

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


2002

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 2002, 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 *****ECRLOT**C028 29 IG IF 74-6013920 200312 HOUSTON ENDOWMENT INC 600 TRAVIS ST STE 6400 HOUSTON TX 77002-3000 P-33 P16 	I R S	A Employer identification number 74-6013920
	B Telephone number (713) 238-8100		

H Check type of organization Section 501(c)(3) exempt private foundation
 Section 4947(a)(1) nonexempt charitable trust Other taxable private foundation

I Fair market value of all assets at end of year (from Part II, col (c), line 16) **\$ 1,181,339,181.** (Part I, column (d) must be on cash basis)

J Accounting method Cash Accrual Other (specify) _____

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b) (c) and (d) may not necessarily equal the amounts in column (a))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1	Contributions, gifts, grants, etc., received Check <input checked="" type="checkbox"/> if the foundation is not required to attach Sch B				
2	Distributions from split-interest trusts				
3	Interest on savings and temporary cash investments	330,934.	330,934.		Statement 1
4	Dividends and interest from securities	36,984,865.	36,984,865.		Statement 2
5a	Gross rents	63,434.	63,434.		Statement 3
b	(Net rental income or loss) 56,405.)				Statement 4
6a	Net gain or (loss) from sale of assets not on line 10	<34307727.>			Statement 5
b	Gross sales price for all assets on line 6a 896534493.				
7	Capital gain net income (from Part IV line 2)		0.		
8	Net short-term capital gain				
9	Income modifications				
10a	Gross sales less returns and allowances				
b	Less: Cost of goods sold				
c	Gross profit (or loss)				
11	Other income	3,324,800.	3,324,811.	0.	Statement 6
12	Total Add lines 1 through 11	6,396,306.	40,704,044.	0.	
13	Compensation of officers, directors, trustees, etc.	692,384.	281,690.	0.	410,694.
14	Other employee salaries and wages	1,317,884.	348,870.	0.	969,013.
15	Pension plans, employee benefits	925,203.	268,281.	0.	635,161.
16a	Legal fees Stmt 7	21,148.	15,748.	0.	5,400.
b	Accounting fees Stmt 8	28,250.	14,125.	0.	14,125.
c	Other professional fees Stmt 9	59,270.	40,660.	0.	18,610.
17	Interest				
18	Taxes Stmt 10	771,151.	467,984.	0.	3,168.
19	Depreciation and depletion	105,251.	4,208.	0.	
20	Occupancy	564,512.	236,467.	0.	328,045.
21	Travel, conferences, and meetings	130,593.	42,599.	0.	86,313.
22	Printing and publications	84,853.	5,102.	0.	79,750.
23	Other expenses Stmt 11	5,202,006.	4,924,799.	0.	247,186.
24	Total operating and administrative expenses Add lines 13 through 23	9,902,505.	6,650,533.	0.	2,797,465.
25	Contributions, gifts, grants paid	68,413,852.			68,425,909.
26	Total expenses and disbursements Add lines 24 and 25	78,316,357.	6,650,533.	0.	71,223,374.
27	Subtract line 26 from line 12	<71920051.>			
a	Excess of revenue over expenses and disbursements				
b	Net investment income (if negative enter -0-)		34,053,511.		
c	Adjusted net income (if negative enter -0-)			0.	

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only		Beginning of year	End of year		
		(a) Book Value	(b) Book Value	(c) Fair Market Value			
Assets	1	Cash - non-interest-bearing		300.	300.	300.	
	2	Savings and temporary cash investments		29,740,564.	18,972,238.	18,964,820.	
	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					
	10a	Investments - U.S. and state government obligations Stmt 16			244,439,587.	209,357,104.	227,125,327.
	b	Investments - corporate stock Stmt 17			895,830,481.	912,511,420.	776,286,216.
	c	Investments - corporate bonds Stmt 18			156,098,134.	109,819,180.	119,395,170.
11	Investments - land, buildings, and equipment basis ▶ Stmt 15	629,310.					
	Less: accumulated depreciation			635,488.	629,310.	21,823,000.	
12	Investments - mortgage loans						
13	Investments - other Stmt 19			12,857,385.	16,656,394.	16,377,857.	
14	Land, buildings, and equipment basis ▶ 1,625,433.						
	Less: accumulated depreciation Stmt 20	821,691.		913,954.	803,742.	803,742.	
15	Other assets (describe ▶ Statement 21)			575,428.	586,049.	562,749.	
16	Total assets (to be completed by all filers)			1,341,091,321.	1,269,335,737.	1,181,339,181.	
Liabilities	17	Accounts payable and accrued expenses		287,893.	287,968.		
	18	Grants payable					
	19	Deferred revenue					
	20	Loans from officers, directors, trustees, and other disqualified persons					
	21	Mortgages and other notes payable					
	22	Other liabilities (describe ▶)					
23	Total liabilities (add lines 17 through 22)			287,893.	287,968.		
Net Assets or Fund Balances	Organizations that follow SFAS 117, check here <input type="checkbox"/>						
	and complete lines 24 through 26 and lines 30 and 31						
	24	Unrestricted					
	25	Temporarily restricted					
	26	Permanently restricted					
	Organizations that do not follow SFAS 117, check here <input checked="" type="checkbox"/>						
	and complete lines 27 through 31						
27	Capital stock, trust principal, or current funds Stmt 12			1,340,803,428.	1,269,047,769.		
28	Paid-in or capital surplus, or land, bldg, and equipment fund			0.	0.		
29	Retained earnings, accumulated income, endowment, or other funds			0.	0.		
30	Total net assets or fund balances			1,340,803,428.	1,269,047,769.		
31	Total liabilities and net assets/fund balances			1,341,091,321.	1,269,335,737.		

Part III Analysis of Changes in Net Assets or Fund Balances

1	Total net assets or fund balances at beginning of year - Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	1,340,803,428.
2	Enter amount from Part I, line 27a	2	<71,920,051.>
3	Other increases not included in line 2 (itemize) ▶ See Statement 13	3	787,056.
4	Add lines 1, 2, and 3	4	1,269,670,433.
5	Decreases not included in line 2 (itemize) ▶ See Statement 14	5	622,664.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	1,269,047,769.

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			
b See Attached Statement			
c			
d			
e			

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a			
b			
c			
d			
e 896,534,493.	4,283.	930,840,570.	<34,301,794.>

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) 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			
b			
c			
d			
e 4,369.	466.	3,903.	<34,305,697.>

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	<34,305,697.>
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))
2001	74,102,048.	1,395,449,853.	.0531026
2000	67,232,570.	1,546,660,052.	.0434695
1999	33,528,191.	1,484,300,230.	.0225886
1998	63,806,199.	1,394,902,582.	.0457424
1997	53,518,231.	1,242,584,900.	.0430701

2 Total of line 1, column (d)	2	.2079732
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	.0415946
4 Enter the net value of noncharitable-use assets for 2002 from Part X, line 5	4	1,261,308,511.
5 Multiply line 4 by line 3	5	52,463,623.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	340,535.
7 Add lines 5 and 6	7	52,804,158.
8 Enter qualifying distributions from Part XII, line 4	8	71,248,158.

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

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

Table with 11 rows for excise tax calculations. Includes categories like 'Exempt operating foundations', 'Domestic organizations', 'Tax under section 511', and 'Total credits and payments'. Total tax due is 293,292.

Part VII-A Statements Regarding Activities

Table with 11 rows for activity statements. Questions include 'Did the organization attempt to influence any national, state, or local legislation?', 'Did it spend more than \$100 during the year for political purposes?', and 'Did the organization have at least \$5,000 in assets at any time during the year?'. Includes a 'Yes/No' column.

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

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

Table with columns for question details, Yes, and No. Rows include questions 1a through 6b regarding disqualifying activities, tax distribution, and business holdings.

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
STATEMENT 24		692,384.	174331.	1,935.

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
Peggy Howell Houston, Texas	Controller 40	96,108.	33,148.	0.
Thomas Nall, Jr. Houston, Texas	Admin Officer 40	92,004.	39,230.	0.
F. Ann Hamilton Houston, Texas	Grant Officer 40	84,804.	34,530.	0.
George Grainger Houston, Texas	Grant Officer 40	80,400.	40,297.	0.
R. Kevin Brower Houston, Texas	Inv Officer 40	78,339.	32,071.	0.
Total number of other employees paid over \$50,000				9

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
George W. Strake, Jr. Houston, Texas	O&G Lease Commission	83,445.
Total number of others receiving over \$50,000 for professional services		0

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 N/A	
2	
3	
4	

Part IX-B Summary of Program-Related Investments

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2		Amount
1	N/A	
2		
All other program-related investments See instructions		
3		
Total Add lines 1 through 3		0.

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	1,241,094,248.
b	Average of monthly cash balances	1b	1,212,084.
c	Fair market value of all other assets	1c	38,209,923.
d	Total (add lines 1a, b, and c)	1d	1,280,516,255.
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	1,280,516,255.
4	Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	19,207,744.
5	Net value of noncharitable-use assets Subtract line 4 from line 3 Enter here and on Part V, line 4	5	1,261,308,511.
6	Minimum investment return Enter 5% of line 5	6	63,065,426.

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	63,065,426.
2a	Tax on investment income for 2002 from Part VI, line 5	2a	340,535.
b	Income tax for 2002 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	340,535.
3	Distributable amount before adjustments Subtract line 2c from line 1	3	62,724,891.
4a	Recoveries of amounts treated as qualifying distributions	4a	12,057.
b	Income distributions from section 4947(a)(2) trusts	4b	0.
c	Add lines 4a and 4b	4c	12,057.
5	Add lines 3 and 4c	5	62,736,948.
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	62,736,948.

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	71,223,374.
b	Program-related investments - Total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	24,784.
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	71,248,158.
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	340,535.
6	Adjusted qualifying distributions Subtract line 5 from line 4	6	70,907,623.

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2001	(c) 2001	(d) 2002
1 Distributable amount for 2002 from Part XI, line 7				62,736,948.
2 Undistributed income if any as of the end of 2001				
a Enter amount for 2001 only			62,897,070.	
b Total for prior years		0.		
3 Excess distributions carryover, if any, to 2002				
a From 1997				
b From 1998				
c From 1999				
d From 2000				
e From 2001				
f Total of lines 3a through e	0.			
4 Qualifying distributions for 2002 from Part XII, line 4 ▶ \$ 71,248,158.				
a Applied to 2001, but not more than line 2a			62,897,070.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2002 distributable amount				8,351,088.
e Remaining amount distributed out of corpus	0.			
5 Excess distributions carryover applied to 2002 (if an amount appears in column (d), the same amount must be shown in column (a))	0.			0.
6 Enter the net total of each column as indicated below				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	0.			
b Prior years' undistributed income Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b Taxable amount - see instructions		0.		
e Undistributed income for 2001 Subtract line 4a from line 2a Taxable amount - see instr			0.	
f Undistributed income for 2002 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2003				54,385,860.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(g)(3)	0.			
8 Excess distributions carryover from 1997 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2003 Subtract lines 7 and 8 from line 6a	0.			
10 Analysis of line 9				
a Excess from 1998				
b Excess from 1999				
c Excess from 2000				
d Excess from 2001				
e Excess from 2002				

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 2002, enter the date of the ruling ▶

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

	Tax year	Prior 3 years			(e) Total
	(a) 2002	(b) 2001	(c) 2000	(d) 1999	
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					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities					
Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test - enter					
(1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test - Enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					
c "Support" alternative test - enter					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

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

1 Information Regarding Foundation Managers

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

None

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

None

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

Check here if the organization only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the organization makes gifts, grants, etc (see 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

STATEMENT 27

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

STATEMENT 27

c Any submission deadlines

STATEMENT 27

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

STATEMENT 27

Part XV Supplementary Information (continued)

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
<p><i>a</i> Paid during the year</p> <p>STATEMENT 25</p>				
<p>Total</p>			▶ 3a	68,425,909.
<p><i>b</i> Approved for future payment</p> <p>STATEMENT 25</p>				
<p>Total</p>			▶ 3b	61,356,800.

Part XVII Information Regarding Transfers To and Transactions and Relationships With Noncharitable Exempt Organizations

- 1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?
- a Transfers from the reporting organization to a noncharitable exempt organization of
 - (1) Cash
 - (2) Other assets
 - b Other Transactions
 - (1) Sales of assets to a noncharitable exempt organization
 - (2) Purchases of assets from a noncharitable exempt organization
 - (3) Rental of facilities, equipment, or other assets
 - (4) Reimbursement arrangements
 - (5) Loans or loan guarantees
 - (6) Performance of services or membership or fundraising solicitations
 - c Sharing of facilities, equipment, mailing lists, other assets, or paid employees
 - d If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting organization. If the organization received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received

	Yes	No
1a(1)		X
1a(2)		X
1b(1)		X
1b(2)		X
1b(3)		X
1b(4)		X
1b(5)		X
1b(6)	X	
1c		X

(a) Line no.	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
b(6)	590.	American Bar Association	Membership Dues
b(6)	1,064.	AICPA	Membership Dues
b(6)	550.	Better Business Bureau	Membership Dues
b(6)	6,000.	Central Houston, Inc.	Membership Dues
b(6)	505.	Executive Women Intl.	Membership Dues
b(6)	2,120.	TSCPA	Membership Dues
b(6)	875.	Houston Estate and Financial Forum	Membership Dues

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

b If "Yes," complete the following schedule

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

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

Sign Here

Signature of officer or trustee: *H. Joe Nelson III*

Preparer's signature: *Philip M. Royalty*

Firm's name (or yours if self-employed), address, and ZIP code: Ernst & Young LLP, 1401 McKinney, Suite 120, Houston, TX 77010

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 Northern Trust Company	P		12/31/02
b Horsley Bridge LLP	P		12/31/02
c TIFF Partners IV	P		12/31/02
d TIFF Real Estate Partners I	P		12/31/02
e BCRCO Ltd	P		12/31/02
f HEI Excess Benefit Plan	P		12/31/02
g Office Equipment - Investment	P		12/31/02
h 97.08 acres Ector & Midland OI DC	P	02/14/53	08/09/02
i Harris County Railroad Easements	P	12/31/74	12/27/02
j Barclays Global Investors	P		12/31/02
k			
l			
m			
n			
o			

(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 896,400,548.		930,536,677.	<34,136,129.>
b		99,603.	<99,603.>
c		12,452.	<12,452.>
d		5,028.	<5,028.>
e 5,123.			5,123.
f 77.			77.
g	4,283.	5,824.	<1,541.>
h 93,837.	0.	18,298.	75,539.
i 34,908.	0.		34,908.
j		162,688.	<162,688.>
k			
l			
m			
n			
o			

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

(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Losses (from col (h)) Gains (excess of col (h) gain over col (k), but not less than "-0-")
a			<34,136,129.>
b			<99,603.>
c			<12,452.>
d			<5,028.>
e			5,123.
f			77.
g			<1,541.>
h 4,369.	466.	3,903.	71,636.
i			34,908.
j			<162,688.>
k			
l			
m			
n			
o			

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	<34,305,697.>
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

Asset No	Description	Date Acquired	Method	Life	Line No	Unadjusted Cost Or Basis	Bus % Excl	Reduction In Basis	Basis For Depreciation	Accumulated Depreciation	Current Sec 179	Amount Of Depreciation
	Buildings											
1	Leasehold Improvements		SL	.000	16	861,301.			861,301.	223,155.		26,803.
	* 990-PF Pg 1 Total Buildings					861,301.		0.	861,301.	223,155.	0.	26,803.
2	Furniture & Fixtures Office Furniture and Equipment		SL	.000	16	764,132.			764,132.	493,285.		78,448.
	* 990-PF Pg 1 Total Furniture & Fixtures					764,132.		0.	764,132.	493,285.	0.	78,448.
	* 990-PF Pg 1 Total -					1,625,433		0.	1,625,433.	716,440.	0.	105,251.
	Land											
3	Ector and Midland County Land			.000	16	363,597.			363,597.			0.
4	2501 Main, Houston - Land			.000	16	186,963.			186,963.			0.
5	2400 Main, Houston - Land			.000	16	56,053.			56,053.			0.
6	Jim Wells County Land			.000	16	8,758.			8,758.			0.
7	Various Mineral Interests			.000	16	13,939.			13,939.			0.
	* 990-PF Pg 1 Total Land					629,310.		0.	629,310.	0.	0.	0.
	* 990-PF Pg 1 Total -					629,310.		0.	629,310.	0.	0.	0.
	Other											
12	Software - Grant			36M	42	75,858.			75,858.	35,674.		16,930.
24	Software - Real Estate			36M	42	5,000.			5,000.	5,000.		0.

Asset No	Description	Date Acquired	Method	Life	Line No	Unadjusted Cost Or Basis	Bus % Excl	Reduction In Basis	Basis For Depreciation	Accumulated Depreciation	Current Sec 179	Amount Of Depreciation
25	Software - Gen & Admin			36M	42	47,775.			47,775.	30,574.		10,319.
	* 990-PF Pg 1 Total											
	Other					128,633.		0.	128,633.	71,248.	0.	27,249.
	* 990-PF Pg 1 Total -					128,633.		0.	128,633.	71,248.	0.	27,249.
	* Grand Total 990-PF											
	Pg 1 Depr & Amort					2,383,376.		0.	2,383,376.	787,688.	0.	132,500.

Underpayment of Estimated Tax by Corporations

Department of the Treasury
Internal Revenue Service

▶ See separate instructions
▶ Attach to the corporation's tax return

Form **990-PF**

2002

Name Houston Endowment Inc.	Employer identification number 74-6013920
---------------------------------------	---

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

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

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

Part II Figuring the Underpayment

4 Total tax (see instructions)		4	340,535.
5a Personal holding company tax (Schedule PH (Form 1120) line 26) included on line 4	5a		
b Look-back interest included on line 4 under section 460(b)(2) for completed long-term contracts or of section 167(g) for property depreciated under the income forecast method	5b		
c Credit for Federal tax paid on fuels (see instructions)	5c		
d Total Add lines 5a through 5c		5d	
6 Subtract line 5d from line 4. If the result is less than \$500, do not complete or file this form. The corporation does not owe the penalty.		6	340,535.
7 Enter the tax shown on the corporation's 2001 income tax return. Caution If zero or the tax year was for less than 12 months, skip this line and enter the amount from line 6 on line 8.		7	397,060.
8 Enter the smaller of line 6 or line 7. If the corporation is required to skip line 7, enter the amount from line 6.		8	340,535.
9 Installment due dates Enter in columns (a) through (d) the 15th day of the 4th (Form 990-PF filers Use 5th month), 6th, 9th, and 12th months of the corporation's tax year			
	g	(a)	(b)
		(c)	(d)
		g	g
		05/15/02	06/15/02
		09/15/02	12/15/02
10 Required installments If the box on line 1 and/or line 2 above is checked, enter the amounts from Schedule A, line 40. If the box on line 3 (but not 1 or 2) is checked, see instructions for the amounts to enter. If none of these boxes are checked, enter 25% of line 8 above in each column.	10	85,134.	85,134.
		65,831.	104,436.
11 Estimated tax paid or credited for each period (see instructions). For column (a) only, enter the amount from line 11 on line 15. Complete lines 12 through 18 of one column before going to the next column.	11	333,827.	150,000.
		150,000.	
12 Enter amount, if any, from line 18 of the preceding column.	12		248,693.
		313,559.	397,728.
13 Add lines 11 and 12.	13	398,693.	463,559.
		397,728.	
14 Add amounts on lines 16 and 17 of the preceding column.	14		
15 Subtract line 14 from line 13. If zero or less, enter -0-.	15	333,827.	398,693.
		463,559.	397,728.
16 If the amount on line 15 is zero, subtract line 13 from line 14. Otherwise, enter -0-.	16		0.
		0.	
17 Underpayment If line 15 is less than or equal to line 10, subtract line 15 from line 10. Then go to line 12 of the next column. Otherwise, go to line 18.	17		
18 Overpayment If line 10 is less than line 15, subtract line 10 from line 15. Then go to line 12 of the next column.	18	248,693.	313,559.
		397,728.	

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

Part III Figuring the Penalty

	(a)	(b)	(c)	(d)
19 Enter the date of payment or the 15th day of the 3rd month after the close of the tax year, whichever is earlier (see instructions) (Form 990-PF and Form 990-T filers Use 5th month instead of 3rd month)				
20 Number of days from due date of installment on line 9 to the date shown on line 19				
21 Number of days on line 20 after 4/15/2002 and before 1/1/2003				
22 Underpayment on line 17 x $\frac{\text{Number of days on line 21} \times 6\%}{365}$	\$	\$	\$	\$
23 Number of days on line 20 after 12/31/2002 and before 4/1/2003				
24 Underpayment on line 17 x $\frac{\text{Number of days on line 23} \times 5\%}{365}$	\$	\$	\$	\$
25 Number of days on line 20 after 3/31/2003 and before 7/1/2003				
26 Underpayment on line 17 x $\frac{\text{Number of days on line 25} \times \%}{365}$	\$	\$	\$	\$
27 Number of days on line 20 after 6/30/2003 and before 10/1/2003				
28 Underpayment on line 17 x $\frac{\text{Number of days on line 27} \times \%}{365}$	\$	\$	\$	\$
29 Number of days on line 20 after 9/30/2003 and before 1/1/2004				
30 Underpayment on line 17 x $\frac{\text{Number of days on line 29} \times \%}{365}$	\$	\$	\$	\$
31 Number of days on line 20 after 12/31/2003 and before 2/16/2004				
32 Underpayment on line 17 x $\frac{\text{Number of days on line 31} \times \%}{366}$	\$	\$	\$	\$
33 Add lines 22, 24, 26, 28, 30, and 32	\$	\$	\$	\$
34 Penalty Add columns (a) through (d), of line 33 Enter the total here and on Form 1120, line 33, Form 1120-A, line 29, or the comparable line for other income tax returns				\$ 0.

* For underpayments paid after March 31, 2003 For lines 26, 28, 30 and 32, use the penalty interest rate for each calendar quarter, which the IRS will determine during the first month in the preceding quarter These rates are published quarterly in an IRS News Release and in a revenue ruling in the Internal Revenue Bulletin To obtain this information on the Internet, access the IRS Web Site at www.irs.gov You can also call 1-800-829-1040 to get interest rate information

Schedule A Annualized Income Installment Method and/or the Adjusted Seasonal Installment Method Under Section 6655(e) (see instructions)

Form 1120S filers: For lines 2, 14, 15, and 16, below, "taxable income" refers to excess net passive income or the amount on which tax is imposed under section 1374(a) (or the corresponding provisions of prior law), whichever applies

Part I - Annualized Income Installment Method		(a)	(b)	(c)	(d)	
		First <u>2</u> months	First <u>3</u> months	First <u>6</u> months	First <u>9</u> months	
1	Annualization periods (see instructions) **	1				
2	Enter taxable income for each annualization period (see instructions)	2	6,722,950.	9,621,367.	15,739,958.	26,479,988.
3	Annualization amounts (see instructions)	3	6.000000	4.000000	2.000000	1.333333
4	Annualized taxable income Multiply line 2 by line 3	4	403,377.00	384,855.00	314,799.00	353,066.00
5	Figure the tax on the amount in each column on line 4 using the instructions for Form 1120, Schedule J, line 3 (or the comparable line of the tax return)	5	403,377.	384,855.	314,799.	353,066.
6	Enter any alternative minimum tax and other taxes for each payment period (see instructions)	6				
7	Total tax Add lines 5 and 6	7	403,377.	384,855.	314,799.	353,066.
8	For each period, enter the same type of credits as allowed on Form 2220, lines 4 and 5c (see instructions)	8				
9	Total tax after credits Subtract line 8 from line 7 If zero or less, enter -0-	9	403,377.	384,855.	314,799.	353,066.
10	Applicable percentage	10	25%	50%	75%	100%
11	Multiply line 9 by line 10	11	100,844.	192,428.	236,099.	353,066.
12	Add the amounts in all preceding columns of line 10 (see instructions)	12		85,134.	170,268.	236,099.
13	Annualized Income Installments Subtract line 12 from line 11 If zero or less, enter -0-	13	100,844.	107,294.	65,831.	116,967.

Part II - Adjusted Seasonal Installment Method (Caution: Use this method only if the base period percentage for any 6 consecutive months is at least 70% See instructions for more information)

		(a)	(b)	(c)	(d)
		First 3 months	First 5 months	First 8 months	First 11 months
14	Enter taxable income for the following periods				
a	Tax year beginning in 1999	14a			
b	Tax year beginning in 2000	14b			
c	Tax year beginning in 2001	14c			
15	Enter taxable income for each period for the tax year beginning in 2002	15			
16	Enter taxable income for the following periods	First 4 months	First 6 months	First 9 months	Entire year
a	Tax year beginning in 1999	16a			
b	Tax year beginning in 2000	16b			
c	Tax year beginning in 2001	16c			
17	Divide the amount in each column on line 14a by the amount in column (d) on line 16a	17			
18	Divide the amount in each column on line 14b by the amount in column (d) on line 16b	18			
19	Divide the amount in each column on line 14c by the amount in column (d) on line 16c	19			

		(a)	(b)	(c)	(d)
		First 4 months	First 6 months	First 9 months	Entire year
20	Add lines 17 through 19				
21	Divide line 20 by 3				
22	Divide line 15 by line 21				
23	Figure the tax on the amount on line 22 using the instructions for Form 1120, Schedule J, line 3 (or the comparable line of the return)				
24	Divide the amount in columns (a) through (c) on line 16a by the amount in column (d) on line 16a				
25	Divide the amount in columns (a) through (c) on line 16b by the amount in column (d) on line 16b				
26	Divide the amount in columns (a) through (c) on line 16c by the amount in column (d) on line 16c				
27	Add lines 24 through 26				
28	Divide line 27 by 3				
29	Multiply the amount in columns (a) through (c) of line 23 by columns (a) through (c) of line 28. In column (d), enter the amount from line 23, column (d)				
30	Enter any alternative minimum tax and other taxes for each payment period (see instructions)				
31	Total tax. Add lines 29 and 30				
32	For each period, enter the same type of credits as allowed on Form 2220, lines 4 and 5c (see instructions)				
33	Total tax after credits. Subtract line 32 from line 31. If zero or less, enter -0-				
34	Add the amounts in all preceding columns of line 40 (see instructions)				
35	Adjusted seasonal installments. Subtract line 34 from line 33. If zero or less, enter -0-				

Part III - Required Installments

		1st installment	2nd installment	3rd installment	4th installment
		36	If only one of the above parts is completed, enter the amount in each column from line 13 or line 35. If both parts are completed, enter the smaller of the amounts in each column from line 13 or line 35	100,844.	107,294.
37	Enter 25% of line 8 on page 1 of Form 2220 in each column. (Note: "Large corporations" see the instructions for line 10 for the amounts to enter.)	85,134.	85,134.	85,133.	85,134.
38	Subtract line 40 of the preceding column from line 39 of the preceding column				19,302.
39	Add lines 37 and 38	85,134.	85,134.	85,133.	104,436.
40	Required installments. Enter the smaller of line 36 or line 39 here and on page 1 of Form 2220, line 10	85,134.	85,134.	65,831.	104,436.

JWA

Form 2220 2002

** Annualized Income Installment Method Using Standard Option

Form **8868**

(December 2000)

Department of the Treasury
Internal Revenue Service

Application for Extension of Time To File an Exempt Organization Return

▶ File a separate application for each return

OMB No 1545-1709

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

Note: Do not complete Part II unless you have already been granted an automatic 3-month extension on a previously filed Form 8868.

Part I Automatic 3-Month Extension of Time—Only submit original (no copies needed)

Note Form 990-T corporations requesting an automatic 6-month extension—check this box and complete Part I only

All other corporations (including Form 990-C filers) must use Form 7004 to request an extension of time to file income tax returns. Partnerships, REMICs and trusts must use Form 8736 to request an extension of time to file Form 1065, 1066, or 1041

Type or print File by the due date for filing your return. See instructions	Name of Exempt Organization Houston Endowment Inc.	Employer identification number 74 6013920
	Number street, and room or suite no. If a P O box, see instructions 600 Travis, Suite 6400	
	City town or post office, state, and ZIP code. For a foreign address, see instructions Houston, Texas 77002-3000	

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

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

- If the organization does **not** have an office or place of business in the United States, check this box
- If this is for a **Group Return**, enter the organization's four digit Group Exemption Number (GEN) _____ If this is for the **whole** group, check this box If it is for part of the group, check this box and attach a list with the names and EINs of all members the extension will cover

1 I request an automatic 3-month (6-month, for **990-T corporation**) extension of time until August 15, 2003, to file the exempt organization return for the organization named above. The extension is for the organization's return for
 ▶ calendar year 2002 or
 ▶ tax year beginning _____, 20... and ending _____, 20...

2 If this tax year is for less than 12 months, check reason Initial return Final return Change in accounting period

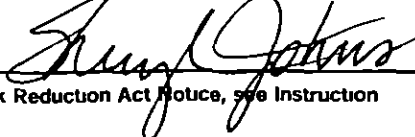
3a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions \$ 350,000

b If this application is for Form 990-PF or 990-T, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit. \$ 633,827

c **Balance Due** Subtract line 3b from line 3a. Include your payment with this form, or, if required, deposit with FTD coupon or, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions \$ -0-

Signature and Verification

Under penalties of perjury I declare that I have examined this form, including accompanying schedules and statements, and to the best of my knowledge and belief it is true, correct, and complete, and that I am authorized to prepare this form.

Signature ▶  Title ▶ Vice President & Treasurer Date ▶ May 12, 2003

Form 990-PF Interest on Savings and Temporary Cash Investments Statement 1

<u>Source</u>	<u>Amount</u>
Interest-Cash & Cash Equiv	330,934.
Total to Form 990-PF, Part I, line 3, Column A	330,934.

Form 990-PF Dividends and Interest from Securities Statement 2

Source	Gross Amount	Capital Gains Dividends	Column (A) Amount
Barclays Int & Div	325,638.	0.	325,638.
Dividends-Securities-Custody	13,321,004.	0.	13,321,004.
Dividends-Securities-Other	7,587.	0.	7,587.
Interest-Securities-Custody	23,330,636.	0.	23,330,636.
Interest-Securities-Other	0.	0.	0.
Total to Fm 990-PF, Part I, ln 4	36,984,865.	0.	36,984,865.

Form 990-PF

Rental Income

Statement 3

<u>Kind and Location of Property</u>	<u>Activity Number</u>	<u>Gross Rental Income</u>
Harris County Surface Leases	1	60,400.
Ector & Midland Counties Surface Leases	2	3,034.
TIFF Partners IV	3	0.
Total to Form 990-PF, Part I, line 5a		<u>63,434.</u>

Form 990-PF

Rental Expenses

Statement 4

<u>Description</u>	<u>Activity Number</u>	<u>Amount</u>	<u>Total</u>
TIFF Partners IV		7,029.	
- SubTotal -	3		7,029.
Total rental expenses			7,029.
Net rental Income to Form 990-PF, Part I, line 5b			56,405.

Form 990-PF

Gain or (Loss) from Sale of Assets

Statement 5

(a) Description of Property			Manner Acquired	Date Acquired	Date Sold
Northern Trust Company			Purchased		12/31/02
(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	(e) Deprec.	(f) Gain or Loss	
896,400,548.	930,536,677.	0.	0.	<34,136,129.>	

(a) Description of Property			Manner Acquired	Date Acquired	Date Sold
Horsley Bridge LLP			Purchased		12/31/02
(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	(e) Deprec.	(f) Gain or Loss	
0.	99,603.	0.	0.	<99,603.>	

(a) Description of Property			Manner Acquired	Date Acquired	Date Sold
TIFF Partners IV			Purchased		12/31/02
(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	(e) Deprec.	(f) Gain or Loss	
0.	12,452.	0.	0.	<12,452.>	

(a) Description of Property			Manner Acquired	Date Acquired	Date Sold
TIFF Real Estate Partners I			Purchased		12/31/02
(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	(e) Deprec.	(f) Gain or Loss	
0.	5,028.	0.	0.	<5,028.>	

(a) Description of Property			Manner Acquired	Date Acquired	Date Sold
BCRCO Ltd			Purchased		12/31/02
(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	(e) Deprec.	(f) Gain or Loss	
5,123.	0.	0.	0.	5,123.	

(a) Description of Property			Manner Acquired	Date Acquired	Date Sold
HEI Excess Benefit Plan			Purchased		12/31/02
(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	(e) Deprec.	(f) Gain or Loss	
77.	0.	0.	0.	77.	

(a) Description of Property			Manner Acquired	Date Acquired	Date Sold
Office Equipment - Investment			Purchased		12/31/02
(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	(e) Deprec.	(f) Gain or Loss	
0.	5,824.	0.	4,283.	<1,541.>	

(a) Description of Property	(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	(e) Deprec.	(f) Gain or Loss
97.08 acres Ector & Midland OIDC	93,837.	6,177.	12,121.	0.	75,539.

(a) Description of Property	(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	(e) Deprec.	(f) Gain or Loss
Harris County Railroad Easements	34,908.	0.	0.	0.	34,908.

(a) Description of Property	(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	(e) Deprec.	(f) Gain or Loss
Barclays Global Investors	0.	162,688.	0.	0.	<162,688.>

(a) Description of Property	Name of Buyer	Manner Acquired	Date Acquired	Date Sold
Office Equipment-Charitable Use	Abandoned	Purchased		12/31/02
(b) Gross Sales Price	(c) Cost or Other Basis	(d) Expense of Sale	(e) Deprec.	(f) Gain or Loss
0.	171,476.	0.	165,543.	<5,933.>

Net Gain or Loss from Sale of Assets	<34,307,727.>
Capital Gains Dividends from Part IV	0.
Total to Form 990-PF, Part I, line 6a	<34,307,727.>

Summary
The Northern Trust Company Custody Account

* Page #	Description	Transaction Amount	Cost	Realized Gain/(Loss)
	Investment Transaction Detail			
1,347	Sales	882,223,663	907,828,838	(25,605,175)
72	Other Gain/Loss	41,579	9,184,020	(9,142,441)
127	Principal Paydowns	11,595,175	11,888,498	(293,323)
1,782	Capital Change Detail	1,735,266	1,436,946	298,320
	Funding and Disbursement Detail			
	Security Receipts & Deliveries	859	0	859
	2001 transactions reported on 2002 custody statement			
	Northern Equity and Debt Index Funds	0	198,375	(198,375)
	2002 transactions reported on 2003 custody statement			
	Reclassify Dividend Income	27,522	0	27,522
	US Treasury NTS Inflation Indexed Bonds	776,027		776,027
	Barclays Equity and Debt Index Funds	457	0	457
	Statement 1 Totals for Northern Trust Company	896,400,548	930,536,677	(34,136,129)

* See attached account statement for details

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Page 58 of 1782

Investment Transaction Detail

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

Other Gain/Loss

Equities

Common stock

United States - USD

31 Dec 01 6 Feb 02 Settled	###REORG SPIEKER PPTYS CASK & STK MERGER TO EQTY OFFICE PTY 2308549 EFF 7/2/01 CUSIP 848497103	0 000 0 000000	157 50	000	0 00	157 50	0 00	157 50
31 Dec 01 6 Feb 02 Settled	###REORG SPIEKER PPTYS CASK & STK MERGER TO EQTY OFFICE PTY 2308549 EFF 7/2/01 CUSIP 848497103	0 000 0 000000	115 50	000	0 00	115 50	0 00	115 50
31 Dec 01 6 Feb 02 Settled	###REORG SPIEKER PPTYS CASK & STK MERGER TO EQTY OFFICE PTY 2308549 EFF 7/2/01 CUSIP 848497103	0 000 0 000000	16 57	000	0 00	16 57	0 00	16 57
31 Dec 01 6 Feb 02 Settled	###REORG SPIEKER PPTYS CASK & STK MERGER TO EQTY OFFICE PTY 2308549 EFF 7/2/01 CUSIP 848497103	0 000 0 000000	1 70	000	0 00	1 70	0 00	1 70
31 Dec 01 19 Feb 02 Settled	AMLI RESDNTL PPTYS TR SH BEN INT CUSIP 001735109	0 000 0 000000	859 13	000	0 00	859 13	0 00	859 13
31 Dec 01 19 Feb 02 Settled	AMLI RESDNTL PPTYS TR SH BEN INT CUSIP 001735109	0 000 0 000000	977 37	000	0 00	977 37	0 00	977 37
31 Dec 01 19 Feb 02 Settled	AMLI RESDNTL PPTYS TR SH BEN INT CUSIP 001735109	0 000 0 000000	398 94	000	0 00	398 94	0 00	398 94
31 Dec 01 19 Feb 02 Settled	AMLI RESDNTL PPTYS TR SH BEN INT CUSIP 001735109	0 000 0 000000	598 13	000	0 00	598 13	0 00	598 13
31 Dec 01 19 Feb 02 Settled	AMLI RESDNTL PPTYS TR SH BEN INT CUSIP 001735109	0 000 0 000000	350 87	000	0 00	350 87	0 00	350 87
31 Dec 01 19 Feb 02 Settled	AMLI RESDNTL PPTYS TR SH BEN INT CUSIP 001735109	0 000 0 000000	244 14	000	0 00	244 14	0 00	244 14
31 Dec 01 19 Feb 02 Settled	AMLI RESDNTL PPTYS TR SH BEN INT CUSIP 001735109	0 000 0 000000	390 62	000	0 00	390 82	0 00	390 62

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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

Other Gain/Loss**Equities**

31 Dec 01	AMLI RESDNTL PPTYS TR SH BEN INT	0 000	957 01	000	0 00	957 01	0 00	957 01
19 Feb 02	CUSIP 001735109							
Settled		0 000000						
31 Dec 01	BEDFORD PPTY INVS INC COM PAR \$0 02	0 000	3 804 64	000	0 00	3 804 64	0 00	3 804 64
19 Feb 02	CUSIP 076446301							
Settled		0 000000						
31 Dec 01	BEDFORD PPTY INVS INC COM PAR \$0 02	0 000	762 72	000	0 00	762 72	0 00	762 72
19 Feb 02	CUSIP 076446301							
Settled		0 000000						
31 Dec 01	BEDFORD PPTY INVS INC COM PAR \$0 02	0 000	130 79	000	0 00	130 79	0 00	130 79
25 Jun 02	CUSIP 076446301							
Settled		0 000000						
31 Dec 01	BEDFORD PPTY INVS INC COM PAR \$0 02	0 000	1 022 20	000	0 00	1,022 20	0 00	1 022 20
19 Feb 02	CUSIP 076446301							
Settled		0 000000						
31 Dec 01	BEDFORD PPTY INVS INC COM PAR \$0 02	0 000	191 04	000	0 00	191 04	0 00	191 04
19 Feb 02	CUSIP 076446301							
Settled		0 000000						
31 Dec 01	BEDFORD PPTY INVS INC COM PAR \$0 02	0 000	1 090 35	000	0 00	1,090 35	0 00	1,090 35
19 Feb 02	CUSIP 076446301							
Settled		0 000000						
31 Dec 01	BEDFORD PPTY INVS INC COM PAR \$0 02	0 000	179 10	000	0 00	179 10	0 00	179 10
19 Feb 02	CUSIP 076446301							
Settled		0 000000						
31 Dec 01	BEDFORD PPTY INVS INC COM PAR \$0 02	0 000	133 64	000	0 00	133 64	0 00	133 64
19 Feb 02	CUSIP 076446301							
Settled		0 000000						
31 Dec 01	BRANDYWINE RLTY TR SH BEN INT NEW REIT	0 000	65 68	000	0 00	65 68	0 00	65 68
19 Feb 02	CUSIP 105368203							
Settled		0 000000						
31 Dec 01	BRANDYWINE RLTY TR SH BEN INT NEW REIT	0 000	70 48	000	0 00	70 48	0 00	70 48
19 Feb 02	CUSIP 105368203							
Settled		0 000000						
31 Dec 01	BRANDYWINE RLTY TR SH BEN INT NEW REIT	0 000	19 41	000	0 00	19 41	0 00	19 41
19 Feb 02	CUSIP 105368203							
Settled		0 000000						

The Northern Trust Company

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Portfolio Statement

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Other Gain/Loss

Equities

31 Dec 01 19 Feb 02 Settled	BRANDYWINE RLTY TR SH BEN INT NEW REIT CUSIP 105368203	0 000	18 08	000	0 00	18 08	0 00	18 08
31 Dec 01 19 Feb 02 Settled	CBL & ASSOC PPTYS INC COM CUSIP 124830100	0 000	123 60	000	0 00	123 60	0 00	123 60
31 Dec 01 19 Feb 02 Settled	CBL & ASSOC PPTYS INC COM CUSIP 124830100	0 000	178 54	000	0 00	178 54	0 00	178 54
31 Dec 01 19 Feb 02 Settled	CBL & ASSOC PPTYS INC COM CUSIP 124830100	0 000	116 40	000	0 00	116 40	0 00	116 40
31 Dec 01 19 Feb 02 Settled	CBL & ASSOC PPTYS INC COM CUSIP 124830100	0 000	135 60	000	0 00	135 60	0 00	135 60
31 Dec 01 19 Feb 02 Settled	CBL & ASSOC PPTYS INC COM CUSIP 124830100	0 000	5 53	000	0 00	5 53	0 00	5 53
31 Dec 01 25 Jun 02 Settled	CBL & ASSOC PPTYS INC COM CUSIP 124830100	0 000	5 53	000	0 00	5 53	0 00	5 53
31 Dec 01 19 Feb 02 Settled	CBL & ASSOC PPTYS INC COM CUSIP 124830100	0 000	135 60	000	0 00	135 60	0 00	135 60
31 Dec 01 25 Jun 02 Settled	CBL & ASSOC PPTYS INC COM CUSIP 124830100	0 000	178 54	000	0 00	178 54	0 00	178 54
31 Dec 01 19 Feb 02 Settled	CBL & ASSOC PPTYS INC COM CUSIP 124830100	0 000	4 20	000	0 00	4 20	0 00	4 20
31 Dec 01 19 Feb 02 Settled	CBL & ASSOC PPTYS INC COM CUSIP 124830100	0 000	4 20	000	0 00	4 20	0 00	4 20
31 Dec 01 22 Feb 02 Settled	CRESCENT REAL ESTATE EQUITIES CO TX COM CUSIP 225758105	0 000	12 95	000	0 00	12 95	0 00	12 95

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Other Gain/Loss								
Equities								
31 Dec 01 22 Feb 02 Settled	CRESCENT REAL ESTATE EQUITIES CO TX COM CUSIP 225758105	0 000 0 000000	12 10	000	0 00	12 10	0 00	12 10
31 Dec 01 28 Feb 02 Settled	CRESCENT REAL ESTATE EQUITIES CO TX COM CUSIP 225758105	0 000 0 000000	12 85	000	0 00	12 85	0 00	12 85
31 Dec 01 22 Feb 02 Settled	CRESCENT REAL ESTATE EQUITIES CO TX COM CUSIP 225758105	0 000 0 000000	8 25	000	0 00	8 25	0 00	8 25
31 Dec 01 19 Feb 02 Settled	DEVELOPERS DIVERSIFIED RLTY CORP COM CUSIP 251591103	0 000 0 000000	172 35	000	0 00	172 35	0 00	172 35
31 Dec 01 19 Feb 02 Settled	DEVELOPERS DIVERSIFIED RLTY CORP COM CUSIP 251591103	0 000 0 000000	231 79	000	0 00	231 79	0 00	231 79
31 Dec 01 19 Feb 02 Settled	DEVELOPERS DIVERSIFIED RLTY CORP COM CUSIP 251591103	0 000 0 000000	424 36	000	0 00	424 36	0 00	424 36
31 Dec 01 19 Feb 02 Settled	DEVELOPERS DIVERSIFIED RLTY CORP COM CUSIP 251591103	0 000 0 000000	172 35	000	0 00	172 35	0 00	172 35
31 Dec 01 19 Feb 02 Settled	DEVELOPERS DIVERSIFIED RLTY CORP COM CUSIP 251591103	0 000 0 000000	41 72	000	0 00	41 72	0 00	41 72
31 Dec 01 25 Jun 02 Settled	DEVELOPERS DIVERSIFIED RLTY CORP COM CUSIP 251591103	0 000 0 000000	3 37	000	0 00	3 37	0 00	3 37
31 Dec 01 19 Feb 02 Settled	DEVELOPERS DIVERSIFIED RLTY CORP COM CUSIP 251591103	0 000 0 000000	315 55	000	0 00	315 55	0 00	315 55
31 Dec 01 19 Feb 02 Settled	DEVELOPERS DIVERSIFIED RLTY CORP COM CUSIP 251591103	0 000 0 000000	315 55	000	0 00	315 55	0 00	315 55
31 Dec 01 25 Jun 02 Settled	DEVELOPERS DIVERSIFIED FLTY CORP COM CUSIP 251591103	0 000 0 000000	1 84	000	0 00	1 84	0 00	1 84

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5602

Investment Transaction Detail

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

Other Gain/Loss

Equities

31 Dec 01 19 Feb 02 Settled	DEVELOPERS DIVERSIFIED RLTY CORP COM CUSIP 251581103	0 000	22 79	000	0 00	22 79	0 00	22 79
		0 000000						
31 Dec 01 22 Feb 02 Settled	EQTY OFFICE PPTYS TR REIT CUSIP 294741103	0 000	191 40	000	0 00	191 40	0 00	191 40
		0 000000						
31 Dec 01 19 Feb 02 Settled	GLENBOROUGH RLTY TR INC REIT CUSIP 37803P105	0 000	18 41	000	0 00	18 41	0 00	18 41
		0 000000						
31 Dec 01 19 Feb 02 Settled	GLENBOROUGH RLTY TR INC REIT CUSIP 37803P105	0 000	34 44	000	0 00	34 44	0 00	34 44
		0 000000						
31 Dec 01 18 Feb 02 Settled	IRT PROP CO COM CUSIP 450058102	0 000	128 99	000	0 00	128 99	0 00	128 99
		0 000000						
31 Dec 01 18 Feb 02 Settled	IRT PROP CO COM CUSIP 450058102	0 000	91 29	000	0 00	91 29	0 00	91 29
		0 000000						
31 Dec 01 18 Feb 02 Settled	IRT PROP CO COM CUSIP 450058102	0 000	55 49	000	0 00	55 49	0 00	55 49
		0 000000						
31 Dec 01 19 Feb 02 Settled	IRT PROP CO COM CUSIP 450058102	0 000	77 18	000	0 00	77 18	0 00	77 18
		0 000000						
31 Dec 01 19 Feb 02 Settled	JDN RLTY CORP COM CUSIP 465917102	0 000	922 21	000	0 00	922 21	0 00	922 21
		0 000000						
31 Dec 01 19 Feb 02 Settled	JDN RLTY CORP COM CUSIP 465917102	0 000	1 983 32	000	0 00	1,983 32	0 00	1 863 32
		0 000000						
31 Dec 01 19 Feb 02 Settled	JDN RLTY CORP COM CUSIP 465917102	0 000	1 024 69	000	0 00	1 024 69	0 00	1 024 69
		0 000000						
31 Dec 01 19 Feb 02 Settled	JDN RLTY CORP COM CUSIP 465917102	0 000	2 174 77	000	0 00	2 174 77	0 00	2 174 77
		0 000000						

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Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Other Gain/Loss**Equities**

31 Dec 01 19 Feb 02 Settled	JDN RLTY CORP COM CUSIP 465917102	0 000 0 000000	301 49	000	0 00	301 49	0 00	301 49
31 Dec 01 19 Feb 02 Settled	JDN RLTY CORP COM CUSIP 465917102	0 000 0 000000	388 70	000	0 00	388 70	0 00	388 70
31 Dec 01 19 Feb 02 Settled	JDN RLTY CORP COM CUSIP 465917102	0 000 0 000000	832 58	000	0 00	832 58	0 00	832 58
31 Dec 01 19 Feb 02 Settled	JDN RLTY CORP COM CUSIP 465917102	0 000 0 000000	2 416 39	000	0 00	2 416 39	0 00	2,416 39
31 Dec 01 19 Feb 02 Settled	JDN RLTY CORP COM CUSIP 465917102	0 000 0 000000	332 85	000	0 00	332 85	0 00	332 85
31 Dec 01 19 Feb 02 Settled	JDN RLTY CORP COM CUSIP 465917102	0 000 0 000000	1 778 32	000	0 00	1 778 32	0 00	1 778 32
31 Dec 01 19 Feb 02 Settled	JDN RLTY CORP COM CUSIP 465917102	0 000 0 000000	754 10	000	0 00	754 10	0 00	754 10
31 Dec 01 19 Feb 02 Settled	JDN RLTY CORP COM CUSIP 465917102	0 000 0 000000	409 87	000	0 00	409 87	0 00	409 87
31 Dec 01 19 Feb 02 Settled	MACERICH CO COM CUSIP 554382101	0 000 0 000000	432 00	000	0 00	432 00	0 00	432 00
31 Dec 01 18 Feb 02 Settled	MACERICH CO COM CUSIP 554382101	0 000 0 000000	744 00	000	0 00	744 00	0 00	744 00
31 Dec 01 19 Feb 02 Settled	MACERICH CO COM CUSIP 554382101	0 000 0 000000	464 00	000	0 00	464 00	0 00	464 00
31 Dec 01 19 Feb 02 Settled	MACERICH CO COM CUSIP 554382101	0 000 0 000000	744 00	000	0 00	744 00	0 00	744 00

The Northern Trust Company

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Portfolio Statement

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Other Gain/Loss

Equities

31 Dec 01 19 Feb 02 Settled	MACERICH CO COM CUSIP 554382101	0 000 0 000000	744 00	000	0 00	744 00	0 00	744 00
31 Dec 01 19 Feb 02 Settled	MACERICH CO COM CUSIP 554382101	0 000 0 000000	778 00	000	0 00	778 00	0 00	778 00
31 Dec 01 19 Feb 02 Settled	MACERICH CO COM CUSIP 554382101	0 000 0 000000	432 00	000	0 00	432 00	0 00	432 00
31 Dec 01 19 Feb 02 Settled	MACERICH CO COM CUSIP 554382101	0 000 0 000000	432 00	000	0 00	432 00	0 00	432 00
31 Dec 01 25 Jun 02 Settled	MERISTAR HOSPITALITY CORP REIT CUSIP 58984Y103	0 000 0 000000	130 39	000	0 00	130 39	0 00	130 39
31 Dec 01 19 Feb 02 Settled	NATIONWIDE HLTH PPTYS INC REIT CUSIP 838620104	0 000 0 000000	839 65	000	0 00	839 65	0 00	839 65
31 Dec 01 19 Feb 02 Settled	NATIONWIDE HLTH PPTYS INC REIT CUSIP 838620104	0 000 0 000000	272 88	000	0 00	272 88	0 00	272 88
31 Dec 01 22 Feb 02 Settled	NEW PLAN EXCEL RLTY TR INC CUSIP 648053106	0 000 0 000000	158 74	000	0 00	158 74	0 00	158 74
31 Dec 01 22 Feb 02 Settled	NEW PLAN EXCEL RLTY TR INC CUSIP 648053106	0 000 0 000000	653 88	000	0 00	653 88	0 00	653 88
31 Dec 01 28 Jun 02 Settled	PRENTISS PPTYS TR SH BEN INT REIT CUSIP 740708106	0 000 0 000000	644 80	000	0 00	644 80	0 00	644 80
31 Dec 01 19 Feb 02 Settled	RECKSON ASSOCS RLTY CORP REIT CUSIP 75821K106	0 000 0 000000	44 26	000	0 00	44 26	0 00	44 26
31 Dec 01 19 Feb 02 Settled	RECKSON ASSOCS RLTY CORP REIT CUSIP 75821K106	0 000 0 000000	126 94	000	0 00	126 94	0 00	126 94

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Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Other Gain/Loss**Equities**

31 Dec 01 19 Feb 02 Settled	RECKSON ASSOCS RLTY CORP REIT CUSIP 75821K108	0 000 0 000000	48 68	000	0 00	48 68	0 00	48 68
31 Dec 01 19 Feb 02 Settled	RECKSON ASSOCS RLTY CORP REIT CUSIP 75821K108	0 000 0 000000	39 29	000	0 00	39 29	0 00	39 29
31 Dec 01 19 Feb 02 Settled	RECKSON ASSOCS RLTY CORP REIT CUSIP 75821K108	0 000 0 000000	157 29	000	0 00	157 29	0 00	157 29
31 Dec 01 19 Feb 02 Settled	RECKSON ASSOCS RLTY CORP REIT CUSIP 75821K108	0 000 0 000000	48 68	000	0 00	48 68	0 00	48 68
31 Dec 01 19 Feb 02 Settled	RECKSON ASSOCS RLTY CORP REIT CUSIP 75821K108	0 000 0 000000	157 29	000	0 00	157 29	0 00	157 29
31 Dec 01 19 Feb 02 Settled	RECKSON ASSOCS RLTY CORP REIT CUSIP 75821K108	0 000 0 000000	142 89	000	0 00	142 89	0 00	142 89
31 Dec 01 19 Feb 02 Settled	RFS HOTEL INVS INC COM CUSIP 74955J108	0 000 0 000000	110 88	000	0 00	110 88	0 00	110 88
31 Dec 01 19 Feb 02 Settled	RFS HOTEL INVS INC COM CUSIP 74955J108	0 000 0 000000	110 88	000	0 00	110 88	0 00	110 88
31 Dec 01 19 Feb 02 Settled	SL GREEN RLTY CORP COM STK CUSIP 78440X101	0 000 0 000000	201 48	000	0 00	201 48	0 00	201 48
31 Dec 01 19 Feb 02 Settled	SL GREEN RLTY CORP COM STK CUSIP 78440X101	0 000 0 000000	1 182,00	000	0 00	1 182 00	0 00	1 182 00
31 Dec 01 25 Jun 02 Settled	SL GREEN RLTY CORP COM STK CUSIP 78440X101	0 000 0 000000	230 00	000	0 00	230 00	0 00	230 00
31 Dec 01 19 Feb 02 Settled	SL GREEN RLTY CORP COM STK CUSIP 78440X101	0 000 0 000000	157 68	000	0 00	157 68	0 00	157 68

Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Other Gain/Loss

Equities

31 Dec 01 19 Feb 02 Settled	SL GREEN RLTY CORP COM STK CUSIP 78440X101	0 000	201 48	000	0 00	201 48	0 00	201 48
		0 000000						
31 Dec 01 19 Feb 02 Settled	TAUBMAN CTRS INC COM CUSIP 876664103	0 000	21 10	000	0 00	21 10	0 00	21 10
		0 000000						
31 Dec 01 19 Feb 02 Settled	TAUBMAN CTRS INC COM CUSIP 876664103	0 000	44 38	000	0 00	44 38	0 00	44 38
		0 000000						
31 Dec 01 25 Jun 02 Settled	TAUBMAN CTRS INC COM CUSIP 876664103	0 000	43 04	000	0 00	43 04	0 00	43 04
		0 000000						
31 Dec 01 19 Feb 02 Settled	TAUBMAN CTRS INC COM CUSIP 876664103	0 000	44 38	000	0 00	44 38	0 00	44 38
		0 000000						
31 Dec 01 19 Feb 02 Settled	1ST INDL RLTY TR INC COM CUSIP 32054K103	0 000	287 28	000	0 00	287 28	0 00	287 28
		0 000000						
31 Dec 01 19 Feb 02 Settled	1ST INDL RLTY TR INC COM CUSIP 32054K103	0 000	268 58	000	0 00	268 56	0 00	268 58
		0 000000						
31 Dec 01 19 Feb 02 Settled	1ST INDL RLTY TR INC COM CUSIP 32054K103	0 000	343 16	000	0 00	343 16	0 00	343 16
		0 000000						
31 Dec 01 19 Feb 02 Settled	1ST INDL RLTY TR INC COM CUSIP 32054K103	0 000	155 61	000	0 00	155 61	0 00	155 61
		0 000000						
31 Dec 01 19 Feb 02 Settled	1ST INDL RLTY TR INC COM CUSIP 32054K103	0 000	145 47	000	0 00	145 47	0 00	145 47
		0 000000						
31 Dec 01 19 Feb 02 Settled	1ST INDL RLTY TR INC COM CUSIP 32054K103	0 000	387 08	000	0 00	387 08	0 00	387 08
		0 000000						
15 Jan 02 15 Jan 02 Pending	NTGI COM MONTHLY S&P 500 EQTY INDEX FD CUSIP 005990106	0 000	0 00	000	48,124 51	- 48 124 51	0 00	- 48 124 51
		0 000000						

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Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Other Gain/Loss**Equities**

31 Jan 02 31 Jan 02 Pending	CF BGI FLOAT ADJ EAFE B FD CUSIP 055994933	0 000 0 000000	0 00	000	8 195 77	- 8,195 77	0 00	8 195 77
14 Feb 02 14 Feb 02 Pending	NTGI COM MONTHLY S&P 500 EQTY INDEX FD CUSIP 005990108	0 000 0 000000	0 00	000	- 39 066 89	- 39 066 89	0 00	- 39,066 89
14 Feb 02 14 Feb 02 Pending	NTGI COM MONTHLY S&P 500 EQTY INDEX FD CUSIP 005990108	0 000 0 000000	0 00	000	- 17 118 31	17,118 31	0 00	- 17,118 31
15 Feb 02 15 Feb 02 Settled	ESCROW SEAGATE TECHNOLOGY CUSIP 811804989	0 000 0 000000	548 19	000	0 00	548 19	0 00	548 19
28 Feb 02 28 Feb 02 Pending	CF BGI FLOAT ADJ EAFE B FD CUSIP 055994933	0 000 0 000000	0 00	000	13,565 83	- 13 565 83	0 00	- 13 565 83
14 Mar 02 14 Mar 02 Pending	NTGI COM MONTHLY S&P 500 EQTY INDEX FD CUSIP 005990108	0 000 0 000000	0 00	000	- 63 24	63 24	0 00	63 24
29 Mar 02 2 Apr 02 Pending	CF BGI FLOAT ADJ EAFE B FD CUSIP 055994933	0 000 0 000000	0 00	000	- 87,807 89	- 87 807 89	0 00	87 807 89
28 Apr 02 29 Apr 02 Pending	CF BGI FLOAT ADJ EAFE B FD CUSIP 055994933	0 000 0 000000	0 00	000	- 23,336 44	- 23 336 44	0 00	- 23 336 44
14 May 02 14 May 02 Pending	NTGI COM MONTHLY S&P 500 EQTY INDEX FD CUSIP 005990108	0 000 0 000000	0 00	000	18 240 82	- 18,240 82	0 00	18 240 82
31 May 02 31 May 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 088859CF9	0 000 0 000000	0 00	000	573 363 53	- 573 363 53	0 00	- 573,363 53
31 May 02 31 May 02 Pending	CF BGI FLOAT ADJ EAFE B FD CUSIP 055994933	0 000 0 000000	0 00	000	50,373 40	- 50,373 40	0 00	- 50,373 40
14 Jun 02 11 Jul 02 Pending	NTGI COM MONTHLY S&P 500 EQTY INDEX FD CUSIP 005990108	0 000 0 000000	0 00	000	- 25 365 12	- 25 365 12	0 00	- 25 365 12

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Account number 5502
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Investment Transaction Detail

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

Other Gain/Loss

Equities

14 Jun 02 14 Jun 02 Pending	NTGI COM MONTHLY S&F 500 EQTY INDEX FD CUSIP 005990106	0 000 0 000000	0 00	000	- 81 330 12	- 81,330 12	0 00	- 81 330 12
28 Jun 02 12 Jul 02 Pending	CF BARCLAYS EAFE EQTY INDEX FD B CUSIP 066809CF9	0 000 0 000000	0 00	000	181 901 80	181 901 80	0 00	181 801 90
28 Jun 02 11 Jul 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066659CF8	0 000 0 000000	0 00	000	12 572 68	- 12 572 68	0 00	- 12 572 68
28 Jun 02 12 Jul 02 Pending	CF BGI FLOAT ADJ EAFE B FD CUSIP 055994933	0 000 0 000000	0 00	000	107 825 84	107,825 84	0 00	- 107,825 84
18 Jul 02 18 Jul 02 Pending	NTGI COM MONTHLY S&P 500 EQTY INDEX FD CUSIP 005990106	0 000 0 000000	0 00	000	- 44 827 95	- 44 827 95	0 00	44 827 95
18 Jul 02 18 Jul 02 Pending	NTGI COM MONTHLY S&P 500 EQTY INDEX FD CUSIP 005990106	0 000 0 000000	0 00	000	- 262 710 87	- 262 710 87	0 00	262 710 87
22 Jul 02 22 Jul 02 Pending	NASDAQ-100 INDEX TR CL ACTION SETTLEMENTPROCEEDS CUSIP 828908915	0 000 0 000000	18 93	000	0 00	16 93	0 00	18 83
31 Jul 02 13 Aug 02 Pending	CF BARCLAYS EAFE EQTY INDEX FD B CUSIP 066809CF9	0 000 0 000000	0 00	000	- 243 865 38	- 243 865 38	0 00	- 243 865 38
31 Jul 02 13 Aug 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066659CF8	0 000 0 000000	0 00	000	- 1 209 412 83	- 1 209 412 83	0 00	- 1 209 412 83
14 Aug 02 14 Aug 02 Pending	NTGI COM MONTHLY S&P 500 EQTY INDEX FD CUSIP 005990106	0 000 0 000000	0 00	000	- 1 274 978 13	- 1 274 978 13	0 00	1,274 978 13
14 Aug 02 14 Aug 02 Pending	NTGI COM MONTHLY S&P 500 EQTY INDEX FD CUSIP 005990106	0 000 0 000000	0 00	000	57 711 81	57 711 81	0 00	57 711 81
30 Aug 02 10 Sep 02 Pending	CF BARCLAYS EAFE EQTY INDEX FD B CUSIP 066809CF9	0 000 0 000000	0 00	000	52 804 89	52 804 89	0 00	52 804 89

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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

Other Gain/Loss**Equities**

30 Aug 02 10 Sep 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 068859CF8	0 000 0 000000	0 00	0 00	- 241 136 33	- 241 136 33	0 00	- 241 136 33
16 Sep 02 16 Sep 02 Pending	NTGI COM MONTHLY S&P 500 EQTY INDEX FD CUSIP 005990106	0 000 0 000000	0 00	0 00	- 232 211 72	- 232 211 72	0 00	- 232,211 72
16 Sep 02 16 Sep 02 Pending	NTGI COM MONTHLY S&P 500 EQTY INDEX FD CUSIP 005990106	0 000 0 000000	0 00	0 00	- 2 848 87	2 848 87	0 00	2 848 87
30 Sep 02 10 Oct 02 Pending	CF BARCLAYS EAFE EQTY INDEX FD B CUSIP 068809CF9	0 000 0 000000	0 00	0 00	- 123 738 40	- 123 738 40	0 00	123,738 40
15 Oct 02 15 Oct 02 Pending	NTGI COM MONTHLY S&P 500 EQTY INDEX FD CUSIP 005990106	0 000 0 000000	0 00	0 00	- 43 630 67	- 43 630 67	0 00	- 43,630 67
31 Oct 02 13 Nov 02 Pending	CF BARCLAYS EAFE EQTY INDEX FD B CUSIP 068809CF9	0 000 0 000000	0 00	0 00	- 3,573 039 21	- 3 573 039 21	0 00	- 3 573,039 21
31 Oct 02 13 Nov 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 068859CF8	0 000 0 000000	0 00	0 00	12,846 89	- 12,846 89	0 00	- 12 846 89
28 Nov 02 12 Dec 02 Pending	CF BARCLAYS EAFE EQTY INDEX FD B CUSIP 068809CF9	0 000 0 000000	0 00	0 00	- 53 045 31	- 53 045 31	0 00	- 53 045 31
28 Nov 02 12 Dec 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 068859CF8	0 000 0 000000	0 00	0 00	- 106 324 85	106,324 85	0 00	- 106 324 85
30 Nov 02 5 Dec 02 Pending	NTGI COM MONTHLY S&P 500 EQTY INDEX FD CUSIP 005990106	0 000 0 000000	0 00	0 00	- 257 344 03	- 257,344 03	0 00	- 257 344 03
31 Dec 02 13 Jan 03 Pending	CF BARCLAYS EAFE EQTY INDEX FD B CUSIP 068809CF9	0 000 0 000000	0 00	0 00	- 183,394 21	183 394 21	0 00	- 183 394 21

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1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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

Other Gain/Loss**Equities**

31 Dec 02	CF BARCLAYS EQTY INDEX FD B	0 000	0 00	000	- 1,778 38	- 1,779 38	0 00	1 778 38
13 Jan 03	CUSIP 066659CF8							
Pending		0 000000						
Total United States - USD			41,578 89	000	- 9,244,904 68	- 9 203,325 79	0 00	- 9,203,325 79
Total common stock			41,578 89	000	- 9,244,904 68	- 9,203,325 79	0 00	- 9,203,325 79
Total equities			41,578 89	000	- 9,244,904 68	- 9,203,325 79	0 00	- 9,203,325 79

Fixed Income**Government agencies****United States - USD**

29 Dec 00	CF BARCLAYS US DEBT INDEX FD B NL	0 000	0 00	000	183 058 10	183 058 10	0 00	- 183 058 10
11 Jan 01	CUSIP 067369CF3							
Pending		0 000000						
28 Feb 02	CF BARCLAYS US DEBT INDEX FD B NL	0 000	0 00	000	0 00	0 00	0 00	0 00
28 Feb 02	CUSIP 067369CF3							
Pending		0 000000						
28 Mar 02	CF BARCLAYS US DEBT INDEX FD B NL	0 000	0 00	000	- 94,550 47	- 94 550 47	0 00	94 550 47
2 Apr 02	CUSIP 067369CF3							
Pending		0 000000						
30 Apr 02	CF BARCLAYS US DEBT INDEX FD B NL	0 000	0 00	000	- 4 234 19	- 4 234 19	0 00	4 234 19
8 May 02	CUSIP 067369CF3							
Pending		0 000000						
31 May 02	CF BARCLAYS US DEBT INDEX FD B NL	0 000	0 00	000	- 15,825 33	15,825 33	0 00	- 15 825 33
12 Jun 02	CUSIP 067369CF3							
Pending		0 000000						
Total United States - USD			0.00	000	- 297,768 09	- 297,768 09	0 00	- 297,768 09
Total government agencies			0 00	000	- 297,768 09	- 297,768 09	0 00	- 297,768 09

Corporate bonds**United States - USD**

15 Jan 02	NTGI COM MONTHLY AGGREGATE BD INDEX FD	0 000	0 00	000	68 480 62	68 480 62	0 00	68 480 62
15 Jan 02	CUSIP 003999AU3							
Pending		0 000000						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
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▶ Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Other Gain/Loss								
Fixed Income								
14 Feb 02 14 Feb 02 Pending	NTGI COM MONTHLY AGGREGATE BD INDEX FD CUSIP 003899AU3	0 000 0 000000	0 00	000	2 437 54	2 437 54	0 00	2 437 54
12 Apr 02 12 Apr 02 Pending	NTGI COM MONTHLY AGGREGATE BD INDEX FD CUSIP 003899AU3	0 000 0 000000	0 00	000	17,303 42	- 17,303 42	0 00	- 17,303 42
14 May 02 14 May 02 Pending	NTGI COM MONTHLY AGGREGATE BD INDEX FD CUSIP 003899AU3	0 000 0 000000	0 00	000	- 121 88	- 121 88	0 00	- 121 88
14 Jun 02 14 Jun 02 Pending	NTGI COM MONTHLY AGGREGATE BD INDEX FD CUSIP 003899AU3	0 000 0 000000	0 00	000	- 37 323 55	37 323 55	0 00	- 37 323 55
14 Jun 02 14 Jun 02 Pending	NTGI COM MONTHLY AGGREGATE BD INDEX FD CUSIP 003899AU3	0 000 0 000000	0 00	000	- 35 083 27	35 083 27	0 00	- 35 083 27
18 Jul 02 18 Jul 02 Pending	NTGI COM MONTHLY AGGREGATE BD INDEX FD CUSIP 003899AU3	0 000 0 000000	0 00	000	- 25 269 81	- 25 269 81	0 00	- 25,269 81
14 Aug 02 14 Aug 02 Pending	NTGI COM MONTHLY AGGREGATE BD INDEX FD CUSIP 003899AU3	0 000 0 000000	0 00	000	- 3 354 34	- 3,354 34	0 00	3,354 34
14 Aug 02 14 Aug 02 Pending	NTGI COM MONTHLY AGGREGATE BD INDEX FD CUSIP 003899AU3	0 000 0 000000	0 00	000	23 338 33	- 23,338 33	0 00	23 338 33
18 Sep 02 18 Sep 02 Pending	NTGI COM MONTHLY AGGREGATE BD INDEX FD CUSIP 003899AU3	0 000 0 000000	0 00	000	- 37 342 49	37 342 49	0 00	- 37 342 49
18 Sep 02 18 Sep 02 Pending	NTGI COM MONTHLY AGGREGATE BD INDEX FD CUSIP 003899AU3	0 000 0 000000	0 00	000	- 3 418 30	- 3 418 30	0 00	3 418 30
30 Nov 02 10 Dec 02 Pending	NTGI COM MONTHLY AGGREGATE BD INDEX FD CUSIP 003899AU3	0 000 0 000000	0 00	000	- 23 148 21	- 23 148 21	0 00	- 23,148 21
31 Dec 02 13 Jan 03 Pending	NTGI COM MONTHLY AGGREGATE BD INDEX FD CUSIP 003899AU3	0 000 0 000000	0 00	000	635,274 55	635 274 55	0 00	635,274 55
Total United States - USD			0 00	000	358,652 69	358,652 69	0 00	358,652 69

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 13 Feb 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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

Other Gain/Loss**Fixed Income**

Total corporate bonds			0 00	000	358,652 69	358,652 69	0 00	358,652 69
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Asset backed securities**United States - USD**

16 Sep 02	OAKWOOD MTG INVS INC SR/SUB P/T CTF SER	0 000	0 00	000	0 00	0 00	0 00	0 00
16 Sep 02	1998 B CL A 3 8 2 DUE 01 15-15 BEO							
Pending	CUSIP 874135DL9	0 000000						

15 Oct 02	TOYOTA AUTO RECEIVABLES 2000 A SER	0 000	0 00	000	0 00	0 00	0 00	0 00
15 Oct 02	2000 A CL A-3 AST BKD 7 16 8-15 2004							
Pending	BEOCUSIP 89232RAC7	0 000000						

16 Dec 02	OAKWOOD MTG INVS INC SR/SUB P/T CTF SER	0 000	0 00	000	0 00	0 00	0 00	0 00
16 Dec 02	1998 B CL A 3 8 2 DUE 01-15-15 BEO							
Pending	CUSIP 674135DL9	0 000000						

Total United States - USD			0 00	000	0 00	0 00	0 00	0 00
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Total asset backed securities			0 00	000	0 00	0 00	0 00	0 00
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Total fixed income			0 00	000	60,884 60	60,884 60	0 00	60,884 60
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Total other gain/loss		0 00	41,578 89	000	- 9,184,020 08	- 9,142,441 19	0 00	- 9,142,441 19
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Principal Paydowns**Fixed Income****Government mortgage backed securities****United States - USD**

15 Jan 02	FHLMC GOLD E00946 6 5 01 01 2018	- 44,492 650	44 492 65	000	44 749 87	257 22	0 00	- 257 22
15 Jan 02	CUSIP 31284KBP9							
Settled		0 000000						

15 Jan 02	FHLMC GOLD POOL C00887 8 11 01-2028	- 21 385 350	21 385 35	000	- 21 793 01	407 68	0 00	407 68
15 Jan 02	CUSIP 31282G6Y7							
Settled		0 000000						

15 Jan 02	FHLMC GOLD POOL C37463 8 04 01 2030	32 731 720	32 731 72	000	- 32 650 30	81 42	0 00	81 42
15 Jan 02	CUSIP 31284EJG5							
Settled		0 000000						

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Account number 5502
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Investment Transaction Detail

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

Principal Paydowns

Fixed Income

15 Jan 02 15 Jan 02 Settled	FHLMC GROUP #548132 12 0 MTG PARTN CTF DUE 08-01 2019 REG CUSIP 31354CY53	- 113 070 0 000000	113 07	000	129 88	16 81	0 00	16 81
15 Jan 02 15 Jan 02 Settled	FHLMC POOL # 55-5151 11 0 08-01-2020 CUSIP 31290KWL9	- 583 360 0 000000	583 36	000	- 671 94	- 88 58	0 00	88 58
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 0285478 SER 2020 10 5 DUE 12-15-2020 REG CUSIP 382203FT3	15 450 0 000000	15 45	000	17 43	- 1 98	0 00	- 1 98
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 0303751 SER 2022 8 DUE 01 15-2022 REG CUSIP 38223CL89	- 2 730 330 0 000000	2,730 33	000	- 2 816 33	186 00	0 00	- 186 00
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 0407015 SER 2025 9 5 DUE 02-15-2025 REG CUSIP 38208CDU0	- 34 510 0 000000	34 51	000	- 37 44	- 2 93	0 00	- 2 83
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 0434988 SER 2030 9 DUE 12-15-2030 REG CUSIP 38207LF37	- 1 183 830 0 000000	1,183 63	000	- 1 260 57	78 94	0 00	- 78 84
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 0530132 SER 2030 9 5 DUE 08-15-2030 REG CUSIP 38212C4R8	- 128 860 0 000000	128 86	000	- 136 70	7 74	0 00	7 74
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 0530554 SER 2031 8 DUE 01-15-2031 REG CUSIP 38212DMB2	- 11,769 520 0 000000	11 769 52	000	- 12 260 53	491 01	0 00	- 491 01
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 0532280 SER 2030 9 DUE 08-15-2030 REG CUSIP 38212FJZ8	- 73 360 0 000000	73 36	000	78 88	- 3 62	0 00	- 3 82
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 403965 8 DUE 09-15-2024 REG CUSIP 38205XW26	- 51 769 370 0 000000	51 769 37	000	53,241 58	- 1,472 19	0 00	1 472 19
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 457832 SER 2028 8 DUE 12-15-2028 REG CUSIP 38208QVZ8	- 490 130 0 000000	490 13	000	- 477 28	12 87	0 00	12 87
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 482828 SER 2029 8 5 DUE 01 15-2029 REG CUSIP 38209VPM0	- 21,253 270 0 000000	21 253 27	000	- 21 193 50	59 77	0 00	59 77

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1 JAN 02 - 31 DEC 02

Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 500957 SER 2029 7 5 DUE 08 15-2029 REG CUSIP 36210SQJ0	39 504 550 0 000000	39 504 55	000	- 39 578 62	74 07	0 00	74 07
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 780588 SER 2027 7 DUE 08 15-2027 REG CUSIP 36225AUN8	- 25 231 110 0 000000	25 231 11	000	25 672 65	441 54	0 00	- 441 54
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 780847 SER 2017 9 5 DUE 12 15 2017 REG CUSIP 36225A5G1	3 689 050 0 000000	3 689 05	000	4 015 30	328 25	0 00	328 25
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 781162 SER 2012 7 DUE 12-15-2012 REG CUSIP 36225BJF6	10 700 310 0 000000	10 700 31	000	- 10 521 41	178 90	0 00	178 90
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 0266525 10 5 DUE 07 01-2013 REG CUSIP 31372AA28	134 470 0 000000	134 47	000	151 03	16 58	0 00	- 16 58
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 0323204 11 5 DUE 08 01 2015 REG CUSIP 31374TAD1	4 475 440 0 000000	4 475 44	000	5 159 52	- 684 08	0 00	684 08
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 0545123 6 5 DUE 08 01 2031 REG CUSIP 31385HSL7	- 7 118 340 0 000000	7 118 34	000	- 7 073 85	44 49	0 00	44 49
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 0580076 6 DUE 09 01-2031 REG CUSIP 31387CMZ1	- 1 100 810 0 000000	1 100 81	000	1 069 85	30 88	0 00	30 88
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 0600756 6 DUE 08-01-2031 REG CUSIP 31388CMD8	1 023 580 0 000000	1 023 58	000	- 1 015 10	8 48	0 00	8 48
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 0606725 6 5 DUE 10-01 2031 REG CUSIP 31388KA28	- 4 078 150 0 000000	4 078 15	000	- 4 169 81	81 76	0 00	81 76
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 253114 8 DUE 03 01 2030 REG CUSIP 31371JDT8	39 822 040 0 000000	39 822 04	000	41 888 24	1 948 20	0 00	- 1 948 20
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 253474 7 5 DUE 10-01 2015 REG CUSIP 31371JQ31	- 33 138 870 0 000000	33,138 87	000	33 242 43	- 103 56	0 00	- 103 58

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Account number 5502
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Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 253798 8 5 DUE 05-01-2016 REG CUSIP 31371J3G7	- 18 187 180 0 000000	18 187 18	000	18 339 33	- 142 17	0 00	142 17
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 253948 8 DUE 09-01 2031 REG CUSIP 31371KBR1	- 530 360 0 000000	530 36	000	- 515 03	15 33	0 00	15 33
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 323290 8 DUE 09-01-2013 REG CUSIP 31374TC31	- 20,415 480 0 000000	20 415 48	000	20,472 90	- 57 42	0 00	- 57 42
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 323319 7 DUE 10-01 2028 REG CUSIP 31374TDY2	- 12 880 0 000000	12 88	000	- 13 07	- 0 19	0 00	0 19
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 323424 7 5 DUE 12-01-2028 REG CUSIP 31374TG84	- 59,452 590 0 000000	59 452 59	000	- 60 846 01	- 1,393 42	0 00	- 1,393 42
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 323542 7 DUE 02-01-2028 REG CUSIP 31374TLX5	- 0 770 0 000000	0 77	000	- 0 78	0 01	0 00	- 0 01
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 323908 8 DUE 09-01 2029 REG CUSIP 31374TYD5	581 020 0 000000	581 02	000	538 51	42 51	0 00	42 51
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 458078 8 DUE 12 01-2028 REG CUSIP 31381BUB3	28 201 420 0 000000	28 201 42	000	- 27,857 72	343 70	0 00	343 70
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 482288 7 DUE 01-01 2029 REG CUSIP 31382GXP7	- 8 390 0 000000	8 39	000	8 52	- 0 13	0 00	- 0 13
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 522755 8 DUE 11-01 2029 REG CUSIP 31384FWQ6	- 4,812 800 0 000000	4 812 80	000	4 927 10	114 30	0 00	- 114 30
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 535483 8 DUE 11 01 2029 REG CUSIP 31384V2Q4	- 651 820 0 000000	651 82	000	- 602 41	49 41	0 00	49 41
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 535998 7 5 DUE 06-01-2031 REG CUSIP 31384WNN8	- 133 325 760 0 000000	133,325 76	000	138 554 63	- 5 228 87	0 00	- 5 228 87

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		Total
			Principal	Accrued Interest		Market	Translation	
Principal Paydowns								
Fixed Income								
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 547307 7 5 DUE 08 01 2015 REG CUSIP 31385NAG4	- 7 138 880 0 000000	7 138 88	000	- 7 335 20	- 188 32	0 00	188 32
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 572818 8 DUE 03 01-2016 REG CUSIP 31388TK53	- 450 540 0 000000	450 54	000	- 448 06	1 48	0 00	1 48
25 Jan 02 25 Jan 02 Settled	FNMA POOL #404180 8 5 3TD MTG PASS THRU CTF DUE 01 01-2013 REG CUSIP 31378N6R4	- 44 345 780 0 000000	44 345 78	000	45,024 83	- 679 05	0 00	679 05
15 Feb 02 15 Feb 02 Settled	FHLMC GOLD E00948 6 5 01 01 2016 CUSIP 31284KBP8	- 27 971 800 0 000000	27 971 80	000	- 28 133 61	181 71	0 00	- 161 71
15 Feb 02 15 Feb 02 Settled	FHLMC GOLD POOL C00817 8 11-01 2029 CUSIP 31282G8Y7	18 295 510 0 000000	18 295 51	000	- 18 644 27	348 78	0 00	- 348 78
15 Feb 02 15 Feb 02 Settled	FHLMC GOLD POOL C374E3 8 04 01-2030 CUSIP 31284EJG5	- 21 658 950 0 000000	21 658 95	000	- 21,605 07	53 88	0 00	53 88
15 Feb 02 15 Feb 02 Settled	FHLMC GROUP #548132 12 0 MTG PARTN CTF DUE 09 01 2018 REG CUSIP 31354CY53	- 300 670 0 000000	300 67	000	- 345 37	44 70	0 00	44 70
15 Feb 02 15 Feb 02 Settled	FHLMC POOL # 55-5151 11 5 06-01 2020 CUSIP 31280KWL8	- 358 510 0 000000	358 51	000	412 84	- 54 43	0 00	- 54 43
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 0295478 SER 2020 10 5 DUE 12-15-2020 REG CUSIP 362203FT3	- 15 580 0 000000	15 59	000	17 59	- 2 00	0 00	2 00
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 0303751 SER 2022 8 DUE 01 15 2022 REG CUSIP 36223CL89	- 168 008 710 0 000000	168,008 71	000	177 318 05	11 309 34	0 00	- 11 309 34
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 0407015 SEF 2025 8 5 DUE 02 15 2025 REG CUSIP 36206CDU0	34 800 0 000000	34 80	000	- 37 78	2 88	0 00	- 2 88
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 0434986 SER 2030 9 DUE 12 15-2030 REG CUSIP 36207LF37	- 1 504 660 0 000000	1,504 66	000	1 602 46	- 97 80	0 00	- 97 80

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

Principal Paydowns

Fixed Income

15 Feb 02 15 Feb 02 Settled	GNMA POOL # 0530132 SER 2030 8 5 DUE 08 15-2030 REG CUSIP 38212C4R9	- 487 310 0 000000	487 31	000	- 516 55	29 24	0 00	- 29 24
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 0530554 SER 2031 8 DUE 01-15-2031 REG CUSIP 38212DMB2	- 9 762 940 0 000000	9 762 94	000	- 10 170 24	- 407 30	0 00	- 407 30
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 0532280 SER 2030 8 DUE 08-15-2030 REG CUSIP 38212FJZ8	- 13,852 880 0 000000	13 852 88	000	14 536 87	- 683 89	0 00	- 683 89
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 0781384 SER 2015 11 DUE 08-15-2015 REG CUSIP 38225BRD2	9 891 440 0 000000	9 891 44	000	11 399 88	1 508 44	0 00	1 508 44
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 457832 SER 2028 8 DUE 12 15-2028 REG CUSIP 38208QVZ6	- 13 632 100 0 000000	13 632 10	000	13 274 26	357 84	0 00	357 84
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 482928 SER 2028 8 5 DUE 01 15-2028 REG CUSIP 38208VPM0	- 25,002 790 0 000000	25 002 78	000	- 24,932 47	70 32	0 00	70 32
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 500957 SER 2029 7 5 DUE 08-15-2029 REG CUSIP 38210SQJ0	- 70 412 430 0 000000	70,412 43	000	- 70 544 45	- 132 02	0 00	132 02
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 780589 SER 2027 7 DUE 06 15-2027 REG CUSIP 38225AUN8	- 16 140 880 0 000000	16 140 88	000	- 16 423 35	- 282 47	0 00	- 282 47
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 780847 SER 2017 8 5 DUE 12-15-2017 REG CUSIP 38225A5G1	- 3,138 880 0 000000	3 138 98	000	- 3 416 58	- 277 60	0 00	277 60
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 781182 SER 2012 7 DUE 12-15-2012 REG CUSIP 38225BJF8	- 8,425 460 0 000000	8 425 48	000	- 8 284 60	140 88	0 00	140 88
15 Feb 02 15 Feb 02 Settled	GNMA POOL# 00290373 SERIES 00002020 09 5000% DUE 08-15-2020 CUSIP 38220WQZ6	- 2 808 360 0 000000	2,808 38	000	- 3 089 73	- 291 37	0 00	291 37
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 0268525 10 5 DUE 07-01-2013 REG CUSIP 31372AA28	- 135 760 0 000000	135 76	000	152 48	16 72	0 00	16 72

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 0323204 11 5 DUE 09-01 2015 REG CUSIP 31374TAD1	1 098 300 0 000000	1 098 30	000	1 283 87	- 187 57	0 00	- 187 57
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 0545123 6 5 DUE 08-01 2031 REG CUSIP 31385HSL7	4 708 480 0 000000	4 708 48	000	- 4 877 06	29 42	0 00	29 42
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 0545299 6 5 DUE 11 01-2018 REG CUSIP 31385HX49	- 8 023 800 0 000000	8 023 90	000	- 8 287 18	- 263 28	0 00	263 28
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 0580076 6 DUE 09 01 2031 REG CUSIP 31387CMZ1	- 1 888 120 0 000000	1 888 12	000	- 1 835 02	53 10	0 00	53 10
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 0600758 8 DUE 08-01 2031 REG CUSIP 31388CMD9	51 070 0 000000	51 07	000	50 65	0 42	0 00	0 42
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 0606725 6 5 DUE 10-01-2031 REG CUSIP 31388KA28	- 484 600 0 000000	484 60	000	- 475 05	- 10 45	0 00	- 10 45
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 0625138 5 5 DUE 02 01 2017 REG CUSIP 31389GPX2	1,448 060 0 000000	1 448 06	000	- 1 428 38	19 68	0 00	19 68
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 253114 8 DUE 03-01 2030 REG CUSIP 31371JDT8	- 29 305 650 0 000000	29 305 65	000	- 30 734 30	1 428 65	0 00	1,428 65
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 253474 7 5 DUE 10-01-2015 REG CUSIP 31371JQ31	- 25 354 040 0 000000	25 354 04	000	- 25 433 27	- 79 23	0 00	79 23
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 253948 8 DUE 09 01 2031 REG CUSIP 31371KBR1	1 382 070 0 000000	1,382 07	000	1,322 70	39 37	0 00	39 37
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 323280 8 DUE 09-01 2013 REG CUSIP 31374TC31	14 140 220 0 000000	14 140 22	000	14,179 89	39 77	0 00	- 39 77
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 323319 7 DUE 10 01 2028 REG CUSIP 31374TDY2	- 11 170 0 000000	11 17	000	11 33	- 0 18	0 00	- 0 18

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 323424 7 5 DUE 12-01-2028 REG CUSIP 31374TG94	- 45 120 710 0 000000	45,120 71	000	- 46 178 23	1 057 52	0 00	- 1 057 52
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 323542 7 DUE 02 01 2028 REG CUSIP 31374TLX5	0 580 0 000000	0 58	000	0 57	- 0 01	0 00	- 0 01
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 323908 8 DUE 09-01-2029 REG CUSIP 31374TYD5	- 393 280 0 000000	393 28	000	384 50	28 78	0 00	28 78
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 456078 6 DUE 12-01-2028 REG CUSIP 31381BUB3	- 19 201 280 0 000000	19 201 28	000	- 18 967 25	234 01	0 00	234 01
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 482286 7 DUE 01-01-2028 REG CUSIP 31382GXP7	- 2 810 0 000000	2 81	000	- 2 87	0 06	0 00	- 0 06
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 522755 8 DUE 11-01-2029 REG CUSIP 31384FWQ8	8,435 870 0 000000	8 435 97	000	- 8 636 33	200 38	0 00	- 200 38
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 535483 8 DUE 11-01-2029 REG CUSIP 31384V2Q4	453 840 0 000000	453 84	000	419 44	34 40	0 00	34 40
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 535996 7 5 DUE 08-01-2031 REG CUSIP 31384WNM8	- 89,329 150 0 000000	89 329 15	000	- 103 224 72	- 3 895 57	0 00	- 3 895 57
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 547307 7 5 DUE 08-01-2015 REG CUSIP 31385NAG4	- 581 630 0 000000	581 63	000	597 62	15 99	0 00	- 15 99
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 572818 8 DUE 03-01-2018 REG CUSIP 31388TK53	- 463 310 0 000000	463 31	000	- 461 79	1 52	0 00	1 52
25 Feb 02 25 Feb 02 Settled	FNMA POOL #404180 8 5 GTD MTG PASS THRU CTF DUE 01-01-2013 REG CUSIP 31378N8R4	54 713 610 0 000000	54 713 81	000	- 55 551 41	- 837 80	0 00	- 837 80
15 Mar 02 15 Mar 02 Settled	FHLMC GOLD E00946 8 5 01-01-2018 CUSIP 31294KBP8	15 395 140 0 000000	15,395 14	000	15,484 14	- 89 00	0 00	- 69 00

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			Principal	Accrued Interest	Cost	Market	Translation	

Principal Paydowns

Fixed Income

15 Mar 02 15 Mar 02 Settled	FHLMC GOLD POOL C00887 8 11-01 2029 CUSIP 31292G6Y7	- 13 298 590 0 000000	13 298 59	000	- 13 550 08	253 47	0 00	253 47
15 Mar 02 15 Mar 02 Settled	FHLMC GOLD POOL C37463 8 04-01 2030 CUSIP 31294EJG5	- 16 649 780 0 000000	16 649 78	000	- 18 608 37	41 41	0 00	41 41
15 Mar 02 15 Mar 02 Settled	FHLMC GROUP #546132 12 0 MTG PARTN CTF DUE 09 01 2019 REG CUSIP 31354CY53	- 214 810 0 000000	214 81	000	- 246 52	31 91	0 00	31 91
15 Mar 02 15 Mar 02 Settled	FHLMC POOL # 55-5151 11 5 08 01 2020 CUSIP 31290KWL9	454 840 0 000000	454 94	000	- 524 02	69 08	0 00	- 69 08
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 0285478 SER 2020 10 5 DUE 12-15 2020 REG CUSIP 382203FT3	15 740 0 000000	15 74	000	17 78	- 2 02	0 00	- 2 02
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 0303751 SER 2022 8 DUE 01-15-2022 REG CUSIP 38223CL89	31 512 450 0 000000	31 512 45	000	33 659 24	- 2 148 79	0 00	- 2 148 79
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 0407015 SER 2025 8 5 DUE 02 15 2025 REG CUSIP 38206CDU0	8 221 370 0 000000	8 221 37	000	6 750 19	528 82	0 00	528 82
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 0434988 SER 2030 8 DUE 12 15-2030 REG CUSIP 38207LF37	8 793 850 0 000000	8 793 95	000	9 385 58	571 61	0 00	- 571 61
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 0530132 SER 2030 9 5 DUE 09-15-2030 REG CUSIP 38212C4R9	13 108 420 0 000000	13 108 42	000	- 13 894 82	786 50	0 00	- 786 50
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 0530554 SER 2031 8 DUE 01-15-2031 REG CUSIP 38212DMB2	- 8 871 520 0 000000	8 871 52	000	7 158 19	- 286 67	0 00	286 67
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 0532280 SER 2030 9 DUE 08-15 2030 REG CUSIP 38212FJZ8	- 34 722 810 0 000000	34,722 81	000	38 437 25	- 1 714 44	0 00	- 1 714 44
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 0781384 SER 2015 11 DUE 09 15 2015 REG CUSIP 38225BRD2	13 335 700 0 000000	13 335 70	000	- 15 369 39	- 2,033 69	0 00	2,033 69

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

Principal Paydowns**Fixed Income**

15 Mar 02	GNMA POOL # 457932 SER 2028 8 DUE	488 520	486 52	000	- 473 75	12 77	0 00	12 77
15 Mar 02	12 15-2028 REG							
Settled	CUSIP 38208QVZ8	0 000000						
15 Mar 02	GNMA POOL # 482928 SER 2029 6 5 DUE	18 671 460	18 671 46	000	18,618 85	52 51	0 00	52 51
15 Mar 02	01-15-2029 REG							
Settled	CUSIP 38209VPM0	0 000000						
15 Mar 02	GNMA POOL # 500957 SER 2029 7 5 DUE	- 8 414 820	8,414 82	000	8 430 40	- 15 78	0 00	- 15 78
15 Mar 02	09 15-2029 REG							
Settled	CUSIP 36210SQJ0	0 000000						
15 Mar 02	GNMA POOL # 571318 SER 2031 8 DUE	- 34 529 830	34 529 83	000	- 36 925 34	2,395 51	0 00	- 2 395 51
15 Mar 02	01 15-2031 REG							
Settled	CUSIP 36200SVH0	0 000000						
15 Mar 02	GNMA POOL # 780589 SER 2027 7 DUE	19 371 830	19 371 63	000	- 19 710 63	- 339 00	0 00	339 00
15 Mar 02	08-15-2027 REG							
Settled	CUSIP 38225AUN8	0 000000						
15 Mar 02	GNMA POOL # 780847 SER 2017 9 5 DUE	- 3,109 270	3 109 27	000	- 3 384 25	- 274 88	0 00	274 88
15 Mar 02	12-15-2017 REG							
Settled	CUSIP 36225A5G1	0 000000						
15 Mar 02	GNMA POOL # 781182 SER 2012 7 DUE	- 7 223 820	7 223 82	000	7 103 05	120 77	0 00	120 77
15 Mar 02	12-15-2012 REG							
Settled	CUSIP 36225BJF6	0 000000						
15 Mar 02	GNMA, POOL # 00290373	- 149 310	149 31	000	- 164 80	- 15 49	0 00	- 15 49
15 Mar 02	SERIES 00002020 09 5000% DUE 09-15-2020							
Settled	CUSIP 38220WQ28	0 000000						
25 Mar 02	FNMA POOL # 0266525 10 5 DUE 07-01-2013	- 137 060	137 06	000	- 153 84	18 88	0 00	- 18 88
25 Mar 02	REG							
Settled	CUSIP 31372AA28	0 000000						
25 Mar 02	FNMA POOL # 0323204 11 5 DUE 09-01-2015	- 1 145 780	1 145 79	000	- 1 320 83	175 14	0 00	- 175 14
25 Mar 02	REG							
Settled	CUSIP 31374TAD1	0 000000						
25 Mar 02	FNMA POOL # 0545123 8 5 DUE 08-01-2031	- 3 553 780	3 553 79	000	- 3 531 58	22 21	0 00	22 21
25 Mar 02	REG							
Settled	CUSIP 31385HSL7	0 000000						
25 Mar 02	FNMA POOL # 0545299 8 5 DUE 11-01-2018	- 7,587 650	7 587 65	000	- 7 836 62	- 248 97	0 00	248 97
25 Mar 02	REG							
Settled	CUSIP 31385HX48	0 000000						

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			Principal	Accrued Interest	Cost	Market	Translation	

Principal Paydowns

Fixed Income

25 Mar 02	FNMA POOL # 0580076 6 CUE 09 01-2031 REG	- 1 261 710	1 261 71	000	- 1 226 22	35 49	0 00	35 49
25 Mar 02	CUSIP 31387CMZ1							
Settled		0 000000						
25 Mar 02	FNMA POOL # 0600756 6 DUE 08-01-2031 REG	- 910 530	910 53	000	902 89	7 54	0 00	7 54
25 Mar 02	CUSIP 31388CMD9							
Settled		0 000000						
25 Mar 02	FNMA POOL # 0606725 6 5 DUE 10-01-2031	442 610	442 61	000	- 452 57	- 9 06	0 00	- 9 06
25 Mar 02	REG							
Settled	CUSIP 31388KA2B	0 000000						
25 Mar 02	FNMA POOL # 0625138 5 5 DUE 02-01 2017	- 1 952 390	1 952 39	000	1 925 85	26 54	0 00	26 54
25 Mar 02	REG							
Settled	CUSIP 31389GPX2	0 000000						
25 Mar 02	FNMA POOL # 0627462 5 5 DUE 02 01 2017	- 684 570	684 57	000	- 674 30	10 27	0 00	10 27
25 Mar 02	REG							
Settled	CUSIP 31389KB75	0 000000						
25 Mar 02	FNMA POOL # 0629298 6 5 DUE 02 01-2032	1 379 070	1 379 07	000	1 386 40	7 33	0 00	- 7 33
25 Mar 02	REG							
Settled	CUSIP 31389MDB0	0 000000						
25 Mar 02	FNMA POOL # 253114 8 DUE 03 01-2030 REG	7,174 710	7,174 71	000	7 524 48	- 349 77	0 00	349 77
25 Mar 02	CUSIP 31371JDT8							
Settled		0 000000						
25 Mar 02	FNMA POOL # 253474 7 5 DUE 10-01 2015	- 17 792 500	17 792 50	000	17,848 10	- 55 60	0 00	- 55 60
25 Mar 02	REG							
Settled	CUSIP 31371JQ31	0 000000						
25 Mar 02	FNMA POOL # 253848 6 DUE 09 01 2031 REG	887 520	667 52	000	648 22	19 30	0 00	19 30
25 Mar 02	CUSIP 31371KBR1							
Settled		0 000000						
25 Mar 02	FNMA POOL # 323290 8 DUE 09-01 2013 REG	12 165 960	12 165 98	000	- 12 200 18	- 34 22	0 00	34 22
25 Mar 02	CUSIP 31374TC31							
Settled		0 000000						
25 Mar 02	FNMA POOL # 323319 7 DUE 10 01-2028 REG	- 8 830	8 83	000	8 96	0 13	0 00	- 0 13
25 Mar 02	CUSIP 31374TDY2							
Settled		0 000000						
25 Mar 02	FNMA POOL # 323424 7 5 DJE 12-01-2028	- 38 183 680	38 183 68	000	39 078 61	894 93	0 00	- 894 93
25 Mar 02	REG							
Settled	CUSIP 31374TG84	0 000000						

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
25 Mar 02 25 Mar 02 Settled	FNMA POOL # 323542 7 DUE 02-01-2029 REG CUSIP 31374TLX5	- 0 490 0 000000	0 49	000	- 0 50	0 01	0 00	- 0 01
25 Mar 02 25 Mar 02 Settled	FNMA POOL # 323908 6 DUE 09-01-2028 REG CUSIP 31374TYD5	373 540 0 000000	373 54	000	- 348 21	27 33	0 00	27 33
25 Mar 02 25 Mar 02 Settled	FNMA POOL # 458078 8 DUE 12-01-2028 REG CUSIP 31381BUB3	- 17 958 520 0 000000	17 958 52	000	- 17 737 59	218 93	0 00	218 93
25 Mar 02 25 Mar 02 Settled	FNMA POOL # 482288 7 DUE 01-01-2029 REG CUSIP 31382GXP7	- 0 090 0 000000	0 09	000	- 0 09	0 00	0 00	0 00
25 Mar 02 25 Mar 02 Settled	FNMA POOL # 535483 8 DUE 11-01-2029 REG CUSIP 31384V2Q4	- 504 930 0 000000	504 93	000	- 466 65	38 28	0 00	38 28
25 Mar 02 25 Mar 02 Settled	FNMA POOL # 535998 7 5 DUE 08-01-2031 REG CUSIP 31384WNM8	- 55 298 180 0 000000	55 298 18	000	57 466 91	- 2 168 73	0 00	- 2 168 73
25 Mar 02 25 Mar 02 Settled	FNMA POOL # 547307 7 5 DUE 08 01-2015 REG CUSIP 31385NAG4	- 10 451 730 0 000000	10 451 73	000	- 10 739 15	- 287 42	0 00	- 287 42
25 Mar 02 25 Mar 02 Settled	FNMA POOL # 572879 8 5 DUE 04-01 2031 REG CUSIP 31386TFU4	- 8 301 560 0 000000	8,301 56	000	- 8 330 10	- 28 54	0 00	28 54
25 Mar 02 25 Mar 02 Settled	FNMA POOL # 572818 6 DUE 03-01-2018 REG CUSIP 31386TK53	- 459 260 0 000000	459 26	000	- 457 75	1 51	0 00	1 51
25 Mar 02 25 Mar 02 Settled	FNMA POOL #404180 8 5 GTD MTG PASS THRU CTF DUE 01 01 2013 REG CUSIP 31378N6R4	- 39 088 600 0 000000	39 088 60	000	- 39,685 11	598 51	0 00	598 51
15 Apr 02 15 Apr 02 Settled	FHLMC GOLD E00948 8 5 01-01-2018 CUSIP 31284KBP9	33 035 000 0 000000	33 035 00	000	- 33 225 98	190 98	0 00	- 180 98
15 Apr 02 15 Apr 02 Settled	FHLMC GOLD POOL C00887 8 11-01-2029 CUSIP 31282G8Y7	- 16,261 180 0 000000	16 261 18	000	16 571 18	- 309 98	0 00	- 309 98

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			Principal	Accrued Interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
15 Apr 02 15 Apr 02 Settled	FHLMC GOLD POOL C 37463 8 04 01 2030 CUSIP 31294EJG5	6,204 750 0 000000	6 204 75	000	6,189 32	15 43	0 00	15 43
15 Apr 02 15 Apr 02 Settled	FHLMC GROUP #548132 12 0 MTG PARTN CTF DUE 09-01-2019 REG CUSIP 31354CY53	- 82 370 0 000000	82 37	000	- 84 62	- 12 25	0 00	- 12 25
15 Apr 02 15 Apr 02 Settled	FHLMC POOL # 55-5151 11 5 08-01-2020 CUSIP 31290KWL9	- 6,348 310 0 000000	6 348 31	000	- 7 309 81	- 863 60	0 00	863 60
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 0295479 SER 2020 10 5 DUE 12-15 2020 REG CUSIP 362203FT3	- 15 880 0 000000	15 88	000	17 92	2 04	0 00	2 04
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 030375 SER 2022 8 DUE 01 15 2022 REG CUSIP 36223CL89	2 501 420 0 000000	2 501 42	000	2 671 83	- 170 41	0 00	170 41
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 040701 SER 2025 9 5 DUE 02-15 2025 REG CUSIP 36206CDU0	- 4 342 510 0 000000	4 342 51	000	- 4 711 82	- 368 11	0 00	- 368 11
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 0434886 SER 2030 9 DUE 12 15-2030 REG CUSIP 36207LF37	- 4 317 710 0 000000	4 317 71	000	- 4 598 36	280 65	0 00	280 65
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 0530132 SER 2030 9 5 DUE 09 15 2030 REG CUSIP 36212C4R9	33 823 220 0 000000	33 823 22	000	- 35 852 81	2 029 39	0 00	2 029 39
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 0532280 SER 2030 9 DUE 08-15-2030 REG CUSIP 36212FJZ8	46 170 0 000000	46 17	000	- 48 45	- 2 28	0 00	- 2 28
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 0781384 SER 2015 11 DUE 09-15-2015 REG CUSIP 36225BRD2	- 8 453 550 0 000000	8 453 55	000	8 742 72	1,289 17	0 00	1 289 17
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 457832 SER 2028 8 DUE 12 15-2028 REG CUSIP 36208QVZ8	- 477 640 0 000000	477 64	000	485 10	12 54	0 00	12 54
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 482928 SER 2029 6 5 DUE 01 15 2029 REG CUSIP 36209VPM0	19 831 730 0 000000	19 831 73	000	- 19,775 85	55 78	0 00	55 78

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 500957 SE R 2028 7 5 DUE 09-15-2028 REG CUSIP 36210SQJ0	- 33 643 880 0 000000	33 643 88	000	- 33 707 06	- 63 08	0 00	- 63 08
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 571316 SER 2031 8 DUE 01-15-2031 REG CUSIP 38200SVH0	- 158 140 0 000000	158 14	000	- 168 11	10 97	0 00	10 97
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 780589 SER 2027 7 DUE 08-15-2027 REG CUSIP 38225AUN8	15,143 510 0 000000	15 143 51	000	- 15 408 52	- 265 01	0 00	- 265 01
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 780847 SER 2017 9 5 DUE 12-15-2017 REG CUSIP 38225A5G1	- 3,644 820 0 000000	3 644 82	000	3 966 84	- 322 32	0 00	322 32
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 781182 SER 2012 7 DUE 12-15-2012 REG CUSIP 38225BJF8	- 6 665 720 0 000000	6,665 72	000	- 6 554 28	111 44	0 00	111 44
15 Apr 02 15 Apr 02 Settled	GNMA, POOL# 00290373 SERIES 00002020 09 5000%, DUE 09-15-2020 CUSIP 38220WQZ8	- 1,219 140 0 000000	1 219 14	000	1,345 63	128 49	0 00	- 128 49
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 0286525 10 5 DUE 07-01-2013 REG CUSIP 31372AA28	- 5,719 810 0 000000	5 719 81	000	6,424 17	- 704 26	0 00	- 704 26
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 0323204 11 5 DUE 08-01-2015 REG CUSIP 31374TAD1	- 2 504 480 0 000000	2 504 48	000	- 2 887 28	- 382 81	0 00	- 382 81
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 0545299 8 5 DUE 11-01-2018 REG CUSIP 31385HX48	- 6 881 240 0 000000	6 881 24	000	- 7,107 03	- 225 79	0 00	225 79
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 0580078 8 DUE 09-01-2031 REG CUSIP 31387CMZ1	2 477 270 0 000000	2,477 27	000	- 2 407 60	69 67	0 00	69 67
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 0600756 6 DUE 08-01-2031 REG CUSIP 31388CMD9	- 893 380 0 000000	893 38	000	885 88	7 40	0 00	7 40
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 0606725 6 5 DUE 10-01-2031 REG CUSIP 31388KA28	- 8,078 200 0 000000	8 078 20	000	- 8 258 96	- 181 76	0 00	181 76

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			Principal	Accrued Interest	Cost	Market	Transiation	
Principal Paydowns								
Fixed Income								
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 0825138 5 5 DUE 02-01 2017 REG CUSIP 31389GPX2	1 535 810 0 000000	1 535 81	000	1 514 74	20 87	0 00	20 87
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 0827482 5 5 DUE 02 01-2017 REG CUSIP 31388KB75	749 420 0 000000	749 42	000	- 738 18	11 24	0 00	11 24
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 253114 8 DUE 03 01 2030 REG CUSIP 31371JDT8	- 6 180 830 0 000000	6 180 83	000	- 6 482 15	- 301 32	0 00	301 32
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 253474 7 5 DUE 10-01 2015 REG CUSIP 31371JQ31	- 16,623 520 0 000000	16 623 52	000	- 16 675 47	51 95	0 00	51 95
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 253948 8 DUE 09 01 2031 REG CUSIP 31371KBR1	980 320 0 000000	980 32	000	951 98	28 34	0 00	28 34
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 323290 8 DUE 09 01 2013 REG CUSIP 31374TC31	14 111 830 0 000000	14 111 83	000	- 14 151 52	- 39 69	0 00	39 69
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 323319 7 DUE 10 01-2028 REG CUSIP 31374TDY2	- 9 700 0 000000	9 70	000	- 9 84	0 14	0 00	- 0 14
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 323424 7 5 DUE 12 01 2028 REG CUSIP 31374TG84	30 855 540 0 000000	30 855 54	000	- 31 578 72	723 18	0 00	723 18
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 323542 7 DUE 02 01-2029 REG CUSIP 31374TLX5	0 440 0 000000	0 44	000	0 45	- 0 01	0 00	- 0 01
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 323808 8 DUE 09-01-2029 REG CUSIP 31374TYD5	- 444 900 0 000000	444 90	000	412 35	32 55	0 00	32 55
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 456078 8 DUE 12 01-2028 REG CUSIP 31381BUB3	19 582 620 0 000000	19 582 62	000	- 19 343 86	238 76	0 00	238 76
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 482288 7 DUE 01-01 2029 REG CUSIP 31382GXP7	- 1 530 0 000000	1 53	000	- 1 56	- 0 03	0 00	0 03

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 535483 8 DUE 11-01-2028 REG CUSIP 31384V2Q4	- 458 280 0 000000	458 28	000	423 54	34 74	0 00	34 74
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 535898 7 DUE 08-01-2031 REG CUSIP 31384WNM8	- 27 845 030 0 000000	27 845 03	000	29 041 00	1 095 87	0 00	- 1,095 87
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 547307 7 5 DUE 08-01-2015 REG CUSIP 31385NAG4	- 6 415 140 0 000000	6,415 14	000	6 591 56	- 176 42	0 00	176 42
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 572818 6 DUE 03-01-2016 REG CUSIP 31386TK53	- 2 668 050 0 000000	2 668 05	000	- 2 657 30	8 75	0 00	8 75
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 630939 5 5 DUE 02-01-2017 REG CUSIP 31389N4Y8	- 829 730 0 000000	829 73	000	819 42	10 31	0 00	10 31
25 Apr 02 25 Apr 02 Settled	FNMA POOL #404180 8 5 GTD MTG PASS THRU CTF DUE 01-01-2013 REG CUSIP 31378N6R4	- 48,038 650 0 000000	48 038 65	000	- 48 774 24	735 59	0 00	- 735 59
15 May 02 15 May 02 Settled	FHLMC GOLD E00948 8 5 01-01-2016 CUSIP 31294KBP9	- 17 836 480 0 000000	17 836 48	000	- 17 839 60	103 12	0 00	- 103 12
15 May 02 15 May 02 Settled	FHLMC GOLD POOL C00887 8 11-01-2028 CUSIP 31282G8Y7	- 11 778 170 0 000000	11,778 17	000	- 12 002 69	- 224 52	0 00	- 224 52
15 May 02 15 May 02 Settled	FHLMC GOLD POOL C37463 8 04-01-2030 CUSIP 31294EJG5	5 822 700 0 000000	5 822 70	000	- 5 808 22	14 48	0 00	14 48
15 May 02 15 May 02 Settled	FHLMC GROUP #548132 12 0 MTG PARTN CTF DUE 08-01-2019 REG CUSIP 31354CY53	- 283 340 0 000000	283 34	000	- 338 85	- 43 61	0 00	- 43 61
15 May 02 15 May 02 Settled	FHLMC POOL # 55-5151 11 DUE 08-01-2020 CUSIP 31290KWL9	1,189 800 0 000000	1 189 80	000	- 1 370 45	- 180 65	0 00	- 180 65
15 May 02 15 May 02 Settled	GNMA POOL # 0285478 SER 2020 10 5 DUE 12 15-2020 REG CUSIP 382203FT3	- 16 020 0 000000	16 02	000	- 18 07	- 2 05	0 00	- 2 05

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
15 May 02 15 May 02 Settled	GNMA POOL # 0303751 SER 2022 8 DUE 01-15 2022 REG CUSIP 38223CL89	18 198 600 0 000000	18 198 60	000	- 19 438 38	1 239 78	0 00	1 239 78
15 May 02 15 May 02 Settled	GNMA POOL # 0407015 SER 2025 8 5 DUE 02-15-2025 REG CUSIP 36206CDU0	- 23 830 0 000000	23 83	000	25 86	- 2 03	0 00	2 03
15 May 02 15 May 02 Settled	GNMA POOL # 0434986 SEF 2030 8 DUE 12 15-2030 REG CUSIP 36207LF37	59 850 0 000000	59 85	000	- 83 85	3 90	0 00	3 90
15 May 02 15 May 02 Settled	GNMA POOL # 0530132 SER 2030 8 5 DUE 09-15-2030 REG CUSIP 38212C4R8	10 044 780 0 000000	10 044 79	000	- 10 647 48	- 602 69	0 00	602 69
15 May 02 15 May 02 Settled	GNMA POOL # 0532280 SER 2030 8 DUE 08 15 2030 REG CUSIP 36212FJZ8	46 540 0 000000	46 54	000	- 48 84	- 2 30	0 00	2 30
15 May 02 15 May 02 Settled	GNMA POOL # 0781384 SER 2015 11 DUE 09-15 2015 REG CUSIP 38225BRD2	8 170 590 0 000000	8 170 59	000	- 9 418 61	- 1 246 02	0 00	1 246 02
15 May 02 15 May 02 Settled	GNMA POOL # 457832 SER 2028 8 DUE 12-15-2028 REG CUSIP 38208QVZ8	- 8 451 280 0 000000	8 451 28	000	- 9 203 18	248 10	0 00	248 10
15 May 02 15 May 02 Settled	GNMA POOL # 482928 SER 2029 8 5 DUE 01 15 2029 REG CUSIP 38209VPM0	- 4 100 480 0 000000	4 100 48	000	- 4 088 95	11 53	0 00	11 53
15 May 02 15 May 02 Settled	GNMA POOL # 500957 SER 2028 7 5 DUE 09-15-2028 REG CUSIP 38210SQJ0	- 24 606 810 0 000000	24 606 81	000	- 24 652 95	46 14	0 00	- 46 14
15 May 02 15 May 02 Settled	GNMA POOL # 571316 SER 2331 9 DUE 01 15-2031 REG CUSIP 38200SVH0	- 48 757 380 0 000000	48 757 38	000	- 53 208 30	3 451 92	0 00	- 3 451 92
15 May 02 15 May 02 Settled	GNMA POOL # 780589 SER 2027 7 DUE 08 15 2027 REG CUSIP 36225AUN8	- 11 314 490 0 000000	11 314 49	000	11 512 49	- 198 00	0 00	- 198 00
15 May 02 15 May 02 Settled	GNMA POOL # 780847 SER 2017 8 5 DUE 12 15 2017 REG CUSIP 36225A5G1	2 496 140 0 000000	2 496 14	000	- 2 718 89	220 75	0 00	- 220 75

Principal Paydowns

Fixed Income

15 May 02 15 May 02 Settled	GNMA POOL # 0303751 SER 2022 8 DUE 01-15 2022 REG CUSIP 38223CL89	18 198 600 0 000000	18 198 60	000	- 19 438 38	1 239 78	0 00	1 239 78
15 May 02 15 May 02 Settled	GNMA POOL # 0407015 SER 2025 8 5 DUE 02-15-2025 REG CUSIP 36206CDU0	- 23 830 0 000000	23 83	000	25 86	- 2 03	0 00	2 03
15 May 02 15 May 02 Settled	GNMA POOL # 0434986 SEF 2030 8 DUE 12 15-2030 REG CUSIP 36207LF37	59 850 0 000000	59 85	000	- 83 85	3 90	0 00	3 90
15 May 02 15 May 02 Settled	GNMA POOL # 0530132 SER 2030 8 5 DUE 09-15-2030 REG CUSIP 38212C4R8	10 044 780 0 000000	10 044 79	000	- 10 647 48	- 602 69	0 00	602 69
15 May 02 15 May 02 Settled	GNMA POOL # 0532280 SER 2030 8 DUE 08 15 2030 REG CUSIP 36212FJZ8	46 540 0 000000	46 54	000	- 48 84	- 2 30	0 00	2 30
15 May 02 15 May 02 Settled	GNMA POOL # 0781384 SER 2015 11 DUE 09-15 2015 REG CUSIP 38225BRD2	8 170 590 0 000000	8 170 59	000	- 9 418 61	- 1 246 02	0 00	1 246 02
15 May 02 15 May 02 Settled	GNMA POOL # 457832 SER 2028 8 DUE 12-15-2028 REG CUSIP 38208QVZ8	- 8 451 280 0 000000	8 451 28	000	- 9 203 18	248 10	0 00	248 10
15 May 02 15 May 02 Settled	GNMA POOL # 482928 SER 2029 8 5 DUE 01 15 2029 REG CUSIP 38209VPM0	- 4 100 480 0 000000	4 100 48	000	- 4 088 95	11 53	0 00	11 53
15 May 02 15 May 02 Settled	GNMA POOL # 500957 SER 2028 7 5 DUE 09-15-2028 REG CUSIP 38210SQJ0	- 24 606 810 0 000000	24 606 81	000	- 24 652 95	46 14	0 00	- 46 14
15 May 02 15 May 02 Settled	GNMA POOL # 571316 SER 2331 9 DUE 01 15-2031 REG CUSIP 38200SVH0	- 48 757 380 0 000000	48 757 38	000	- 53 208 30	3 451 92	0 00	- 3 451 92
15 May 02 15 May 02 Settled	GNMA POOL # 780589 SER 2027 7 DUE 08 15 2027 REG CUSIP 36225AUN8	- 11 314 490 0 000000	11 314 49	000	11 512 49	- 198 00	0 00	- 198 00
15 May 02 15 May 02 Settled	GNMA POOL # 780847 SER 2017 8 5 DUE 12 15 2017 REG CUSIP 36225A5G1	2 496 140 0 000000	2 496 14	000	- 2 718 89	220 75	0 00	- 220 75

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
15 May 02 15 May 02 Settled	GNMA POOL # 781182 SEF 2012 7 DUE 12-15-2012 REG CUSIP 38225BJF8	8 582 480 0 000000	6 582 48	000	6 452 78	109 72	0 00	109 72
15 May 02 15 May 02 Settled	GNMA, POOL# 00280373 SERIES 00002020 08 5000% DUE 08 15-2020 CUSIP 38220WQ28	- 1 894 590 0 000000	1 894 59	000	2 091 15	188 58	0 00	188 58
28 May 02 28 May 02 Settled	FNMA POOL # 0266525 10 5 DUE 07-01 2013 REG CUSIP 31372AA28	- 108 870 0 000000	108 87	000	120 14	- 13 17	0 00	13 17
28 May 02 28 May 02 Settled	FNMA POOL # 0323204 11 5 DUE 08-01-2015 REG CUSIP 31374TAD1	- 1,484 670 0 000000	1,484 87	000	1 711 60	- 226 93	0 00	228 93
28 May 02 28 May 02 Settled	FNMA POOL # 0545299 6 5 DUE 11 01 2018 REG CUSIP 31385HX48	5 731 510 0 000000	5 731 51	000	- 5 818 58	- 188 07	0 00	- 188 07
28 May 02 28 May 02 Settled	FNMA POOL # 0580078 8 DUE 08 01 2031 REG CUSIP 31387CMZ1	- 838 670 0 000000	838 67	000	- 910 33	28 34	0 00	28 34
28 May 02 28 May 02 Settled	FNMA POOL # 0600758 8 DUE 08-01-2031 REG CUSIP 31388CMD8	- 48 640 0 000000	48 64	000	- 49 23	0 41	0 00	0 41
28 May 02 28 May 02 Settled	FNMA POOL # 0808725 6 5 DUE 10-01-2031 REG CUSIP 31388KA28	- 478 520 0 000000	478 52	000	- 487 24	10 72	0 00	10 72
28 May 02 28 May 02 Settled	FNMA POOL # 0825138 5 5 CUE 02-01 2017 REG CUSIP 31389GPX2	- 1 878 580 0 000000	1 878 58	000	- 1 655 78	22 82	0 00	22 82
28 May 02 28 May 02 Settled	FNMA POOL # 0827482 5 5 DUE 02-01-2017 REG CUSIP 31388KB75	- 782 180 0 000000	782 18	000	- 750 75	11 43	0 00	11 43
28 May 02 28 May 02 Settled	FNMA POOL # 253114 8 DUE 03-01 2030 REG CUSIP 31371JDT8	- 8 335 920 0 000000	8 335 92	000	- 6 644 80	- 308 88	0 00	- 308 88
28 May 02 28 May 02 Settled	FNMA POOL # 253474 7 5 DUE 10 01-2015 REG CUSIP 31371JQ31	14 843 180 0 000000	14,843 16	000	- 14,889 88	- 48 70	0 00	- 48 70

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
28 May 02 28 May 02 Settled	FNMA POOL # 253948 0 DUE 09-01 2031 REG CUSIP 31371KBR1	- 789 600	789 60	000	- 768 78	22 82	0 00	22 82
28 May 02 28 May 02 Settled	FNMA POOL # 323290 0 DUE 09 01-2013 REG CUSIP 31374TC31	- 12 191 160	12 191 16	000	- 12 225 45	34 29	0 00	- 34 29
28 May 02 28 May 02 Settled	FNMA POOL # 323319 7 DUE 10 01-2028 REG CUSIP 31374TDY2	- 8 760	8 76	000	- 8 88	- 0 10	0 00	- 0 10
28 May 02 28 May 02 Settled	FNMA POOL # 323424 7 5 DUE 12 01 2028 REG CUSIP 31374TG94	- 31 450 940	31 450 94	000	32 188 07	- 737 13	0 00	737 13
28 May 02 28 May 02 Settled	FNMA POOL # 323542 7 DUE 02-01-2029 REG CUSIP 31374TLX5	- 0 390	0 39	000	- 0 39	0 00	0 00	0 00
28 May 02 28 May 02 Settled	FNMA POOL # 323908 6 DUE 09 01-2028 REG CUSIP 31374TYD5	409 640	409 64	000	379 67	29 97	0 00	29 97
28 May 02 28 May 02 Settled	FNMA POOL # 456076 8 DUE 12 01 2028 REG CUSIP 31381BUB3	- 15 629 950	15 629 95	000	- 15 439 39	190 56	0 00	190 56
28 May 02 28 May 02 Settled	FNMA POOL # 482286 7 DUE 01-01 2028 REG CUSIP 31382GXP7	- 1 370	1 37	000	1 40	0 03	0 00	- 0 03
28 May 02 28 May 02 Settled	FNMA POOL # 535483 8 DUE 11-01 2028 REG CUSIP 31384V2Q4	456 070	456 07	000	- 421 50	34 57	0 00	34 57
28 May 02 28 May 02 Settled	FNMA POOL # 535896 7 5 DUE 06 01 2031 REG CUSIP 31384WNNM8	24 090 080	24 090 09	000	25 034 87	- 944 78	0 00	- 944 78
28 May 02 28 May 02 Settled	FNMA POOL # 547307 7 5 DUE 08 01 2015 REG CUSIP 31385NAG4	4 185 210	4 185 21	000	- 4 279 75	- 114 54	0 00	114 54
28 May 02 28 May 02 Settled	FNMA POOL # 572816 6 DUE 03-01-2016 REG CUSIP 31386TK53	1 623 750	1 623 75	000	- 1 618 42	5 33	0 00	5 33

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Investment Transaction Detail

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

Principal Paydowns

Fixed Income

28 May 02 28 May 02 Settled	FNMA POOL # 630939 5 5 DUE 02 01-2017 REG CUSIP 31389N4Y8	- 939 330 0 000000	939 33	000	- 828 91	10 42	0 00	10 42
28 May 02 28 May 02 Settled	FNMA POOL #404180 8 5 GTD MTG PASS THRU CTF DUE 01-01-2013 REG CUSIP 31378N8R4	19 025 480 0 000000	19,025 48	000	- 19 318 82	291 33	0 00	- 291 33
17 Jun 02 17 Jun 02 Settled	FHLMC GOLD E00948 8 5 01-01 2018 CUSIP 31294KBP8	- 13 060 510 0 000000	13 060 51	000	13 138 02	75 51	0 00	75 51
17 Jun 02 17 Jun 02 Settled	FHLMC GOLD POOL C00887 8 11-01 2029 CUSIP 31292G6Y7	- 9 822 860 0 000000	9 822 86	000	10 010 21	187 25	0 00	187 25
17 Jun 02 17 Jun 02 Settled	FHLMC GOLD POOL C37483 8 04-01-2030 CUSIP 31294EJG5	- 9,108 520 0 000000	9 108 52	000	9 085 88	22 68	0 00	22 68
17 Jun 02 17 Jun 02 Settled	FHLMC GROUP #548132 12 0 MTG PARTN CTF DUE 09-01 2019 REG CUSIP 31354CY33	- 121 800 0 000000	121 80	000	138 91	- 18 11	0 00	- 18 11
17 Jun 02 17 Jun 02 Settled	FHLMC POOL # 55-5151 11 5 08-01-2020 CUSIP 31290KWL8	- 385 150 0 000000	385 15	000	443 63	- 58 48	0 00	58 48
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 0285478 SER 2020 10 5 DUE 12 15-2020 REG CUSIP 382203FT3	18 170 0 000000	18 17	000	- 18 24	- 2 07	0 00	- 2 07
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 0303751 SER 2022 8 DUE 01 15-2022 REG CUSIP 38223CL89	- 23 905 470 0 000000	23,905 47	000	- 25 534 03	1 628 56	0 00	1 628 56
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 0407015 SER 2025 9 5 DUE 02 15-2025 REG CUSIP 38206CDU0	- 70 820 0 000000	70 82	000	- 76 85	- 6 03	0 00	- 6 03
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 0434988 SER 2030 9 DUE 12 15-2030 REG CUSIP 38207LF37	- 7 165 080 0 000000	7 165 08	000	- 7 630 81	465 73	0 00	- 465 73
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 0530132 SER 2030 9 5 DUE 09 15-2030 REG CUSIP 38212C4R9	28 238 380 0 000000	28 238 38	000	- 29 932 68	- 1 694 30	0 00	- 1 694 30

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 0532280 SER 2030 9 DUE 08-15-2030 REG CUSIP 38212FJZ8	48 910 0 000000	46 91	000	49 23	- 2 32	0 00	2 32
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 0781384 SER 2015 11 DUE 09-15-2015 REG CUSIP 38225BRD2	6 628 280 0 000000	6 626 28	000	- 7 638 79	- 1 010 51	0 00	- 1 010 51
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 457932 SER 2028 6 DUE 12-15-2028 REG CUSIP 38208QVZ6	- 502 630 0 000000	502 63	000	- 489 44	13 19	0 00	13 19
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 482928 SER 2029 6 5 DUE 01-15-2028 REG CUSIP 38209VPM0	8 484 200 0 000000	8 484 20	000	- 8 440 39	23 81	0 00	23 81
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 500957 SER 2029 7 5 DUE 09-15-2028 REG CUSIP 38210SQJ0	- 12 968 130 0 000000	12 966 13	000	12 990 44	- 24 31	0 00	24 31
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 571316 SER 2031 9 DUE 01-15-2031 REG CUSIP 36200SVH0	- 33 654 890 0 000000	33 654 89	000	- 35 999 70	2 334 81	0 00	2 334 81
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 581929 SER 2032 8 5 DUE 05-15-2032 REG CUSIP 38201FPN1	- 215 720 0 000000	215 72	000	216 88	1 16	0 00	1 16
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 780589 SER 2027 7 DUE 08-15-2027 REG CUSIP 38225AUN8	13 258 570 0 000000	13 256 57	000	13 488 56	- 231 89	0 00	- 231 89
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 780847 SER 2017 8 5 DUE 12-15-2017 REG CUSIP 36225A5G1	- 2 092 720 0 000000	2 092 72	000	2 277 80	- 185 08	0 00	185 08
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 781182 SER 2012 7 DUE 12-15-2012 REG CUSIP 36225BJF6	- 7 553 920 0 000000	7 553 92	000	7 427 63	126 29	0 00	126 29
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 00290373 SERIES 00002020 09 5000% DUE 09-15-2020 CUSIP 36220WQ28	- 309 560 0 000000	309 56	000	341 69	- 32 12	0 00	32 12
20 Jun 02 20 Jun 02 Settled	GNMA REMIC TR 1898-15 CL A 6 5 07-20-2022 CUSIP 3837H1MV0	57 679 900 0 000000	57 679 90	000	- 58 743 37	- 1 063 47	0 00	- 1 063 47

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 0286525 10 5 DUE 07-01 2013 REG CUSIP 31372AA28	- 185 730 0 000000	185 73	000	- 208 80	- 22 87	0 00	- 22 87
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 0323204 11 5 DUE 09 01-2015 REG CUSIP 31374TAD1	2 325 860 0 000000	2 325 86	000	- 2 681 49	- 355 53	0 00	- 355 53
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 0545289 6 5 DUE 11-01 2016 REG CUSIP 31385HX49	- 7 620 720 0 000000	7,620 72	000	- 7,870 77	- 250 05	0 00	- 250 05
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 0580076 6 DUE 09-01-2031 REG CUSIP 31387CMZ1	- 1 078 680 0 000000	1 078 68	000	1 048 31	30 37	0 00	30 37
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 0600756 6 DUE 08-01-2031 REG CUSIP 31388CMD9	510 860 0 000000	510 86	000	508 73	4 23	0 00	4 23
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 0608725 6 5 DUE 10-01-2031 REG CUSIP 31388KA28	3,398 620 0 000000	3 398 62	000	- 3 478 11	- 76 49	0 00	- 76 49
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 0625138 5 5 DUE 02-01 2017 REG CUSIP 31388GPX2	- 2 000 210 0 000000	2,000 21	000	- 1 873 02	27 19	0 00	27 19
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 0627482 5 5 DUE 02 01-2017 REG CUSIP 31388KB75	- 888 890 0 000000	888 89	000	- 873 59	13 30	0 00	13 30
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 0628481 5 5 DUE 03-01-2017 REG CUSIP 31389LPW4	2 208 320 0 000000	2,208 32	000	- 2 168 74	37 58	0 00	37 58
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 253114 8 DUE 03-01 2030 REG CUSIP 31371JDT8	- 3 888 870 0 000000	3 888 87	000	4 078 58	- 189 59	0 00	- 189 59
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 253474 7 5 DUE 10-01-2015 REG CUSIP 31371JQ31	- 12 893 750 0 000000	12 893 75	000	13 034 38	40 61	0 00	- 40 61
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 253948 6 DUE 09-01-2031 REG CUSIP 31371KBR1	- 1,494 100 0 000000	1 494 10	000	- 1 450 91	43 19	0 00	43 19

The Northern Trust Company

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		Total
			Principal	Accrued Interest		Market	Translation	
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 323280 6 DUE 09-01 2013 REG CUSIP 31374TC31	- 11 582 850 0 000000	11 582 85	000	- 11 615 53	32 58	0 00	- 32 58
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 323319 7 DUE 10-01 2028 REG CUSIP 31374TDY2	5 740 0 000000	5 74	000	5 82	- 0 08	0 00	- 0 08
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 323424 7 5 DUE 12-01-2028 REG CUSIP 31374TG94	- 30 722 870 0 000000	30 722 87	000	31 442 84	- 720 07	0 00	- 720 07
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 323542 7 DUE 02 01 2029 REG CUSIP 31374TLX5	0 330 0 000000	0 33	000	- 0 33	0 00	0 00	0 00
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 323908 6 DUE 09 01 2029 REG CUSIP 31374TYD5	- 423 210 0 000000	423 21	000	392 24	30 87	0 00	30 87
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 456078 6 DUE 12 01-2028 REG CUSIP 31381BUB3	- 20 964 190 0 000000	20 964 19	000	- 20 708 59	255 60	0 00	255 60
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 482286 7 DUE 01-01 2029 REG CUSIP 31382GXP7	- 0 100 0 000000	0 10	000	0 10	0 00	0 00	0 00
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 535483 8 DUE 11 01-2029 REG CUSIP 31384V2Q4	481 010 0 000000	481 01	000	- 444 55	36 46	0 00	36 46
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 535996 7 5 DUE 06 01 2031 REG CUSIP 31384WNM8	- 18 811 400 0 000000	18 811 40	000	19 549 16	- 737 76	0 00	- 737 76
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 547307 7 5 DUE 08-01-2015 REG CUSIP 31385NAG4	368 820 0 000000	368 82	000	- 378 96	- 10 14	0 00	10 14
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 572816 6 DUE 03 01 2016 REG CUSIP 31386TK53	978 990 0 000000	978 99	000	- 875 78	3 21	0 00	3 21
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 630939 5 5 DUE 02 01-2017 REG CUSIP 31389N4Y8	- 1 636 430 0 000000	1 636 43	000	- 1 618 28	18 15	0 00	18 15

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Investment Transaction Detail

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

Principal Paydowns

Fixed Income

25 Jun 02 25 Jun 02 Settled	FNMA POOL #404180 8 5 GTD MTG PASS THRU CTF DUE 01-01-2013 REG CUSIP 31378N8R4	- 31,089 720 0 000000	31 089 72	000	31,585 78	478 08	0 00	478 08
15 Jul 02 15 Jul 02 Settled	FHLMC GOLD E00846 8 5 01-01 2018 CUSIP 31284KBP8	- 20 355 840 0 000000	20,355 84	000	- 20 473 52	117 68	0 00	117 68
15 Jul 02 15 Jul 02 Settled	FHLMC GOLD POOL C00887 8 11-01-2029 CUSIP 31282G8Y7	- 9 172 860 0 000000	9 172 88	000	8 347 72	- 174 88	0 00	- 174 88
15 Jul 02 15 Jul 02 Settled	FHLMC GOLD POOL C37463 8 04-01-2030 CUSIP 31284EJG5	9 302 550 0 000000	9 302 55	000	- 9 278 41	23 14	0 00	23 14
15 Jul 02 15 Jul 02 Settled	FHLMC GROUP #546132 12 0 MTG PARTN CTF DUE 09-01-2018 REG CUSIP 31354CY53	- 144 040 0 000000	144 04	000	- 165 45	- 21 41	0 00	- 21 41
15 Jul 02 15 Jul 02 Settled	FHLMC POOL # 55-5151 11 5 08-01-2020 CUSIP 31280KWL9	- 349 480 0 000000	349 48	000	- 402 54	- 53 08	0 00	- 53 08
15 Jul 02 15 Jul 02 Settled	GNMA POOL # 0285478 SER 2020 10 5 DUE 12-15-2020 REG CUSIP 382203FT3	18 320 0 000000	18 32	000	18 41	- 2 09	0 00	2 09
15 Jul 02 15 Jul 02 Settled	GNMA POOL # 0303751 SER 2022 8 DUE 01-15-2022 REG CUSIP 38223CL89	- 2 434 480 0 000000	2,434 48	000	- 2 600 33	- 165 85	0 00	- 165 85
15 Jul 02 15 Jul 02 Settled	GNMA POOL # 0407015 SER 2025 8 5 DUE 02-15-2025 REG CUSIP 38206CDU0	- 3 550 0 000000	3 55	000	- 3 85	- 0 30	0 00	- 0 30
15 Jul 02 15 Jul 02 Settled	GNMA POOL # 0434886 SER 2030 8 DUE 12-15-2030 REG CUSIP 38207LF37	- 11,643 800 0 000000	11 643 80	000	12 400 85	- 758 85	0 00	758 85
15 Jul 02 15 Jul 02 Settled	GNMA POOL # 0530132 SER 2030 8 5 DUE 09 15-2030 REG CUSIP 38212C4R9	- 82 700 0 000000	82 70	000	- 87 68	- 4 98	0 00	4 98
15 Jul 02 15 Jul 02 Settled	GNMA POOL # 0532280 SER 2030 8 DUE 08-15-2030 REG CUSIP 38212FJZ8	- 47 280 0 000000	47 28	000	48 61	2 33	0 00	- 2 33

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
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Investment Transaction Detail

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

Principal Paydowns

Fixed Income

15 Jul 02 15 Jul 02 Settled	GNMA POOL # 0781384 SER 2015 11 DUE 09 15-2015 REG CUSIP 38225BRD2	- 7 555 220 0 000000	7 555 22	000	- 8 707 39	1 152 17	0 00	- 1 152 17
15 Jul 02 15 Jul 02 Settled	GNMA POOL # 457932 SER 2028 6 DUE 12-15 2028 REG CUSIP 38209QVZ6	8 790 710 0 000000	8 790 71	000	- 8 559 95	230 76	0 00	230 76
15 Jul 02 15 Jul 02 Settled	GNMA POOL # 482928 SER 2020 6 5 DUE 01 15-2029 REG CUSIP 38209VPM0	15 305 580 0 000000	15 305 58	000	15 282 53	43 05	0 00	43 05
15 Jul 02 15 Jul 02 Settled	GNMA POOL # 500957 SER 2029 7 5 DUE 09 15 2029 REG CUSIP 38210SQJ0	- 39 328 000 0 000000	39 328 00	000	39 401 74	73 74	0 00	73 74
15 Jul 02 15 Jul 02 Settled	GNMA POOL # 571318 SER 2031 9 DUE 01-15-2031 REG CUSIP 38200SVH0	- 53 600 860 0 000000	53 600 86	000	57 319 53	3 718 57	0 00	- 3 718 57
15 Jul 02 15 Jul 02 Settled	GNMA POOL # 581929 SER 2032 6 5 DUE 05-15 2032 REG CUSIP 38201FPN1	- 169 200 0 000000	169 20	000	- 170 11	- 0 91	0 00	0 91
15 Jul 02 15 Jul 02 Settled	GNMA POOL # 780589 SER 2027 7 DUE 08 15-2027 REG CUSIP 38225AUN8	12 388 970 0 000000	12,388 97	000	12 803 74	216 77	0 00	216 77
15 Jul 02 15 Jul 02 Settled	GNMA POOL # 780847 SER 2017 9 5 DUE 12-15-2017 REG CUSIP 38225A5G1	2 760 730 0 000000	2 760 73	000	- 3 004 88	244 15	0 00	244 15
15 Jul 02 15 Jul 02 Settled	GNMA POOL # 781162 SER 2012 7 DUE 12 15 2012 REG CUSIP 38225BJF8	5 424 300 0 000000	5 424 30	000	5,333 61	80 69	0 00	80 69
15 Jul 02 15 Jul 02 Settled	GNMA POOL# 00290373 SERIES 00002020 09 5000% DUE 09 15 2020 CUSIP 38220WQ28	- 955 490 0 000000	955 49	000	- 1 054 62	99 13	0 00	- 99 13
22 Jul 02 22 Jul 02 Settled	GNMA REMIC TR 1898-15 CL A 6 5 07 20-2022 CUSIP 3837H1MV0	- 65 625 580 0 000000	65 625 58	000	66 835 55	- 1 209 97	0 00	- 1 209 97
25 Jul 02 25 Jul 02 Settled	FNMA POOL # 0268525 10 5 DUE 07-01 2013 REG CUSIP 31372AA28	109 770 0 000000	109 77	000	- 123 29	- 13 52	0 00	- 13 52

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
25 Jul 02 25 Jul 02 Settled	FNMA POOL # 0323204 11 5 DUE 09-01-2015 REG CUSIP 31374TAD1	694 220 0 000000	694 22	000	- 800 33	108 11	0 00	- 108 11
25 Jul 02 25 Jul 02 Settled	FNMA POOL # 0545299 6 5 DUE 11-01-2016 REG CUSIP 31385HX48	- 6,691 560 0 000000	6 691 58	000	6 911 13	- 219 57	0 00	- 219 57
25 Jul 02 25 Jul 02 Settled	FNMA POOL # 0580076 6 DUE 09-01-2031 REG CUSIP 31387CMZ1	- 1 738 360 0 000000	1 738 36	000	- 1 689 47	48 89	0 00	48 89
25 Jul 02 25 Jul 02 Settled	FNMA POOL # 0600758 6 DUE 08-01 2031 REG CUSIP 31388CMD9	- 513 710 0 000000	513 71	000	- 509 46	4 25	0 00	4 25
25 Jul 02 25 Jul 02 Settled	FNMA POOL # 0600725 6 5 DUE 10 01-2031 REG CUSIP 31388KA28	- 9,239 380 0 000000	9 239 38	000	- 9 447 27	207 89	0 00	207 89
25 Jul 02 25 Jul 02 Settled	FNMA POOL # 0625138 5 5 DUE 02-01 2017 REG CUSIP 31389GPX2	1 464 080 0 000000	1,464 08	000	1 444 18	19 90	0 00	19 90
25 Jul 02 25 Jul 02 Settled	FNMA POOL # 0827482 5 5 DUE 02-01 2017 REG CUSIP 31389KB75	- 940 980 0 000000	940 88	000	- 926 87	14 11	0 00	14 11
25 Jul 02 25 Jul 02 Settled	FNMA POOL # 0628481 5 5 DUE 03-01-2017 REG CUSIP 31389LFW4	- 2 184 850 0 000000	2 184 85	000	2 157 47	37 38	0 00	37 38
25 Jul 02 25 Jul 02 Settled	FNMA POOL # 253114 8 DUE 03-01 2030 REG CUSIP 31371JDT8	- 3,568 840 0 000000	3 568 84	000	- 3 742 82	173 98	0 00	- 173 98
25 Jul 02 25 Jul 02 Settled	FNMA POOL # 253474 7 5 DUE 10-01 2015 REG CUSIP 31371JQ31	- 14 800 990 0 000000	14 800 89	000	14 847 24	48 25	0 00	- 48 25
25 Jul 02 25 Jul 02 Settled	FNMA POOL # 253948 8 DUE 09-01 2031 REG CUSIP 31371KBR1	- 1 898 340 0 000000	1 898 34	000	1 843 47	54 87	0 00	54 87
25 Jul 02 25 Jul 02 Settled	FNMA POOL # 254348 6 5 DUE 08-01 2032 REG CUSIP 31371KP70	- 734 830 0 000000	734 63	000	740 11	- 5 48	0 00	- 5 48

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Investment Transaction Detail

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

Principal Paydowns

Fixed Income

25 Jul 02	FNMA POOL # 323290 8 DUE 09-01-2013 REG	- 10,688 590	10 688 59	000	10 718 65	30 06	0 00	30 06
25 Jul 02	CUSIP 31374TC31							
Settled		0 000000						
25 Jul 02	FNMA POOL # 323319 7 DUE 10 01 2028 REG	5 860	5 86	000	- 5 95	- 0 09	0 00	0 09
25 Jul 02	CUSIP 31374TDY2							
Settled		0 000000						
25 Jul 02	FNMA POOL # 323424 7 5 DUE 12 01 2028	27 212 660	27,212 66	000	27,850 46	637 80	0 00	- 637 80
25 Jul 02	REG							
Settled	CUSIP 31374TG94	0 000000						
25 Jul 02	FNMA POOL # 323542 7 DUE 02 01-2028 REG	- 0 370	0 37	000	0 37	0 00	0 00	0 00
25 Jul 02	CUSIP 31374TLX5							
Settled		0 000000						
25 Jul 02	FNMA POOL # 323908 8 DUE 09-01 2029 REG	- 440 280	440 28	000	- 408 06	32 22	0 00	32 22
25 Jul 02	CUSIP 31374TYD5							
Settled		0 000000						
25 Jul 02	FNMA POOL # 456078 8 DUE 12-01 2028 REG	- 27 904 400	27 904 40	000	27 564 18	340 22	0 00	340 22
25 Jul 02	CUSIP 31381BUB3							
Settled		0 000000						
25 Jul 02	FNMA POOL # 482288 7 DUE 01-01-2029 REG	0 110	0 11	000	- 0 11	0 00	0 00	0 00
25 Jul 02	CUSIP 31382GXP7							
Settled		0 000000						
25 Jul 02	FNMA POOL # 535483 8 DUE 11-01 2029 REG	589 470	589 47	000	544 79	44 68	0 00	44 68
25 Jul 02	CUSIP 31384V2Q4							
Settled		0 000000						
25 Jul 02	FNMA POOL # 547307 7 5 DUE 08 01 2015	- 373 880	373 88	000	- 384 16	10 28	0 00	10 28
25 Jul 02	REG							
Settled	CUSIP 31385NAG4	0 000000						
25 Jul 02	FNMA POOL # 572818 8 DUE 03 01-2018 REG	4 740 080	4 740 08	000	- 4 724 53	15 55	0 00	15 55
25 Jul 02	CUSIP 31386TK53							
Settled		0 000000						
25 Jul 02	FNMA POOL # 630939 5 5 DUE 02 01-2017	- 818 290	818 29	000	- 810 20	9 09	0 00	9 09
25 Jul 02	REG							
Settled	CUSIP 31389N4Y8	0 000000						
25 Jul 02	FNMA POOL #404180 6 5 GTD MTG PASS THRU	- 10 498 740	10 498 74	000	10 659 50	160 76	0 00	- 160 76
25 Jul 02	CTF DUE 01-01 2013 REG							
Settled	CUSIP 31378N6R4	0 000000						

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
28 Jul 02 28 Jul 02 Settled	FNMA POOL # 535988 7 5 DUE 08-01 2031 REG CUSIP 31384WNM8	- 17 417 170 0 000000	17 417 17	000	- 18 100 25	- 683 08	0 00	- 683 08
15 Aug 02 15 Aug 02 Settled	FHLMC GOLD E00848 8 5 01 01-2018 CUSIP 31284KBP8	- 18 880 800 0 000000	18 880 80	000	- 18 080 63	- 108 73	0 00	- 108 73
15 Aug 02 15 Aug 02 Settled	FHLMC GOLD POOL C00887 8 11-01-2029 CUSIP 31292G8Y7	- 10 212 800 0 000000	10,212 80	000	- 10 407 48	- 194 68	0 00	- 194 68
15 Aug 02 15 Aug 02 Settled	FHLMC GOLD POOL C37483 8 04-01-2030 CUSIP 31294EJG5	19 550 780 0 000000	19 550 78	000	- 19 502 15	48 63	0 00	48 63
15 Aug 02 15 Aug 02 Settled	FHLMC GROUP #548132 12 0 MTG PARTN CTF DUE 09 01-2019 REG CUSIP 31354CY53	- 528 760 0 000000	528 78	000	- 807 37	78 61	0 00	78 61
15 Aug 02 15 Aug 02 Settled	FHLMC POOL # 55-5151 11 5 08-01 2020 CUSIP 31280KWL8	- 318 500 0 000000	318 50	000	368 01	- 48 51	0 00	- 48 51
15 Aug 02 15 Aug 02 Settled	GNMA POOL # 0285478 SER 2020 10 5 DUE 12-15-2020 REG CUSIP 382203FT3	- 16 470 0 000000	16 47	000	- 18 58	- 2 11	0 00	- 2 11
15 Aug 02 15 Aug 02 Settled	GNMA POOL # 0303751 SER 2022 8 DUE 01 15-2022 REG CUSIP 38223CL88	- 154 848 580 0 000000	154 848 58	000	185,185 08	- 10 535 50	0 00	- 10 535 50
15 Aug 02 15 Aug 02 Settled	GNMA POOL # 0407015 SER 2025 8 5 DUE 02 15-2025 REG CUSIP 38206CDU0	- 24 280 0 000000	24 28	000	- 28 35	2 08	0 00	- 2 06
15 Aug 02 15 Aug 02 Settled	GNMA POOL # 0434888 SER 2030 8 DUE 12 15-2030 REG CUSIP 38207LF37	- 11,437 070 0 000000	11 437 07	000	12 180 48	- 743 41	0 00	- 743 41
15 Aug 02 15 Aug 02 Settled	GNMA POOL # 0530132 SER 2030 8 5 DUE 09-15-2030 REG CUSIP 38212C4R8	- 18 485 600 0 000000	18 485 60	000	19 584 74	- 1 108 14	0 00	- 1 108 14
15 Aug 02 15 Aug 02 Settled	GNMA POOL # 0532280 SER 2030 8 DUE 06-15-2030 REG CUSIP 38212FJZ8	- 47 680 0 000000	47 66	000	- 50 01	- 2 35	0 00	- 2 35

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 13 Feb 03

Portfolio Statement	Account number 5502
1 JAN 02 - 31 DEC 02	Account Name FAMILY CODE FAM5502

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
15 Aug 02 15 Aug 02 Settled	GNMA POOL # 0781384 SER 2015 11 DUE 09-15-2015 REG CUSIP 36225BRD2	- 9 141 690	9 141 69	000	10 535 80	1 394 11	0 00	1 394 11
15 Aug 02 15 Aug 02 Settled	GNMA POOL # 457932 SER 2028 8 DUE 12 15 2028 REG CUSIP 36208QVZ6	8 402 320	8 402 32	000	8 181 76	220 56	0 00	220 56
15 Aug 02 15 Aug 02 Settled	GNMA POOL # 482928 SER 2029 6 5 DUE 01 15-2029 REG CUSIP 36209VPM0	28 784 460	28 784 46	000	28 703 50	80 96	0 00	80 96
15 Aug 02 15 Aug 02 Settled	GNMA POOL # 500957 SER 2029 7 5 DUE 09 15-2029 REG CUSIP 36210SQJ0	- 22 811 850	22 811 85	000	- 22 954 81	42 86	0 00	42 96
15 Aug 02 15 Aug 02 Settled	GNMA POOL # 571316 SER 2031 9 DUE 01 15-2031 REG CUSIP 36200SVH0	- 45,718 250	45 718 25	000	48 889 95	- 3 171 70	0 00	3,171 70
15 Aug 02 15 Aug 02 Settled	GNMA POOL # 581929 SER 2032 8 5 DUE 05-15-2032 REG CUSIP 36201FPN1	- 4 174 920	4 174 92	000	4 197 43	22 51	0 00	22 51
15 Aug 02 15 Aug 02 Settled	GNMA POOL # 780588 SER 2027 7 DUE 08-15-2027 REG CUSIP 36225AUN8	12,683 110	12 683 11	000	12 905 06	221 95	0 00	221 95
15 Aug 02 15 Aug 02 Settled	GNMA POOL # 780847 SER 2017 9 5 DUE 12 15-2017 REG CUSIP 36225A5G1	- 3 382 490	3 382 49	000	- 3 681 63	- 299 14	0 00	299 14
15 Aug 02 15 Aug 02 Settled	GNMA POOL # 781162 SER 2012 7 DUE 12-15-2012 REG CUSIP 36225BJF8	- 6 987 720	6 987 72	000	- 6 870 89	116 83	0 00	116 83
15 Aug 02 15 Aug 02 Settled	GNMA, POOL# 00290373 SERIES 00002020 09 5000% DUE 09 15-2020 CUSIP 36220WQ26	784 190	784 19	000	- 843 47	79 28	0 00	- 79 28
20 Aug 02 20 Aug 02 Settled	GNMA REMIC TR 1988 15 CL A 6 5 07-20-2022 CUSIP 3637H1MV0	- 65 950 250	65 950 25	000	- 67 166 21	1 215 96	0 00	- 1 215 96
28 Aug 02 28 Aug 02 Settled	FNMA POOL # 0266525 10 5 DUE 07 01-2013 REG CUSIP 31372AA28	- 110 820	110 82	000	124 47	13 65	0 00	13 65

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1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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

Principal Paydowns**Fixed Income**

28 Aug 02 28 Aug 02 Settled	FNMA POOL # 0323204 11 5 DUE 09-01-2015 REG CUSIP 31374TAD1	- 815 060 0 000000	815 06	000	- 939 64	124 58	0 00	- 124 58
28 Aug 02 28 Aug 02 Settled	FNMA POOL # 0545289 6 5 DUE 11-01-2018 REG CUSIP 31385HX49	- 11,471 430 0 000000	11 471 43	000	- 11 847 63	- 376 40	0 00	- 376 40
28 Aug 02 28 Aug 02 Settled	FNMA POOL # 0580076 6 DUE 09-01 2031 REG CUSIP 31387CMZ1	- 4,230 720 0 000000	4 230 72	000	- 4 111 73	118 99	0 00	118 99
28 Aug 02 28 Aug 02 Settled	FNMA POOL # 0600758 6 DUE 08-01 2031 REG CUSIP 31388CMD9	- 1,828 310 0 000000	1,828 31	000	- 1 813 17	15 14	0 00	15 14
28 Aug 02 28 Aug 02 Settled	FNMA POOL # 0625138 5 5 DUE 02-01-2017 REG CUSIP 31389GPX2	- 2 567 170 0 000000	2 567 17	000	2 532 27	34 90	0 00	34 90
28 Aug 02 28 Aug 02 Settled	FNMA POOL # 0627462 5 5 DUE 02-01-2017 REG CUSIP 31389KB75	- 916 300 0 000000	916 30	000	- 902 56	13 74	0 00	13 74
28 Aug 02 28 Aug 02 Settled	FNMA POOL # 0628481 5 5 DUE 03-01 2017 REG CUSIP 31389LFW4	- 9 178 780 0 000000	9 178 78	000	- 9 022 46	158 33	0 00	158 33
28 Aug 02 28 Aug 02 Settled	FNMA POOL # 253114 8 DUL 03-01-2030 REG CUSIP 31371JDT8	- 7 711 570 0 000000	7,711 57	000	- 8 087 51	- 375 94	0 00	- 375 94
28 Aug 02 28 Aug 02 Settled	FNMA POOL # 253474 7 5 DUE 10-01-2015 REG CUSIP 31371JQ31	9,477 560 0 000000	9 477 56	000	- 9 507 18	29 62	0 00	- 29 62
28 Aug 02 28 Aug 02 Settled	FNMA POOL # 253948 6 DUE 09-01-2031 REG CUSIP 31371KBR1	- 1,178 960 0 000000	1,178 96	000	- 1 144 88	34 08	0 00	34 08
28 Aug 02 28 Aug 02 Settled	FNMA POOL # 254346 6 5 DUE 08-01 2032 REG CUSIP 31371KP70	- 1 634 410 0 000000	1 634 41	000	- 1 646 60	- 12 19	0 00	- 12 19
28 Aug 02 28 Aug 02 Settled	FNMA POOL # 323280 6 DUE 09 01-2013 REG CUSIP 31374TC31	12,743 310 0 000000	12 743 31	000	- 12 778 15	35 84	0 00	- 35 84

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 13 Feb 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
26 Aug 02 26 Aug 02 Settled	FNMA POOL # 323319 7 DUE 10 01 2028 REG CUSIP 31374TDY2	7 780 0 000000	7 79	000	- 7 90	0 11	0 00	- 0 11
26 Aug 02 26 Aug 02 Settled	FNMA POOL # 323424 7 5 DUE 12 01 2028 REG CUSIP 31374TG84	- 28,867 450 0 000000	28 867 45	000	28 544 03	- 676 58	0 00	- 676 58
26 Aug 02 26 Aug 02 Settled	FNMA POOL # 323542 7 DUE 02 01 2028 REG CUSIP 31374TLX5	- 0 420 0 000000	0 42	000	- 0 43	- 0 01	0 00	0 01
26 Aug 02 26 Aug 02 Settled	FNMA POOL # 323908 6 DUE 08-01-2028 REG CUSIP 31374TYD5	- 528 840 0 000000	528 84	000	491 07	38 77	0 00	38 77
26 Aug 02 26 Aug 02 Settled	FNMA POOL # 458078 8 DUE 12-01 2028 REG CUSIP 31381BUB3	22 851 930 0 000000	22,851 93	000	22 573 31	278 62	0 00	278 62
26 Aug 02 26 Aug 02 Settled	FNMA POOL # 482286 7 DUE 01-01 2028 REG CUSIP 31382GXP7	1 040 0 000000	1 04	000	1 06	- 0 02	0 00	0 02
26 Aug 02 26 Aug 02 Settled	FNMA POOL # 535483 8 DUE 11-01 2029 REG CUSIP 31384V2Q4	508 300 0 000000	508 30	000	- 467 82	38 38	0 00	38 38
26 Aug 02 26 Aug 02 Settled	FNMA POOL # 547307 7 5 DUE 08-01 2015 REG CUSIP 31385NAG4	- 6 823 560 0 000000	6 823 56	000	- 7 011 21	- 187 65	0 00	- 187 65
26 Aug 02 26 Aug 02 Settled	FNMA POOL # 572816 8 DUE 03 01 2016 REG CUSIP 31386TK53	- 1 746 960 0 000000	1 746 96	000	- 1 741 23	5 73	0 00	5 73
26 Aug 02 26 Aug 02 Settled	FNMA POOL # 630930 5 5 DUE 02 01-2017 REG CUSIP 31389N4Y8	- 4 277 210 0 000000	4 277 21	000	- 4 228 76	47 45	0 00	47 45
26 Aug 02 26 Aug 02 Settled	FNMA POOL #404180 8 5 GTD MTG PASS THRU CTF DUE 01-01-2013 REG CUSIP 31378N6R4	- 60,742 940 0 000000	60,742 94	000	- 61 673 07	930 13	0 00	930 13
27 Aug 02 27 Aug 02 Settled	FNMA POOL # 0606725 8 5 DUE 10-01-2031 REG CUSIP 31388KA28	7,530 880 0 000000	7 530 89	000	7 700 32	- 169 43	0 00	169 43

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Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued interest	Cost	Market	Translation	Total
Principal Paydowns								
Fixed Income								
28 Aug 02 28 Aug 02 Settled	FNMA POOL # 535996 7 5 DUE 08-01-2031 REG CUSIP 31384WNB8	- 17 994 540 0 000000	17 894 55	000	18 700 28	- 705 71	0 00	705 71
18 Sep 02 18 Sep 02 Settled	FHLMC GROUP #548132 12 0 MTG PARTN CTF DUE 08-01-2019 REG CUSIP 31354CY53	- 164 410 0 000000	164 41	000	- 188 85	- 24 44	0 00	- 24 44
18 Sep 02 18 Sep 02 Settled	FHLMC POOL # 55 5151 11 5 08-01 2020 CUSIP 31290KWL9	- 272 510 0 000000	272 51	000	- 313 88	- 41 38	0 00	41 38
25 Sep 02 25 Sep 02 Settled	FNMA POOL # 323319 7 DUE 10-01-2028 REG CUSIP 31374TDY2	8 810 0 000000	8 81	000	- 8 04	0 13	0 00	0 13
25 Sep 02 25 Sep 02 Settled	FNMA POOL # 323542 7 DUE 02-01-2029 REG CUSIP 31374TLX5	- 0 480 0 000000	0 48	000	- 0 50	- 0 01	0 00	- 0 01
25 Sep 02 25 Sep 02 Settled	FNMA POOL # 482288 7 DUE 01-01-2029 REG CUSIP 31382GXP7	- 2 540 0 000000	2 54	000	- 2 58	- 0 05	0 00	- 0 05
25 Oct 02 25 Oct 02 Settled	FNMA POOL # 323319 7 DUE 10-01-2028 REG CUSIP 31374TDY2	11 350 0 000000	11 35	000	- 11 52	- 0 17	0 00	0 17
25 Oct 02 25 Oct 02 Settled	FNMA POOL # 323542 7 DUE 02-01-2029 REG CUSIP 31374TLX5	- 0 520 0 000000	0 52	000	- 0 53	0 01	0 00	- 0 01
25 Oct 02 25 Oct 02 Settled	FNMA POOL # 482288 7 DUE 01-01-2029 REG CUSIP 31382GXP7	- 0 090 0 000000	0 09	000	- 0 09	0 00	0 00	0 00
25 Nov 02 25 Nov 02 Settled	FNMA POOL # 323319 7 DUE 10-01-2028 REG CUSIP 31374TDY2	- 14 230 0 000000	14 23	000	14 44	- 0 21	0 00	0 21
25 Nov 02 25 Nov 02 Settled	FNMA POOL # 323542 7 DUE 02-01-2029 REG CUSIP 31374TLX5	- 0 670 0 000000	0 67	000	- 0 68	- 0 01	0 00	- 0 01
25 Nov 02 25 Nov 02 Settled	FNMA POOL # 482288 7 DUE 01-01-2029 REG CUSIP 31382GXP7	- 8 260 0 000000	6 28	000	- 8 39	- 0 13	0 00	0 13

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Principal Paydowns

Fixed Income

28 Dec 02 28 Dec 02 Settled	FNMA POOL # 323319 7 DUE 10-01 2028 REG CUSIP 31374TDY2	12 580 0 000000	12 58	000	- 12 77	0 19	0 00	0 19
28 Dec 02 28 Dec 02 Settled	FNMA POOL # 323542 7 DUE 02-01-2029 REG CUSIP 31374TLX5	- 0 580 0 000000	0 58	000	0 59	0 01	0 00	0 01
28 Dec 02 28 Dec 02 Settled	FNMA POOL # 482288 7 DUE 01 01 2028 REG CUSIP 31382GXP7	4 850 0 000000	4 85	000	- 4 85	0 10	0 00	0 10
Total United States - USD			4,071 719 70	000	- 4 186 327 32	- 114,607 62	0 00	- 114,607 62
Total government mortgage backed securities			4,071,719 70	000	- 4,186,327 32	- 114,607 62	0 00	- 114 607 62

Commercial mortgage-backed

United States - USD

10 Jan 02 10 Jan 02 Settled	CMO DLJ COML MTG CORP SER 1999 CG3 CL A 1A 7 12 DUE 10-10 2032 BEO CUSIP 23322BFZ6	- 5 058 310 0 000000	5 058 31	000	5 347 19	288 88	0 00	- 288 88
15 Jan 02 15 Jan 02 Settled	CMO BEAR STEARNS COML MTG SECS INC 6 8 DUE 08 15-2008 BEO FINAL MAT 07-15 31 CUSIP 07383FBD8	4 129 790 0 000000	4 129 79	000	- 4 325 31	- 195 52	0 00	- 195 52
15 Jan 02 15 Jan 02 Settled	MORGAN ST CAP I INC SER 1998-WF1 CL A1 6 25 MTG PASSTHRU CTF DUE 07 15 2007 CUSIP 81745MERO	8 637 650 0 000000	8 637 65	000	- 8 790 16	152 51	0 00	- 152 51
18 Jan 02 18 Jan 02 Settled	CMO LB COML CONDUIT MTG TR 8 33 DUE 02-18-2030 BEO CUSIP 501773AZ8	18 988 660 0 000000	18 988 66	000	- 19 397 36	408 70	0 00	- 408 70
25 Jan 02 25 Jan 02 Settled	MORGAN J P COML MTG FIN CORP SER 1998 C2CL A 6 47 CMO CTF 11 25 27 BEO CUSIP 617059AS9	3,481 530 0 000000	3 481 53	000	3 575 37	83 84	0 00	- 93 84
11 Feb 02 11 Feb 02 Settled	CMO DLJ COML MTG CORP SER 1999 CG3 CL A-1A 7 12 DUE 10-10-2032 BEO CUSIP 23322BFZ6	- 5 093 020 0 000000	5 093 02	000	- 5 383 88	- 290 86	0 00	290 86
15 Feb 02 15 Feb 02 Settled	CMO BEAR STEARNS COML MTG SECS INC 6 8 DUE 08-15-2008 BEO FINAL MAT 07-15 31 CUSIP 07383FBD8	4 154 870 0 000000	4 154 87	000	4 351 68	196 71	0 00	196 71

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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

Principal Paydowns**Fixed Income**

15 Feb 02 15 Feb 02 Settled	MORGAN ST CAP I INC SER 1998 WF1 CL A1 8 25 MTG PASSTHRU CTF DUE 07-15 2007 CUSIP 61745MER0	19,367 320 0 000000	19,367 32	000	19,709 27	- 341 95	0 00	- 341 95
19 Feb 02 19 Feb 02 Settled	CMO LB COML CONDUIT MTG TR 8 33 DUE 02-18-2030 BEO CUSIP 501773AZ8	- 6 501 180 0 000000	6 501 18	000	6 641 11	139 93	0 00	- 139 93
25 Feb 02 25 Feb 02 Settled	MORGAN J P COML MTG FIN CORP SER 1998-C2CL A 8 47 CMO CTF 11-25-27 BEO CUSIP 617058AS9	3 507 420 0 000000	3 507 42	000	- 3 601 96	- 94 54	0 00	94 54
11 Mar 02 11 Mar 02 Settled	CMO DLJ COML MTG CORP SER 1999 CG3 CL A-1A 7 12 DUE 10-10-2012 BEO CUSIP 23322BFZ8	- 4 718 070 0 000000	4 718 07	000	4 987 52	269 45	0 00	269 45
15 Mar 02 15 Mar 02 Settled	CMO BEAR STEARNS COML MTG SECS INC 8 8 DUE 09-15-2008 BEO FINAL MAT 07-15-31 CUSIP 07383FBD8	- 3,070 220 0 000000	3 070 22	000	- 3 203 82	133 60	0 00	- 133 60
15 Mar 02 15 Mar 02 Settled	MORGAN ST CAP I INC SER 1998 WF1 CL A1 8 25 MTG PASSTHRU CTF DUE 07-15-2007 CUSIP 61745MER0	4 088 890 0 000000	4 088 89	000	- 4,161 08	72 19	0 00	- 72 19
18 Mar 02 18 Mar 02 Settled	CMO LB COML CONDUIT MTG TR 8 33 DUE 02 18-2030 BEO CUSIP 501773AZ8	- 9,448 220 0 000000	9 448 22	000	9 651 58	203 38	0 00	- 203 38
25 Mar 02 25 Mar 02 Settled	MORGAN J P COML MTG FIN CORP SER 1998-C2CL A 8 47 CMO CTF 11 25-27 BEO CUSIP 617058AS9	2 329 870 0 000000	2 329 87	000	- 2 392 87	62 80	0 00	- 62 80
11 Apr 02 11 Apr 02 Settled	CMO DLJ COML MTG CORP SER 1999 CG3 CL A-1A 7 12 DUE 10-10-2012 BEO CUSIP 23322BFZ8	- 2 549 590 0 000000	2,549 59	000	2 695 20	145 61	0 00	- 145 61
15 Apr 02 15 Apr 02 Settled	CMO BEAR STEARNS COML MTG SECS INC 8 8 DUE 09 15 2008 BEO FINAL MAT 07-15-31 CUSIP 07383FBD8	- 2,280 260 0 000000	2 280 28	000	- 2 379 49	99 23	0 00	99 23
15 Apr 02 15 Apr 02 Settled	MORGAN ST CAP I INC SER 1998-WF1 CL A1 8 25 MTG PASSTHRU CTF DUE 07-15-2007 CUSIP 61745MER0	3,122 090 0 000000	3 122 09	000	- 3 177 21	- 55 12	0 00	- 55 12
18 Apr 02 18 Apr 02 Settled	CMO LB COML CONDUIT MTG TR 8 33 DUE 02 18 2030 BEO CUSIP 501773AZ8	6,604 370 0 000000	6 604 37	000	- 6,746 52	- 142 15	0 00	142 15

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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

Principal Paydowns**Fixed Income**

25 Apr 02 25 Apr 02 Settled	MORGAN J P COML MTG FIN CORP SER 1998-C2CL A 8 47 CMO CTF 11-25-27 BEO CUSIP 817059AS9	19,127.420 0.000000	19,127.42	000	- 10,842.86	- 515.54	0.00	515.54
10 May 02 10 May 02 Settled	CMO DLJ COML MTG CORP SER 1999 CG3 CL A 1A 7 12 DUE 10-10-2032 BEO CUSIP 23322BFZ6	- 3,299.250 0.000000	3,299.25	900	3,487.67	189.42	0.00	189.42
15 May 02 15 May 02 Settled	CMO BEAR STEARNS COML MTG SECS INC 8 8 DUE 09 15-2008 BEO FINAL MAT 07-15-31 CUSIP 07383FBD9	- 4,288.060 0.000000	4,288.08	000	4,453.79	- 185.73	0.00	- 185.73
15 May 02 15 May 02 Settled	MORGAN ST CAP I INC SER 1998 WF1 CL A1 8 25 MTG PASSTHRU CTF DUE 07-15-2007 CUSIP 61745MER0	- 6,298.410 0.000000	6,298.41	000	- 6,407.58	111.17	0.00	- 111.17
20 May 02 20 May 02 Settled	CMO LB COML CONDUIT MTG TR 8 33 DUE 02 18-2030 BEO CUSIP 501773AZB	- 22,458.700 0.000000	22,458.70	000	22,942.08	- 483.39	0.00	483.39
28 May 02 28 May 02 Settled	MORGAN J P COML MTG FIN CORP SER 1998 C2CL A 8 47 CMO CTF 11-25-27 BEO CUSIP 817059AS9	- 68,870.810 0.000000	68,870.81	000	71,754.14	1,883.23	0.00	- 1,883.23
10 Jun 02 10 Jun 02 Settled	CMO DLJ COML MTG CCRP SER 1999 CG3 CL A-1A 7 12 DUE 10 10-2032 BEO CUSIP 23322BFZ6	- 2,606.290 0.000000	2,606.29	000	2,755.13	148.84	0.00	- 148.84
17 Jun 02 17 Jun 02 Settled	CMO BEAR STEARNS COML MTG SECS INC 8 8 DUE 09 15-2008 BEO FINAL MAT 07-15-31 CUSIP 07383FBD9	- 2,291.880 0.000000	2,291.88	000	2,391.61	99.73	0.00	99.73
17 Jun 02 17 Jun 02 Settled	MORGAN ST CAP I INC SER 1998 WF1 CL A1 8 25 MTG PASSTHRU CTF DUE 07 15 2007 CUSIP 61745MER0	- 3,171.100 0.000000	3,171.10	000	3,227.09	55.99	0.00	- 55.99
18 Jun 02 18 Jun 02 Settled	CMO LB COML CONDUIT MTG TR 8 33 DUE 02-18 2030 BEO CUSIP 501773AZB	- 23,140.040 0.000000	23,140.04	000	23,638.09	498.05	0.00	498.05
25 Jun 02 25 Jun 02 Settled	MORGAN J P COML MTG FIN CORP SER 1998 C2CL A 8 47 CMO CTF 11 25-27 BEO CUSIP 817059AS9	- 15,872.890 0.000000	15,872.89	000	16,403.41	430.52	0.00	430.52
10 Jul 02 10 Jul 02 Settled	CMO DLJ COML MTG CORP SER 1999 CG3 CL A 1A 7 12 DUE 10-10 2032 BEO CUSIP 23322BFZ6	- 3,437.270 0.000000	3,437.27	000	3,633.57	196.30	0.00	- 196.30

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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

Principal Paydowns**Fixed Income**

15 Jul 02	CMO BEAR STEARNS COML MTG SECS INC 6 8	2 573 880	2,573 88	000	- 2 685 88	- 112 00	0 00	112 00
15 Jul 02	DUE 09-15-2008 BEO FINAL MAT 07-15-31							
Settled	CUSIP 07383FBD8	0 000000						
15 Jul 02	MORGAN ST CAP I INC SER 1998 WF1 CL A1	14 760 830	14,760 83	000	- 15 021 55	- 260 62	0 00	260 62
15 Jul 02	6 25 MTG PASSTHRU CTF DUE 07-15-2007							
Settled	CUSIP 61745MER0	0 000000						
18 Jul 02	CMO LB COML CONDUIT MTG TR 6 33 DUE	- 7 658 750	7 658 75	000	7,621 55	- 164 80	0 00	- 164 80
18 Jul 02	02-18-2030 BEO							
Settled	CUSIP 501773AZ8	0 000000						
25 Jul 02	MORGAN J P COML MTG FIN CORP SER	94 987 200	94 987 20	000	- 97 526 85	- 2 558 65	0 00	- 2 558 65
25 Jul 02	1998-C2CL A 6 47 CMO CTF 11-25-27 BEO							
Settled	CUSIP 617058AS9	0 000000						
12 Aug 02	CMO DLJ COML MTG CORP SER 1998-CG3 CL	- 2,647 430	2 647 43	000	- 2 788 62	- 151 19	0 00	- 151 19
12 Aug 02	A-1A 7 12 DUE 10-10-2032 BEO							
Settled	CUSIP 23322BFZ6	0 000000						
15 Aug 02	CMO BEAR STEARNS COML MTG SECS INC 6 8	- 9,837 020	9 837 02	000	10,265 08	- 428 08	0 00	- 428 08
15 Aug 02	DUE 09-15-2008 BEO FINAL MAT 07-15-31							
Settled	CUSIP 07383FBD8	0 000000						
15 Aug 02	MORGAN ST CAP I INC SER 1998 WF1 CL A1	- 9 771 510	9,771 51	000	9,944 04	172 53	0 00	172 53
15 Aug 02	6 25 MTG PASSTHRU CTF DUE 07-15-2007							
Settled	CUSIP 61745MER0	0 000000						
21 Aug 02	CMO LB COML CONDUIT MTG TR 6 33 DUE	- 9 771 050	9 771 05	000	9,981 38	- 210 31	0 00	210 31
21 Aug 02	02-18-2030 BEO							
Settled	CUSIP 501773AZ8	0 000000						
28 Aug 02	MORGAN J P COML MTG FIN CORP SER	- 11,269 980	11 269 88	000	- 11 573 74	- 303 76	0 00	- 303 76
28 Aug 02	1998-C2CL A 6 47 CMO CTF 11-25-27 BEO							
Settled	CUSIP 617058AS9	0 000000						
Total United States - USD			456,327 40	000	- 468,874 18	- 12,546 78	0 00	- 12,546 78
Total commercial mortgage-backed			456,327 40	000	- 468,874 18	- 12,546 78	0 00	- 12,546 78

Asset backed securities**United States - USD**

11 Jun 01	REVERSAL GRREN TREE FINL CORP SER 1897 2	25 579 950	- 25 579 85	000	14 858 37	- 10 721 58	0 00	- 10,721 58
11 Jun 01	CL A5 6 91 AST BACKED CTF DUE							
Pending	04-15-CUSIP 393505SS2	0 000000						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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Trade date	Security description	Shares/PAR	Transaction amount	Realized gain/loss			Total	
Settle date	Asset ID	Price	Principal	Accrued Interest	Cost	Market	Transtation	
Trade Status	Broker/Commission							
11 Jun 01	GRREN TREE FINLCORP SER 1997-2 CL A5	- 25 579 850	25 579 85	000	- 25 871 64	- 391 69	0 00	- 391 69
11 Jun 01	6 91 AST BACKED CTF DUE 04-15-2028 BEO							
Pending	CUSIP 393505SS2	0 000000						
15 Jun 01	REVERSAL GRREN TREE FINLCORP SER 1997-2	26 228 770	26 228 77	000	15,234 08	- 10 992 69	0 00	- 10 992 69
15 Jun 01	CL A5 6 91 AST BACKED CTF DUE							
Pending	04-15-CUSIP 393505SS2	0 000000						
15 Jun 01	GRREN TREE FINLCORP SER 1997-2 CL A5	- 26 228 770	26 228 77	000	26 628 37	401 60	0 00	401 60
15 Jun 01	6 91 AST BACKED CTF DUE 04-15-2028 BEO							
Pending	CUSIP 393505SS2	0 000000						
18 Jul 01	REVERSAL GRREN TREE FINLCORP SER 1997 2	25 198 860	25 198 86	000	14 637 01	10 561 85	0 00	10 561 85
18 Jul 01	CL A5 6 91 AST BACKED CTF DUE							
Pending	04 15-CUSIP 393505SS2	0 000000						
18 Jul 01	GRREN TREE FINLCORP SER 1997-2 CL A5	25,198 860	25 198 86	000	25 584 72	- 385 86	0 00	385 86
18 Jul 01	6 91 AST BACKED CTF DUE 04 15-2028 BEO							
Pending	CUSIP 393505SS2	0 000000						
15 Aug 01	REVERSAL GRREN TREE FINLCORP SER 1997 2	21 138 730	21 138 73	000	12 278 65	- 8 860 08	0 00	8 860 08
15 Aug 01	CL A5 6 91 AST BACKED CTF DUE							
Pending	04-15-CUSIP 393505SS2	0 000000						
15 Aug 01	GRREN TREE FINLCORP SER 1997-2 CL A5	21 138 730	21 138 73	000	- 21 462 42	323 69	0 00	- 323 69
15 Aug 01	6 91 AST BACKED CTF DJE 04 15-2028 BEO							
Pending	CUSIP 393505SS2	0 000000						
17 Sep 01	REVERSAL GRREN TREE FINLCORP SER 1997-2	18 431 680	18 431 68	000	10 706 23	7,725 45	0 00	- 7 725 45
17 Sep 01	CL A5 6 91 AST BACKED CTF DUE							
Pending	04-15-CUSIP 393505SS2	0 000000						
17 Sep 01	GRREN TREE FINLCORP SER 1997 2 CL A5	18 431 680	18 431 68	000	- 18 713 91	282 23	0 00	- 282 23
17 Sep 01	6 91 AST BACKED CTF DUE 04-15-2028 BEO							
Pending	CUSIP 393505SS2	0 000000						
15 Oct 01	REVERSAL GRREN TREE FINLCORP SER 1997-2	25 198 330	25,198 33	000	14 636 71	10,561 62	0 00	- 10 561 62
15 Oct 01	CL A5 6 91 AST BACKED CTF DUE							
Pending	04-15-CUSIP 393505SS2	0 000000						
15 Oct 01	GRREN TREE FINLCORP SER 1997-2 CL A5	- 25 198 330	25 198 33	000	25 584 18	- 385 85	0 00	- 385 85
15 Oct 01	6 91 AST BACKED CTF DUE 04-15-2028 BEO							
Pending	CUSIP 393505SS2	0 000000						
25 Oct 01	REVERSAL RESDNTL AST SEC CORP MTG PASS	19,231 530	19 231 53	000	19 299 15	67 62	0 00	67 62
25 Oct 01	THRU CTF SER 99-KS2 CL A-1-3 8 8							
Pending	01 25-CUSIP 76110WGA8	0 000000						

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
25 Oct 01 25 Oct 01 Pending	RESDNLT AST SEC CORP MTG PASS THRU CTF SER 99 KS2 CL A-1 3 6 01-25-20 BEO CUSIP 78110WGA8	19,231.530 0.000000	19,231.53	000	-19,298.16	-67.63	0.00	-67.63
15 Nov 01 15 Nov 01 Pending	REVERSAL GREEN TREE FINL CORP SER 98-8 CL A8 7 8 MFD SR SUB PASSTHRU CTF DUE 10CUSIP 393505QN5	32,658.500 0.000000	-32,658.50	000	34,082.12	1,423.62	0.00	1,423.62
15 Nov 01 15 Nov 01 Pending	GREEN TREE FINL CORP SER 98-8 CL A8 7 8 MFD SR SUB PASSTHRU CTF DUE 10-25-2027 CUSIP 393505QN5	-32,658.500 0.000000	32,658.50	000	-34,082.41	-1,433.91	0.00	-1,433.91
15 Nov 01 15 Nov 01 Pending	REVERSAL GRREN TREE FINL CORP SER 1897-2 CL A5 8 91 AST BACKED CTF DUE 04 15-CUSIP 393505SS2	20,089.010 0.000000	-20,089.01	000	11,674.71	8,424.30	0.00	-8,424.30
15 Nov 01 15 Nov 01 Pending	GRREN TREE FINL CORP SER 1897-2 CL A5 8 91 AST BACKED CTF DUE 04-15-2028 BEO CUSIP 393505SS2	-20,089.010 0.000000	20,089.01	000	20,408.78	-307.77	0.00	-307.77
17 Dec 01 17 Dec 01 Pending	REVERSAL GREEN TREE FINL CORP SER 98-8 CL A8 7 8 MFD SR SUB PASSTHRU CTF DUE 10CUSIP 393505QN5	42,984.720 0.000000	-42,984.72	000	44,837.60	1,872.88	0.00	1,872.88
17 Dec 01 17 Dec 01 Pending	GREEN TREE FINL CORP SER 98-8 CL A8 7 8 MFD SR SUB PASSTHRU CTF DUE 10-25-2027 CUSIP 393505QN5	-42,984.720 0.000000	42,984.72	000	-44,851.14	-1,866.42	0.00	-1,866.42
17 Dec 01 17 Dec 01 Pending	REVERSAL GRREN TREE FINL CORP SER 1897-2 CL A5 8 91 AST BACKED CTF DUE 04 15-CUSIP 393505SS2	19,200.480 0.000000	-19,200.48	000	11,152.79	8,047.69	0.00	-8,047.69
17 Dec 01 17 Dec 01 Pending	GRREN TREE FINL CORP SER 1897-2 CL A5 8 91 AST BACKED CTF DUE 04-15-2029 BEO CUSIP 393505SS2	-19,200.480 0.000000	19,200.48	000	-19,494.48	294.01	0.00	294.01
2 Jan 02 2 Jan 02 Settled	GREEN TREE FINL CORP 1899-1 MTG PASSTHRUCTF CL A-3 5 81 DUE 05-01-2013 BEO CUSIP 393505S88	-1,455.480 0.000000	1,455.49	000	1,460.04	4.55	0.00	-4.55
10 Jan 02 10 Jan 02 Settled	FIRSTPLUS HOME LN OWNER TR SER 87-4 CL D6 82 ABS CTF DUE 10-10-2018 BEO CUSIP 337825CK5	-5,457.870 0.000000	5,457.87	000	-5,493.68	-35.82	0.00	-35.82
14 Jan 02 14 Jan 02 Settled	COUNTRYWIDE HOME LN TR 2001-HLV1 LN BKD NT CL A-1 5 813 DUE 03-10-2012 BEO CUSIP 22237WAA8	-28,155.220 0.000000	28,155.22	000	-28,260.80	-105.58	0.00	-105.58

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
15 Jan 02 15 Jan 02 Settled	AAMES MTG TR SER 1990-B CL A3F 6 335 ABSCTF DUE 08 15-2024 CUSIP 00253CEU7	106 775 780 0 000000	106 775 78	000	- 107 701 73	825 95	0 00	- 825 95
15 Jan 02 15 Jan 02 Settled	EQCC HOME EQTY LN TR 1988 2 AST BKD CTF CL A 3F 8 228 DUE 03 15 2013 BEO CUSIP 288917EQ0	- 20 893 450 0 000000	20 893 45	000	- 21 195 18	201 73	0 00	201 73
15 Jan 02 15 Jan 02 Settled	GREEN TREE FINL CORP SER 08 8 CL A6 7 8 MFD SR SUB PASSTHRU CTF DUE 10 25 2027 CUSIP 393505QN5	- 37 513 790 0 000000	37 513 79	000	39 160 88	- 1 647 09	0 00	- 1 647 09
15 Jan 02 15 Jan 02 Settled	GRREN TREE FINLCORP SER 1997 2 CL A5 8 81 AST BACKED CTF DUE 04 15 2028 BEO CUSIP 393505SS2	17,052 760 0 000000	17,052 76	000	- 17 313 88	261 12	0 00	261 12
15 Jan 02 15 Jan 02 Settled	HOMEQ RESDNTL TR 2001 I AST BKD CTF CL AH 1 5 27 DUE 03-15-2013 BEO CUSIP 437309AA5	- 16 661 500 0 000000	16 661 50	000	16 713 57	- 52 07	0 00	52 07
15 Jan 02 15 Jan 02 Settled	MONEY STORE TR SER 1997-C CL AF-6 8 67 ABS CTF DUE 02 15-2025 CUSIP 80935BCE7	- 18,844 370 0 000000	18 844 37	000	19 121 15	276 78	0 00	- 276 78
15 Jan 02 15 Jan 02 Settled	MONEY STORE 7 89 ABS DUE 05-15-2024 CUSIP 80935BAX7	14 363 500 0 000000	14 363 50	000	- 14 727 08	- 363 58	0 00	- 363 58
15 Jan 02 15 Jan 02 Settled	MORGAN ST CAP I INC SER 1997-A1B 8 44 ABS CTF DUE 01-15-2028 CUSIP 81745MEA7	2,863 780 0 000000	2 863 78	000	- 2 887 84	- 24 18	0 00	- 24 18
25 Jan 02 25 Jan 02 Settled	NORWEST AST SECS CORP SER 1897-18 CL A1 8 75 MTG PASS THRU CTF DUE 12-25-27 BEO CUSIP 86937NVE5	- 23 604 300 0 000000	23,604 30	000	23,887 87	- 383 57	0 00	- 383 57
25 Jan 02 25 Jan 02 Settled	RESDNTL AST SEC CORP MTG PASS THRU CTF SER 2000-KS1 CL A-1 2 7 7 5-25-21 BEO CUSIP 78110WJB3	- 180,949 030 0 000000	180 949 03	000	183 189 80	2 250 77	0 00	- 2 250 77
25 Jan 02 25 Jan 02 Settled	RESDNTL AST SEC CORP MTG PASS THRU CTF SER 89 KS2 CL A 1 3 6 6 01-25 20 BEO CUSIP 78110WGA8	21 840 530 0 000000	21,840 53	000	21 817 31	78 78	0 00	- 78 78
25 Jan 02 25 Jan 02 Settled	RESDNTL FDG MTG SECS II INC HOME LN BKD NT SER 89 HI8 CL A-1-3 7 31 7 25-12 BEO CUSIP 76110VCV8	44 825 930 0 000000	44,825 93	000	45 498 32	- 672 38	0 00	672 38

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Principal Paydowns

Fixed Income

1 Feb 02 1 Feb 02 Settled	GREEN TREE FINL CORP 1999 1 MTG PASSTHRICTF CL A-3 5 61 DUE 05-01 2013 BEO CUSIP 393505S88	- 1,581 780 0 000000	1 581 78	000	1,566 68	4 88	0 00	4 88
11 Feb 02 11 Feb 02 Settled	COUNTRYWIDE HOME LN TR 2001-HLV1 LN BKD NT CL A-1 5 913 DUE 03-10-2012 BEO CUSIP 22237WAA8	- 31,442 890 0 000000	31 442 89	000	31 560 80	- 117 91	0 00	- 117 91
11 Feb 02 11 Feb 02 Settled	FIRSTPLUS HOME LN OWNER TR SER 87-4 CL D8 82 ABS CTF DUE 10-10 2018 BEO CUSIP 337925CK5	4 872 330 0 000000	4 872 33	000	- 4 904 30	- 31 97	0 00	- 31 97
15 Feb 02 15 Feb 02 Settled	AAMES MTG TR SER 1998 B CL A3F 8 335 ABSCTF DUE 08 15-2024 CUSIP 00253CEU7	- 83 265 920 0 000000	83 265 92	000	- 83 987 99	- 722 07	0 00	- 722 07
15 Feb 02 15 Feb 02 Settled	EQCC HOME EQTY LN TR 1998-2 AST BKD CTF CL A-3F 8 228 DUE 03-15-2013 BEO CUSIP 268917EQ0	- 20 628 340 0 000000	20 628 34	000	20 826 56	- 188 22	0 00	- 188 22
15 Feb 02 15 Feb 02 Settled	GREEN TREE FINL CORP SER 98-8 CL A6 7 8 MFD SR SUB PASSTHRU CTF DUE 10-25-2027 CUSIP 393505QN5	- 37 854 000 0 000000	37 854 00	000	- 39 307 25	- 1 653 25	0 00	- 1 653 25
15 Feb 02 15 Feb 02 Settled	GREEN TREE FINL CORP SER 1997-2 CL A5 8 91 AST BACKED CTF DUE 04-15-2028 BEO CUSIP 393505SS2	- 14 011 810 0 000000	14,011 81	000	- 14 226 17	214 56	0 00	- 214 56
15 Feb 02 15 Feb 02 Settled	MONEY STORE TR SER 1997-C CL AF-8 6 67 ABS CTF DUE 02 15-2025 CUSIP 80935BCE7	- 19,209 990 0 000000	19 209 99	000	- 19 482 14	282 15	0 00	- 282 15
15 Feb 02 15 Feb 02 Settled	MONEY STORE 7 89 ABS DUE 05-15-2024 CUSIP 80935BAX7	- 12 581 270 0 000000	12 581 27	000	12,879 23	317 98	0 00	- 317 98
15 Feb 02 15 Feb 02 Settled	MORGAN ST CAP I INC SER 1997-A1B 6 44 ABS CTF DUE 01-15-2028 CUSIP 81745MEA7	- 2,888 000 0 000000	2,888 00	000	- 2 910 35	- 24 35	0 00	- 24 35
20 Feb 02 20 Feb 02 Settled	HOMEQ RESDNTL TR 2001 I AST BKD CTF CL AH 1 5 27 DUE 03-15-2013 BEO CUSIP 437309AA5	- 15 838 460 0 000000	15 838 48	000	15 887 96	- 49 50	0 00	- 49 50
20 Feb 02 20 Feb 02 Settled	IMC HOME EQTY LN TR SER 1998-3 CL A5 8 38 ABS CTF DUE 08-20-2022 CUSIP 448670EM8	- 65 361 150 0 000000	65,361 15	000	65,889 23	628 08	0 00	628 08

Portfolio Statement

1 JAN 02 - 31, DEC 02

Account number 5502
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Investment Transaction Detail

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

Principal Paydowns

Fixed Income

25 Feb 02 25 Feb 02 Settled	INDYMAC ABS INC SER 2001 B CLASS AF1 4 868 DUE 12 25-2019 BEO CUSIP 456606CH3	- 87 542 880 0 000000	97 542 88	000	- 87 884 87	441 99	0 00	- 441 89
25 Feb 02 25 Feb 02 Settled	NORWEST AST SECS CORP SER 1997 18 CL A1 6 75 MTG PASS THRU CTF DUE 12 25-27 BEO CUSIP 66937NVE5	- 18 007 690 0 000000	19 007 69	000	- 19 316 57	- 308 88	0 00	- 308 88
25 Feb 02 25 Feb 02 Settled	RESNTL AST SEC CORP MTG PASS THRU CTF SER 2000 KS1 CL A 1 2 7 5 25 21 BEO CUSIP 76110WJB3	- 164 251 060 0 000000	184 251 06	000	166 548 01	2,296 95	0 00	2 296 95
25 Feb 02 25 Feb 02 Settled	RESNTL FDG MTG SECS II INC HOME LN BKD NT SER 89 H18 CL A 1-3 7 34 7-25-12 BEO CUSIP 76110VCV8	40 904 060 0 000000	40 904 06	000	- 41 518 53	613 57	0 00	613 57
1 Mar 02 1 Mar 02 Settled	GREEN TREE FINL CORP 1999-1 MTG PASSTRUCTF CL A 3 5 81 DUE 05-01-2013 BEO CUSIP 393505S88	1 254 830 0 000000	1 254 63	000	1 258 55	3 92	0 00	3 92
11 Mar 02 11 Mar 02 Settled	COUNTRYWIDE HOME LN TR 2001 HLV1 LN BKD NT CL A-1 5 813 DUE 03 10 2012 BEO CUSIP 22237WAA6	- 23 274 320 0 000000	23 274 32	000	23 361 60	- 87 28	0 00	87 28
11 Mar 02 11 Mar 02 Settled	FIRSTPLUS HOME LN OWNER TR SER 87-4 CL D8 82 ABS CTF DUE 10 10-2018 BEO CUSIP 337925CK5	3 890 170 0 000000	3 890 17	000	- 3 815 70	25 53	0 00	- 25 53
15 Mar 02 15 Mar 02 Settled	AAMES MTG TR SER 1398-B CL A3F 6 335 ABSCTF DUE 08 15 2024 CUSIP 00253CEU7	104 099 610 0 000000	104 099 61	000	- 105 002 35	902 74	0 00	- 902 74
15 Mar 02 15 Mar 02 Settled	EQCC HOME EQTY LN TR SER 1994 1 AST BKD NT DTD 03/15/04 5 8 DUE 03 15-2009 BEO CUSIP 268917AE1	49 787 610 0 000000	49 787 61	000	49 853 73	66 12	0 00	- 66 12
15 Mar 02 15 Mar 02 Settled	EQCC HOME EQTY LN TR 1998-2 AST BKD CTF CL A 3F 6 228 DUE 03 15 2013 BEO CUSIP 268917EQ0	17 981 680 0 000000	17 981 68	000	- 18,154 47	172 79	0 00	172 79
15 Mar 02 15 Mar 02 Settled	GREEN TREE FINL CORP SER 98 8 CL A8 7 6 MFD SR SUB PASSTHRU CTF DUE 10-25 2027 CUSIP 393505QN5	15,382 060 0 000000	15 382 06	000	- 18 057 43	- 675 37	0 00	675 37
15 Mar 02 15 Mar 02 Settled	GREEN TREE FINL CORP SER 1997-2 CL A5 8 91 AST BACKED CTF DUE 04-15-2028 BEO CUSIP 393505SS2	- 10 154 260 0 000000	10 154 26	000	10 308 75	155 49	0 00	155 49

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Portfolio Statement

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
15 Mar 02 15 Mar 02 Settled	HOMEQ RESDNTL TR 2001 I AST BKD CTF CL AH-1 5 27 DUE 03-15-2013 BEO CUSIP 437309AA5	- 13 722 660 0 000000	13,722 66	000	- 13 765 54	- 42 88	0 00	42 88
15 Mar 02 15 Mar 02 Settled	MONEY STORE TR SER 1897-C CL AF-6 6 67 ABS CTF DUE 02-15-2025 CUSIP 60935BCE7	- 16,848 510 0 000000	16 848 51	000	- 17 085 97	- 247 46	0 00	- 247 46
15 Mar 02 15 Mar 02 Settled	MONEY STORE 7 69 ABS DUE 05 15-2024 CUSIP 60935BAX7	8,687 010 0 000000	8 687 01	000	8 806 90	- 219 89	0 00	- 219 89
15 Mar 02 15 Mar 02 Settled	MORGAN ST CAP I INC SER 1997 A1B 6 44 ABS CTF DUE 01-15-2028 CUSIP 81745MEA7	2 908 390 0 000000	2 908 39	000	- 2 932 93	- 24 54	0 00	24 54
15 Mar 02 15 Mar 02 Settled	OAKWOOD MTG INVS INC SR/SUB P/T CTF SER 1998-B CL A-3 8 2 DUE 01 15-15 BEO CUSIP 874135DL9	- 8 565 330 0 000000	8 565 33	000	- 8 685 52	120 19	0 00	- 120 19
20 Mar 02 20 Mar 02 Settled	IMC HOME EQTY LN TR SER 1898-3 CL A5 6 38 ABS CTF DUE 09-20-2022 CUSIP 449870EM6	- 91 969 100 0 000000	91 969 10	000	- 92 809 42	- 840 32	0 00	840 32
25 Mar 02 25 Mar 02 Settled	INDYMAC ABS INC SER 2001-B CLASS AF1 4 868 DUE 12-25-2019 BEO CUSIP 456606CH3	- 70,418 140 0 000000	70 418 14	000	70 737 22	- 319 08	0 00	- 319 08
25 Mar 02 25 Mar 02 Settled	NORWEST AST SECS CORP SER 1897-18 CL A1 6 75 MTG PASS THRU CTF DUE 12-25-27 BEO CUSIP 68937NVE5	- 11,180 780 0 000000	11 180 78	000	11 362 45	181 69	0 00	- 181 69
25 Mar 02 25 Mar 02 Settled	RESDNTL AST SEC CORP MTG PASS THRU CTF SER 2000-KS1 CL A-1-2 7 7 5 25-21 BEO CUSIP 78110WJB3	- 141 783 230 0 000000	141 783 23	000	143 765 98	1 982 75	0 00	- 1,982 75
25 Mar 02 25 Mar 02 Settled	RESDNTL FDG MTG SECS II INC HOME LN BKD NT SER 89-H18 CL A-1-3 7 74 7-25-12 BEO CUSIP 78110VCV8	35 504 370 0 000000	35,504 37	000	- 36 036 94	532 57	0 00	532 57
1 Apr 02 1 Apr 02 Settled	GREEN TREE FINL CORP 1898 I MTG PASSTRUCTF CL A 3 5 61 DUE 05-01-2013 BEO CUSIP 393505S88	- 1 498 390 0 000000	1 498 39	000	1 503 07	4 68	0 00	- 4 68
8 Apr 02 8 Apr 02 Settled	UACSC AUTO TR 1899-A AUTO RECEIVABLE BKDCTF CL A 4 5 7 DUE 06-08-2004 BEO CUSIP 802533CH9	- 43,246 140 0 000000	43 246 14	000	- 43 732 66	- 486 52	0 00	- 486 52

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Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
10 Apr 02 10 Apr 02 Settled	FIRSTPLUS HOME LN OWNER TR SER 1997-2 CLA8 7 58 ABS CTF DUE 04 10 2023 BEO CUSIP 337925BL4	- 60 078 910 0 000000	60 076 91	000	60 987 45	- 910 54	0 00	- 810 54
15 Apr 02 15 Apr 02 Settled	AAMES MTG TR SER 1908-B CL A3F 8 335 ABSCTF DUE 08 15-2024 CUSIP 00253CEU7	- 75 318 380 0 000000	75 318 38	000	75 971 53	- 653 15	0 00	- 653 15
15 Apr 02 15 Apr 02 Settled	CASE EQUIP RECEIVABLES TR CASE 08 B A4 8 9 DUE 08 15 2008 BEO CUSIP 147444AU7	- 38 393 520 0 000000	38 393 52	000	39,366 86	973 34	0 00	973 34
15 Apr 02 15 Apr 02 Settled	CNH EQUIP TR 2000 B AST BKD NT CL A-3 6 68 DUE 03 15-2005 BEO CUSIP 12613XAH4	- 59 472 240 0 000000	59 472 24	000	60 413 11	- 940 87	0 00	840 87
15 Apr 02 15 Apr 02 Settled	DEALER AUTO RECEIVABLES TR AST BKD SER 2000 1 CL A3 7 07 DUE 05 17-2004 BEO CUSIP 24227TAE3	- 48 671 240 0 000000	48 671 24	000	47 524 45	853 21	0 00	- 853 21
15 Apr 02 15 Apr 02 Settled	EQCC HOME EQTY LN TR 1998 2 AST BKD CTF CL A 3F 8 229 DUE 03-15-2013 BEO CUSIP 268917EQ0	- 18 844 410 0 000000	18 844 41	000	19 025 49	- 181 08	0 00	- 181 08
15 Apr 02 15 Apr 02 Settled	GREEN TREE FINL CORP SER 86 8 CL A6 7 6 MFD SR SUB PASSTHRU CTF DUE 10 25 2027 CUSIP 393505QN5	- 17 649 810 0 000000	17 649 81	000	- 18 424 75	- 774 94	0 00	774 94
15 Apr 02 15 Apr 02 Settled	GRREN TREE FINL CORP SER 1897-2 CL A5 6 81 AST BACKED CTF DUE 04 15-2028 BEO CUSIP 393505SS2	- 13 873 810 0 000000	13 873 61	000	- 14,086 05	212 44	0 00	- 212 44
15 Apr 02 15 Apr 02 Settled	HOMEQ RESDN TL TR 2001 I AST BKD CTF CL AH-1 5 27 DUE 03 15-2013 BEO CUSIP 437309AA5	- 15 104 700 0 000000	15 104 70	000	- 15 151 80	47 20	0 00	- 47 20
15 Apr 02 15 Apr 02 Settled	MONEY STORE TR SER 1897 C CL AF-6 6 67 ABS CTF DUE 02 15-2025 CUSIP 60835BCE7	- 16 869 350 0 000000	16,869 35	000	16 814 18	244 83	0 00	- 244 83
15 Apr 02 15 Apr 02 Settled	MONEY STORE TR 7 625 ABS DUE 12 15 2027 CUSIP 60935BBG3	- 11 100 110 0 000000	11 100 11	000	- 11 419 24	318 13	0 00	318 13
15 Apr 02 15 Apr 02 Settled	MONEY STORE 7 69 ABS DUE 05 15 2024 CUSIP 60835BAX7	- 11 724 880 0 000000	11 724 88	000	12 021 67	296 79	0 00	296 79

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
15 Apr 02 15 Apr 02 Settled	MORGAN ST CAP I INC SER 1897-A1B 6 44 ABS CTF DUE 01-15-2028 CUSIP 61745MEA7	- 43 837 680 0 000000	43 837 68	000	44 207 57	- 369 88	0 00	- 369 88
15 Apr 02 15 Apr 02 Settled	OAKWOOD MTG INVS INC SR/SUB P/T CTF SER 1988-B CL A-3 6 2 DUE 01-15-15 BEO CUSIP 674135DLB	- 13 650 680 0 000000	13 650 68	000	13 842 23	- 191 55	0 00	- 191 55
22 Apr 02 22 Apr 02 Settled	CIT EQUIP COLL TR SER 2000-2 CL-A3 RECEIVABLE-BKD NT 6 B4 06-20-2004 BEO CUSIP 125584ALB	31 568 590 0 000000	31,568 59	000	32 245 59	- 677 00	0 00	677 00
22 Apr 02 22 Apr 02 Settled	IMC HOME EQTY LN TR SER 1998-3 CL A5 6 38 ABS CTF DUE 08 20-2022 CUSIP 449870EM8	- 106,054 290 0 000000	106,054 29	000	106 924 26	- 869 97	0 00	- 869 97
25 Apr 02 25 Apr 02 Settled	BANC 1 FINL SVCS HOME EQTY LN TR SER 1899-1 CL A-2 6 3 05-25-2018 REG CUSIP 058918AB7	- 62 516 740 0 000000	62 516 74	000	- 63 151 68	- 634 94	0 00	- 634 94
25 Apr 02 25 Apr 02 Settled	CHASE FDG TR 2000-3 MTG LN AST BKD CTF CL IA 2 7 168 DUE 08-25-2015 BEO CUSIP 181551DGB	- 27,755 480 0 000000	27 755 48	000	- 28 215 18	- 459 70	0 00	- 459 70
25 Apr 02 25 Apr 02 Settled	CONTIMORTGAGE HOME EQTY LN TR 1999-3 PT CTF CL A-3 8 93 DUE 11 25-2022 BEO CUSIP 21075WKR5	- 10 854 020 0 000000	10 854 02	000	11,130 31	176 29	0 00	176 29
25 Apr 02 25 Apr 02 Settled	GE CAP MTG SVCS INC HOME EQTY LN 99 HE1 CL A-3 6 035 08-25-2020 BEO CUSIP 36157RD44	- 28,339 870 0 000000	28 339 87	000	- 28 409 71	- 69 74	0 00	- 69 74
25 Apr 02 25 Apr 02 Settled	INDYMAC ABS INC SER 2001-B CLASS AF1 4 888 DUE 12-25-2019 BEO CUSIP 456806CH3	- 93 268 870 0 000000	93,268 87	000	- 93 689 49	- 422 62	0 00	- 422 62
25 Apr 02 25 Apr 02 Settled	NORWEST AST SECS CORP SER 1987-18 CL A1 6 75 MTG PASS THRU CTF DUE 12 25-27 BEO CUSIP 66937NVE5	- 8 438 100 0 000000	8 438 10	000	8,575 22	137 12	0 00	- 137 12
25 Apr 02 25 Apr 02 Settled	RESNTL AST SEC CORP MTG PASS THRU CTF SER 2000-KS1 CL A 1-2 7 7 5-25-21 BEO CUSIP 78110WJB3	109,172 280 0 000000	108 172 28	000	- 110,699 00	- 1,526 71	0 00	- 1 526 71
26 Apr 02 26 Apr 02 Settled	ADVANTA HOME EQTY LN TR 1993-2 MTG LN AST BKD CTF CL A-1 8 15 10-25 2008 BEO CUSIP 007650AQ1	- 8,274 650 0 000000	8,274 65	000	- 8 264 85	9 70	0 00	9 70

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Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
28 Apr 02 28 Apr 02 Settled	RESDN TL FDG MTG SECS II INC HOME LN BKD NT SER 99 HI8 CL A 1 3 7 34 7 25 12 BEO CUSIP 781110VCV8	- 38 290 520	38 280 52	000	38 834 88	- 544 38	0 00	- 544 38
1 May 02 1 May 02 Settled	GREEN TREE FINL CORP 1899 1 MTG PASSTRUCTF CL A-3 5 81 DUE 05-01-2013 BEO CUSIP 393505588	- 1 338 320	1 338 32	000	- 1 342 50	4 18	0 00	4 18
7 May 02 7 May 02 Settled	TOYOTA AUTO RECEIVABLES 2000-A SER 2000-A CL A-3 AST BKD 7 18 8 15-2004 BEOCUSIP 89232RAC7	- 27 828 750	27 828 75	000	- 28 627 10	- 700 35	0 00	- 700 35
8 May 02 8 May 02 Settled	UACSC AUTO TR 1998 A AUTO RECEIVABLE BKDCTF CL A 4 5 7 DUE 08-08-2004 BEO CUSIP 802533CH9	- 39 602 160	39 602 16	000	- 40 047 88	445 52	0 00	- 445 52
10 May 02 10 May 02 Settled	FIRSTPLUS HOME LN OWNER TR SER 1997-2 CL A 7 58 ABS CTF DUE 04 10-2023 BEO CUSIP 337825BL4	51 223 790	51 223 79	000	52 000 15	778 38	0 00	- 778 38
15 May 02 15 May 02 Settled	AAMES MTG TR SER 1998 B CL A3F 8 335 ABSCTF DUE 08 15 2024 CUSIP 00253CEU7	79 050 310	79,050 31	000	79 735 83	- 685 52	0 00	685 52
15 May 02 15 May 02 Settled	CASE EQUIP RECEIVABLES TR CASE 99 B A4 8 8 DUE 06-15-2008 BEO CUSIP 147444AU7	29,844 840	29 844 84	000	30 396 38	- 751 54	0 00	- 751 54
15 May 02 15 May 02 Settled	CNH EQUIP TR 2000 B AST BKD NT CL A-3 8 88 DUE 03-15-2005 BEC CUSIP 12813XAH4	59 511 050	59 511 05	000	60 452 53	- 841 48	0 00	- 941 48
15 May 02 15 May 02 Settled	CONTIMORTGAGE HOME EQTY LN TR PASSTHRU 8 28 DUE 08 15 2018 CUSIP 21075WHJ7	- 34 275 070	34 275 07	000	34 597 74	- 322 87	0 00	322 87
15 May 02 15 May 02 Settled	DEALER AUTO RECEIVABLES TR AST BKD SER 2000-1 CL A3 7 07 DUE 05-17-2004 BEO CUSIP 24227TAE3	- 41 623 850	41 623 85	000	42 384 78	760 94	0 00	760 94
15 May 02 15 May 02 Settled	DELTA FDG HOME EQTY LN TR 1998 2 ASSETBKD CTF CL A-3F 8 24 DUE 05-15 2025CUSIP 24763LDR8	12 457 140	12 457 14	000	12,585 61	128 47	0 00	- 128 47
15 May 02 15 May 02 Settled	EQCC HOME EQTY LN TR 1998 2 AST BKD CTF CL A 3F 8 228 DUE 03 15-2013 BEO CUSIP 268917EQ0	- 15 377 880	15 377 98	000	15,525 75	- 147 77	0 00	147 77

Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
15 May 02	GREEN TREE FINL CORP SER 86-8 CL A6 7 8	- 18 002 780	18 002 78	000	18 793 19	780 43	0 00	780 43
15 May 02	MFD SR SUB PASSTHRU CTF DUE 10-25-2027							
Settled	CUSIP 393505QN5	0 000000						
15 May 02	GRREN TREE FINL CORP SER 1997-2 CL A5	- 14 793 880	14 793 88	000	- 15 020 41	- 226 53	0 00	- 226 53
15 May 02	8 81 AST BACKED CTF DUE 04 15-2028 BEO							
Settled	CUSIP 393505SS2	0 000000						
15 May 02	HOMEQ RESDNTL TR 2001-I AST BKD CTF CL	- 13,709 800	13 709 80	000	- 13 752 84	42 84	0 00	42 84
15 May 02	AH-1 5 27 DUE 03-15-2013 BEO							
Settled	CUSIP 437308AA5	0 000000						
15 May 02	MONEY STORE TR SER 1997-C CL AF-6 8 87	14,810 060	14 810 08	000	15 027 58	- 217 52	0 00	- 217 52
15 May 02	ABS CTF DUE 02 15-2025							
Settled	CUSIP 60935BCE7	0 000000						
15 May 02	MONEY STORE TR 7 625 ABS DUE 12-15-2027	- 18 342 360	19 342 36	000	- 19,898 45	556 09	0 00	- 556 09
15 May 02	Settled	CUSIP 80835BBG3	0 000000					
15 May 02	MONEY STORE 7 89 ABS DUE 05-15-2024	- 10,198 480	10 198 48	000	- 10 454 58	258 10	0 00	- 258 10
15 May 02	Settled	CUSIP 80835BAX7	0 000000					
15 May 02	MORGAN ST CAP I INC SER 1997 A1B 8 44	- 3 400 470	3,400 47	000	3,429 16	- 28 69	0 00	- 28 69
15 May 02	ABS CTF DUE 01-15-2028							
Settled	CUSIP 81745MEA7	0 000000						
15 May 02	OAKWOOD MTG INVS INC SR/SUB P/T CTF SER	- 10,898 180	10 898 18	000	- 11 049 08	152 80	0 00	- 152 80
15 May 02	1988-8 CL A-3 8 2 DUE 01-15-15 BEO							
Settled	CUSIP 674135DL8	0 000000						
20 May 02	CIT EQUIP COLL TR SER 2000-2 CL-A3	- 42,105 380	42 105 38	000	43,008 34	- 902 96	0 00	- 902 96
20 May 02	RECEIVABLE-BKD NT 8 84 08-20-2004 BEO							
Settled	CUSIP 125584AL8	0 000000						
20 May 02	IMC HOME EQTY LN TR S1 R 1888 3 CL A5	82 895 880	82 895 88	000	- 83 575 88	- 680 00	0 00	- 680 00
20 May 02	8 38 ABS CTF DUE 08-20-2022							
Settled	CUSIP 449670EM8	0 000000						
20 May 02	1ST ALLIANCE MTG TR SER 1997-2 AST BKD	- 482 210	482 21	000	- 482 51	- 0 30	0 00	0 30
20 May 02	CTF CL A1 STEP-UP 09 20-2028 BEO							
Settled	CUSIP 31846LBL8	0 000000						
22 May 02	TOYOTA AUTO RECEIVABLES 2000-A SER	- 26 483 550	26 483 55	000	- 27 147 71	664 16	0 00	- 664 16
22 May 02	2000-A CL A-3 AST BKD 7 18 8-15-2004							
Settled	BEOCUSIP 89232RAC7	0 000000						

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Investment Transaction Detail

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

Principal Paydowns

Fixed Income

22 May 02 22 May 02 Settled	TOYOTA AUTO RECEIVABLES 2000-A SER 2000-A CL A-3 AST BKD 7 18 8 15 2004 BEOCUSIP 89232RAC	24 935 880 0 000000	24 935 86	000	25 561 20	- 625 34	0 00	625 34
28 May 02 28 May 02 Settled	BANC 1 FINL SVCS HOME EQTY LN TR SER 1999 1 CL A 2 8 3 05 24 2016 REG CUSIP 058918AB7	39 746 870 0 000000	39 746 97	000	40 150 65	403 68	0 00	- 403 68
28 May 02 28 May 02 Settled	CHASE FDG TR 2000 3 MTG LN AST BKD CTF CL IA-2 7 166 DUE 08 25 2015 BEO CUSIP 181551DGB	40 783 770 0 000000	40 783 77	000	41 459 25	- 675 48	0 00	675 48
28 May 02 28 May 02 Settled	CONTIMORTGAGE HOME EQTY LN TR 1899 3 PT CTF CL A 3 6 93 DUE 11 25-2022 BEO CUSIP 21075WKR5	- 53 580 710 0 000000	53 580 71	000	54 443 02	862 31	0 00	862 31
28 May 02 28 May 02 Settled	GE CAP MTG SVCS INC HOME EQTY LN 99 HE1 CL A-3 8 035 06-25-2020 BEO CUSIP 38157RD44	27 544 140 0 000000	27 544 14	000	27 611 93	67 79	0 00	67 79
28 May 02 28 May 02 Settled	INDYMAC ABS INC SER 2001-B CLASS-AF1 4 866 DUE 12 25-2019 BEO CUSIP 456808CH3	- 87 343 760 0 000000	87 343 76	000	87 739 54	- 395 78	0 00	395 78
28 May 02 28 May 02 Settled	NORWEST AST SECS CORP SER 1997 18 CL A1 6 75 MTG PASS THRU CTF DUE 12 25 27 BEO CUSIP 86937NVE5	- 8 977 910 0 000000	8 977 91	000	8 123 80	145 89	0 00	- 145 89
28 May 02 28 May 02 Settled	RESDNLT AST SEC CORP MTG PASS THRU CTF SER 2000 KS1 CL A I-2 7 7 5-25-21 BEO CUSIP 78110WJB3	- 128 621 070 0 000000	128 621 07	000	- 128 391 78	- 1 770 72	0 00	- 1 770 72
3 Jun 02 3 Jun 02 Settled	GREEN TREE FINL CORP 1898-1 MTG PASSTRUCTF CL A-3 5 81 DUE 05-01-2013 BEO CUSIP 303505586	- 1 450 670 0 000000	1 450 87	000	- 1,455 20	4 53	0 00	4 53
10 Jun 02 10 Jun 02 Settled	FIRSTPLUS HOME LN OWNER TR SER 1897 2 CLA8 7 58 ABS CTF DUE 04 10 2023 BEO CUSIP 337925BL4	54 390 090 0 000000	54,390 09	000	- 55 214 44	824 35	0 00	- 824 35
10 Jun 02 10 Jun 02 Settled	UACSC AUTO TR 1999-A AUTO RECEIVABLE BKDCTF CL A-4 5 7 DUL 08 08 2004 BEO CUSIP 902533CH9	- 40 464 120 0 000000	40 464 12	000	40,919 34	- 455 22	0 00	- 455 22
17 Jun 02 17 Jun 02 Settled	AAMES MTG TR SER 1998-B CL A3F 6 335 ABSCF DUE 08-15-2024 CUSIP 00253CEU7	- 60,852 720 0 000000	60,852 72	000	- 61,380 43	- 527 71	0 00	527 71

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
17 Jun 02 17 Jun 02 Settled	BOMBARDIER CAP MTG SECURITIZATION CORP 1999-B CTF CL A-1B 6 8 0 15-10 BEO CUSIP 09774XBB7	- 4 218 740 0 000000	4,216 74	000	4,217 40	- 0 66	0 00	0 68
17 Jun 02 17 Jun 02 Settled	CASE EQUIP RECEIVABLES TR CASE 00-B A4 6 9 DUE 06 15-2006 BEO CUSIP 147444AU7	- 34 489 070 0 000000	34,489 07	000	35 363 42	874 35	0 00	- 874 35
17 Jun 02 17 Jun 02 Settled	CNH EQUIP TR 2000-B A-ST BKD NT CL A 3 6 88 DUE 03-15-2005 BEO CUSIP 12613XAH4	60 875 020 0 000000	60 875 02	000	61 838 08	963 06	0 00	963 06
17 Jun 02 17 Jun 02 Settled	CONTIMORTGAGE HOME EQTY LN TR PASSTHRU 8 28 DUE 09-15 2018 CUSIP 21075WHJ7	32 972 760 0 000000	32 972 76	000	- 33 283 17	310 41	0 00	310 41
17 Jun 02 17 Jun 02 Settled	DEALER AUTO RECEIVABLES TR AST BKD SER 2000-1 CL A3 7 07 DUE 05-17-2004 BEO CUSIP 24227TAE3	- 38 728 820 0 000000	38 728 82	000	- 39 436 83	- 708 01	0 00	708 01
17 Jun 02 17 Jun 02 Settled	DELTA FDG HOME EQTY LN TR 1998 2 ASSETBKD CTF CL A-3F 6 24 DUE 05-15-2025CUSIP 24763LDR8	- 12,118 460 0 000000	12 118 46	000	- 12 243 43	- 124 97	0 00	124 97
17 Jun 02 17 Jun 02 Settled	EQCC HOME EQTY LN TR SER 1994-1 AST BKD NT DTD 03/15/04 5 8 DUE 03 15-2009 BEO CUSIP 268817AE1	64,335 800 0 000000	64 335 80	000	- 64 421 34	- 85 44	0 00	85 44
17 Jun 02 17 Jun 02 Settled	EQCC HOME EQTY LN TR 1998-2 AST BKD CTF CL A-3F 6 229 DUE 03-15-2013 BEO CUSIP 268917EQ0	- 19,957 080 0 000000	19 957 08	000	20 148 86	- 191 78	0 00	191 78
17 Jun 02 17 Jun 02 Settled	GREEN TREE FINL CORP SER 00-8 CL A6 7 6 MFD SR SUB PASSTHRU CTF DUE 10-25-2027 CUSIP 393505QN5	12 868 400 0 000000	12 868 40	000	- 13,537 78	569 39	0 00	569 39
17 Jun 02 17 Jun 02 Settled	GRREN TREE FINL CORP SER 1997-2 CL A5 6 91 AST BACKED CTF DUE 04-15-2028 BEO CUSIP 393505SS2	- 10 874 180 0 000000	10 874 18	000	- 11,142 22	- 168 04	0 00	- 168 04
17 Jun 02 17 Jun 02 Settled	HOMEQ RESDNTL TR 2001-1 AST BKD CTF CL AH-1 5 27 DUE 03-15 2013 BEO CUSIP 437309AA5	- 12,707 650 0 000000	12 707 65	000	- 12 747 38	- 39 71	0 00	- 39 71
17 Jun 02 17 Jun 02 Settled	MONEY STORE TR SER 1997-C CL AF-6 6 87 ABS CTF DUE 02-15-2025 CUSIP 80835BCE7	- 12 696 910 0 000000	12 696 91	000	- 12 883 40	- 186 49	0 00	- 186 49

Portfolio Statement

JAN 02 11:31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Principal Paydowns

Fixed Income

17 Jun 02	MONEY STORE TR 7 625 ABS DUE 12 15 2027	9 601 210	9 601 21	0 000 000	9 877 24	276 03	0 00	276 03
17 Jun 02	CUSIP 60935BBG3	0 000 000						
17 Jun 02	MONEY STORE 7 68 ABS DUE 05-15 2024	8 692 260	8 692 26	0 000 000	8 912 28	- 220 02	0 00	- 220 02
17 Jun 02	CUSIP 60835BAK7	0 000 000						
17 Jun 02	OAKWOOD MTG INVS INC SR/SUB P/T CTF SER 1898 B CL A-3 & 2 DUE 01-15-15 BEO	- 12 383 100	12 383 10	0 000 000	12 556 86	- 173 76	0 00	173 76
17 Jun 02	CUSIP 674135DL8	0 000 000						
20 Jun 02	CIT EQUIP COLL TR SER 2000 2 CL-A3 RECEIVABLE-BKD NT 6 E4 08-20-2004 BEO	- 33 730 390	33 730 39	0 000 000	34 453 75	723 36	0 00	723 36
20 Jun 02	CUSIP 125684AL8	0 000 000						
20 Jun 02	IMC HOME EQTY LN TR SER 1998 3 CL A5 6 38 ABS CTF DUE 08-20 2022	- 84,100 550	84,100 55	0 000 000	84 780 44	689 89	0 00	689 89
20 Jun 02	CUSIP 448670EM6	0 000 000						
20 Jun 02	1ST ALLIANCE MTG TR SER 1997 2 AST BKD CTF CL A1 STEP UP 09 20 2028 BEO	17 664 990	17 664 99	0 000 000	17 676 03	11 04	0 00	- 11 04
20 Jun 02	CUSIP 31846LBL9	0 000 000						
25 Jun 02	BANC 1 FINL SVCS HOME EQTY LN TR SER 1899 1 CL A 2 & 3 05-25-2018 REG	51 155 340	51 155 34	0 000 000	- 51 674 88	519 54	0 00	- 519 54
25 Jun 02	CUSIP 058818AB7	0 000 000						
25 Jun 02	CHASE FCG TR 2000 3 MTG LN AST BKD CTF CL IA 2 7 166 DUE 08-25-1015 BEO	- 38 069 490	38 069 49	0 000 000	- 38 700 02	630 53	0 00	- 630 53
25 Jun 02	CUSIP 181551DG8	0 000 000						
25 Jun 02	CONTIMORTGAGE HOME EQTY LN TR 1899 3 PT CTF CL A 3 & 83 DUE 11 25-2022 BEO	- 61 533 790	61 533 79	0 000 000	62 524 10	- 990 31	0 00	- 990 31
25 Jun 02	CUSIP 21075WKR5	0 000 000						
25 Jun 02	GE CAP MTG SVCS INC HOME EQTY LN 89 HE1 CL A 3 & 035 08 25-2020 BEO	25 743 080	25 743 08	0 000 000	- 25 806 43	63 35	0 00	- 63 35
25 Jun 02	CUSIP 30157RD44	0 000 000						
25 Jun 02	INDYMAC ABS INC SER 2001 B CLASS AF1 4 866 DUE 12 25-2019 BEO	122 245 970	122 245 97	0 000 000	122 799 80	553 83	0 00	553 83
25 Jun 02	CUSIP 456606CH3	0 000 000						
25 Jun 02	NORWEST AST SECS CORP SER 1897 18 CL A1 6 75 MTG PASS THRU CTF DUE 12-25-27 BEO	6 122 800	6 122 80	0 000 000	- 6 222 30	99 50	0 00	- 99 50
25 Jun 02	CUSIP 68837NVE5	0 000 000						

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The Northern Trust Company

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
1 Jul 02 1 Jul 02 Settled	GREEN TREE FINL CORP 1999-1 MTG PASSTRUCTF CL A-3 5 81 DUE 05-01 2013 BEO CUSIP 393505E86	- 1,127 230 0 000000	1 127 23	000	- 1 130 75	- 3 52	0 00	- 3 52
8 Jul 02 8 Jul 02 Settled	UACSC AUTO TR 1999 A AUTO RECEIVABLE BKDCTF CL A-4 5 7 DUE 08 08 2004 BEO CUSIP 902533CH9	- 33 278 980 0 000000	33 278 98	000	- 33,653 35	- 374 39	0 00	- 374 39
10 Jul 02 10 Jul 02 Settled	FIRSTPLUS HOME LN OWNER TR SER 1897 2 CLAB 7 58 ABS CTF DUE 04-10-2023 BEO CUSIP 337825BL4	- 44 037 440 0 000000	44 037 44	000	44 704 88	- 667 44	0 00	- 667 44
15 Jul 02 15 Jul 02 Settled	AAMES MTG TR SER 1938 B CL A3F 8 335 ABSCTF DUE 08-15-2024 CUSIP 00253CEU7	- 37 322 790 0 000000	37,322 79	000	37 648 45	323 66	0 00	- 323 68
15 Jul 02 15 Jul 02 Settled	BOMBARDIER CAP MTG SECURITIZATION CORP 1899-B CTF CL A-1B 8 8 9-15-10 BEO CUSIP 09774XBB7	- 3 248 400 0 000000	3 248 40	000	- 3 248 81	0 51	0 00	- 0 51
15 Jul 02 15 Jul 02 Settled	CASE EQUIP RECEIVABLES TR CASE 89-B A4 8 9 DUE 08-15-2008 BEO CUSIP 147444AU7	31,022 340 0 000000	31 022 34	000	31,808 81	- 788 47	0 00	788 47
15 Jul 02 15 Jul 02 Settled	CHASE MTG FIN CORP SER 1995 HE1 CL A1 VAR RT BD DUE 05-15-2002 CUSIP 181816AA5	- 138 502 740 0 000000	138 502 74	000	- 138 481 07	21 67	0 00	21 67
15 Jul 02 15 Jul 02 Settled	CNH EQUIP TR 2000-B AST BKD NT CL A 3 8 88 DUE 03 15-2005 BEO CUSIP 12813XAH4	- 57 711 860 0 000000	57 711 88	000	58 624 88	813 02	0 00	913 02
15 Jul 02 15 Jul 02 Settled	CONTIMORTGAGE HOME EQTY LN TR PASSTHRU 8 28 DUE 09-15-2016 CUSIP 21075WHJ7	- 31 720 380 0 000000	31 720 36	000	- 32 018 98	- 298 62	0 00	- 298 62
15 Jul 02 15 Jul 02 Settled	DEALER AUTO RECEIVABLES TR AST BKD SER 2000-1 CL A3 7 07 DUE 05-17-2004 BEO CUSIP 24227TAE3	- 38 375 870 0 000000	38 375 87	000	- 37 040 87	685 00	0 00	- 665 00
15 Jul 02 15 Jul 02 Settled	DELTA FDG HOME EQTY LN TR 1888-2 ASSETBKD CTF CL A-3F 8 24 DUE 05-15-2025CUSIP 24783LDR8	14 768 060 0 000000	14 768 06	000	- 14 918 34	152 28	0 00	- 152 28
15 Jul 02 15 Jul 02 Settled	EQCC HOME EQTY LN TR 1998-2 AST BKD CTF CL A-3F 8 228 DUE 03-15-2013 BEO CUSIP 268817EQ0	- 18 032 760 0 000000	18 032 78	000	- 18 186 82	154 06	0 00	- 154 06

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Principal Paydowns

Fixed Income

15 Jul 02 15 Jul 02 Settled	GREEN TREE FINL CORP SER 98 8 CL A6 7 8 MFD SR SUB PASSTHRU CTF DUE 10 25-2027 CUSIP 393505QN5	- 12 179 100 0 000000	12 179 10	000	12,713 84	- 534 74	0 00	- 534 74
15 Jul 02 15 Jul 02 Settled	GREEN TREE FINL CORP SER 1997 2 CL A5 6 91 AST BACKED CTF DUE 04-15-2028 BEO CUSIP 393505SS2	- 9 994 840 0 000000	9 994 84	000	- 10 147 88	- 153 04	0 00	153 04
15 Jul 02 15 Jul 02 Settled	HOMEQ RESDNTL TR 2001-I AST BKD CTF CL AH-1 5 27 DUE 03-15-2013 BEO CUSIP 437309AA5	- 10 582 000 0 000000	10 582 00	000	- 10 595 01	- 33 01	0 00	- 33 01
15 Jul 02 15 Jul 02 Settled	IKON RECEIVABLES LLC SER 2000-1 CL A3 FLT RT 03-15 2004 BEO CUSIP 45171WAM9	- 40 142 830 0 000000	40 142 83	000	40 155 37	12 54	0 00	- 12 54
15 Jul 02 15 Jul 02 Settled	MONEY STORE TR SER 1997-C CL AF 6 6 87 ABS CTF DUE 02 15-2025 CUSIP 60935BCE7	15 737 980 0 000000	15,737 98	000	- 15 969 13	- 231 15	0 00	231 15
15 Jul 02 15 Jul 02 Settled	MONEY STORE TR 7 825 ABS DUE 12 15 2027 CUSIP 60935BBG3	9,983 960 0 000000	9 983 96	000	10 250 42	- 286 46	0 00	- 286 46
15 Jul 02 15 Jul 02 Settled	MONEY STORE 7 69 ABS DUE 05 15 2024 CUSIP 60935BAX7	13 371 910 0 000000	13 371 91	000	- 13 710 39	338 48	0 00	338 48
15 Jul 02 15 Jul 02 Settled	OAKWOOD MTG INVS INC SR/SUB P/T CTF SER 1898 B CL A 3 6 2 DUE 01-15 15 BEO CUSIP 874135DL9	- 10 585 270 0 000000	10 585 27	000	- 10 733 81	- 148 54	0 00	148 54
22 Jul 02 22 Jul 02 Settled	CIT EQUIP COLL TR SER 2000 2 CL A3 RECEIVABLE-BKD NT 8 84 06 20 2004 BEO CUSIP 125564AL8	32 677 300 0 000000	32 677 30	000	33 378 07	700 77	0 00	- 700 77
22 Jul 02 22 Jul 02 Settled	IMC HOME EQTY LN TR SER 1998 3 CL A5 6 38 ABS CTF DUE 08-20 2021 CUSIP 448670EM6	- 60 686 800 0 000000	60 686 90	000	61 184 72	- 497 82	0 00	497 82
22 Jul 02 22 Jul 02 Settled	NEWCOURT EQUIP TR SECS SER 1999 1 REC BKD NT CL A-4 7 19 10-20-2003 BEO CUSIP 85118NAT8	- 30 987 260 0 000000	30 987 26	000	31 824 88	- 837 62	0 00	- 837 62
22 Jul 02 22 Jul 02 Settled	1ST ALLIANCE MTG TR SER 1997-2 AST BKD CTF CL A1 STEP UP 09 20-2028 BEO CUSIP 31846LBL9	98 090 0 000000	98 09	000	98 15	- 0 06	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
25 Jul 02	BANC 1 FINL SVCS HOME EQTY LN TR SER	- 42 130 940	42 130 94	000	42 559 63	- 427 89	0 00	427 89
25 Jul 02	1899-1 CL A 2 6 3 05-25-2018 REG							
Settled	CUSIP 058919AB7	0 000000						
25 Jul 02	CHASE FDG TR 2000-3 MTG LN AST BKD CTF	- 26 450 950	26 450 95	000	- 26,689 04	438 09	0 00	- 438 09
25 Jul 02	CL IA-2 7 186 DUE 08-25-2015 BEO							
Settled	CUSIP 161551DGB	0 000000						
25 Jul 02	CONTIMORTGAGE HOME EQTY LN TR 1989-3	- 47,039 920	47 039 92	000	- 47 786 97	- 757 05	0 00	- 757 05
25 Jul 02	PT CTF CL A-3 8 93 DUE 11-25-2022 BEO							
Settled	CUSIP 21075WKR5	0 000000						
25 Jul 02	GE CAP MTG SVCS INC HOME EQTY LN 09 HE1	- 24 442 490	24 442 49	000	24 502 64	- 60 15	0 00	- 60 15
25 Jul 02	CL A-3 8 035 08-25-2020 BEO							
Settled	CUSIP 38157RD44	0 000000						
25 Jul 02	NORWEST AST SECS COFP SER 1987-18 CL A1	- 11 097 280	11,097 28	000	11,277 61	- 180 33	0 00	- 180 33
25 Jul 02	8 75 MTG PASS THRU CTF DUE 12-25-27 BEO							
Settled	CUSIP 66937NVE5	0 000000						
1 Aug 02	GREEN TREE FINL CORP 1989 1 MTG	- 1,448 240	1 448 24	000	1 450 78	- 4 52	0 00	- 4 52
1 Aug 02	PASSTRUCTF CL A-3 5 61 DUE 05-01-2013							
Settled	BEO CUSIP 383505S86	0 000000						
8 Aug 02	UACSC AUTO TR 1989-A AUTO RECEIVABLE	- 35 183 940	35,183 94	000	- 35 579 78	395 82	0 00	- 395 82
8 Aug 02	BKDCTF CL A-4 5 7 DUE 08-08-2004 BEO							
Settled	CUSIP 802533CH9	0 000000						
12 Aug 02	FIRSTPLUS HOME LN OWNER TR SER 1987-2	- 43,716 440	43 716 44	000	44 379 02	- 662 58	0 00	- 662 58
12 Aug 02	CLAB 7 58 ABS CTF DUE 04-10-2023 BEO							
Settled	CUSIP 337925BL4	0 000000						
15 Aug 02	BOMBARDIER CAP MTG SECURITIZATION CORP	- 3 139 140	3,139 14	000	- 3 139 63	- 0 49	0 00	- 0 49
15 Aug 02	1989 B CTF CL A-1B 6 6 9-15-10 BEO							
Settled	CUSIP 06774XBB7	0 000000						
15 Aug 02	CHASE MTG FIN CORP SER 1995 HE1 CL A1	138,189 410	138,189 41	000	138,167 80	21 61	0 00	21 61
15 Aug 02	VAR RT BD DUE 05-15-2002							
Settled	CUSIP 161818AA5	0 000000						
15 Aug 02	CNH EQUIP TR 2000-B AST BKD NT CL A-3	- 59 282 280	59 282 29	000	60,220 15	937 88	0 00	- 937 88
15 Aug 02	8 88 DUE 03-15-2005 BEO							
Settled	CUSIP 12813XAH4	0 000000						
15 Aug 02	CONTIMORTGAGE HOME EQTY LN TR	- 30 515 950	30 515 95	000	- 30 803 23	287 28	0 00	287 28
15 Aug 02	PASSTHRU 6 28 DUE 09 15 2016							
Settled	CUSIP 21075WHJ7	0 000000						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE:FAM5502

Investment Transaction Detail

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

Principal Paydowns

Fixed Income

15 Aug 02 15 Aug 02 Settled	DEALER AUTO RECEIVABLES TR AST BKD SER 2000-1 CL A3 7 07 DUE 05-17 2004 BEO CUSIP 24227TAE3	- 38 889 810 0 000000	38 889 81	000	37 543 84	- 874 03	0 00	- 874 03
15 Aug 02 15 Aug 02 Settled	DELTA FDG HOME EQTY LN TR 1998 2 ASSETBKD CTF CL A-3F 8 24 DUE 05-15-2025CUSIP 24763LDR8	- 10 321 310 0 000000	10,321 31	000	- 10 427 75	106 44	0 00	106 44
15 Aug 02 15 Aug 02 Settled	EQCC HOME EQTY LN TR 1998-2 AST BKD CTF CL A-3F 8 229 DUE 03-15 2013 BEO CUSIP 268917EQ0	16,602 330 0 000000	16 602 33	000	16 781 87	159 54	0 00	159 54
15 Aug 02 15 Aug 02 Settled	GREEN TREE FINL CORP SER 98 B CL A6 7 8 MFD SR SUB PASSTHRU CTF DUE 10 25 2027 CUSIP 393505QNS	- 17 668 960 0 000000	17 668 98	000	- 18 444 74	775 78	0 00	- 775 78
15 Aug 02 15 Aug 02 Settled	GRREN TREE FINL CORP SER 1997 2 CL A5 8 91 AST BACKED CTF DUE 04 15-2028 BEO CUSIP 393505SS2	- 14 185 140 0 000000	14 185 14	000	- 14 402 35	217 21	0 00	- 217 21
15 Aug 02 15 Aug 02 Settled	IKON RECEIVABLES LLC SER 2000-1 CL A3 FLT RT 03-15-2004 BEO CUSIP 45171WAM9	- 38 382 660 0 000000	38 382 66	000	38 374 65	- 11 99	0 00	- 11 99
15 Aug 02 15 Aug 02 Settled	MONEY STORE TR SER 1997-C CL AF 8 8 87 ABS CTF DUE 02 15-2025 CUSIP 60835BCE7	- 18,975 660 0 000000	18,975 66	000	19 254 37	- 278 71	0 00	278 71
15 Aug 02 15 Aug 02 Settled	MONEY STORE TR 7 625 ABS DUE 12 15-2027 CUSIP 60935BBG3	6 213 640 0 000000	6 213 64	000	- 6 392 28	- 178 64	0 00	- 178 64
15 Aug 02 15 Aug 02 Settled	MONEY STORE 7 69 ABS DUE 05 15-2024 CUSIP 60835BAX7	9 677 280 0 000000	9 677 29	000	- 9 922 25	244 96	0 00	- 244 96
15 Aug 02 15 Aug 02 Settled	OAKWOOD MTG INVS INC SR/SUB P/T CTF SER 1998 B CL A-3 8 2 DUE 01-15-15 BEO CUSIP 674135DL9	- 9 823 850 0 000000	9 823 85	000	- 9,981 70	- 137 85	0 00	137 85
20 Aug 02 20 Aug 02 Settled	CIT EQUIP COLL TR SER 2000-2 CL A3 RECEIVABLE BKD NT 8 84 08-20-2004 BEO CUSIP 125584AL8	- 33 911 960 0 000000	33 911 96	000	34 639 21	- 727 25	0 00	727 25
20 Aug 02 20 Aug 02 Settled	CIT EQUIP COLL TR 2001 1 RECEIVABLE BKD NT A 3 5 23 DUE 10-20-2004 BEO CUSIP 125584AT1	- 7 497 400 0 000000	7 497 40	000	- 7 629 19	- 131 79	0 00	- 131 79

Portfolio Statement
 1 JAN 02 - 31 DEC 02
 Account number 5502
 Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Principal Paydowns

Fixed Income

Trade date	Security description	Shares/PAR	Transaction amount	Principal	Accrued interest	Market	Translation	Total
20 Aug 02	IMC HOME EQTY LN TR SER 1998-3 CL A5	- 74 813 840	- 74 813 84	74 813 84	- 75 225 90	- 812 08	0 00	- 812 08
20 Aug 02	6 38 ABS CTF DUE 08 20-2022						0 00	
20 Aug 02	CUSIP 448670EM8		0 000000					
20 Aug 02	NEWCOURT EQUIP TR SECS SER 1998 1 REC	- 41 604 860	- 41 604 88	41 604 88	- 42 729 49	1 124 63	0 00	1 124 63
20 Aug 02	BKD NT CL A-4 7 18 10-20-2005 BEO							
20 Aug 02	CUSIP 65118NAT8		0 000000					
20 Aug 02	1ST ALLIANCE MTG TR SER 1997-2 AST BKD	- 818 040	- 818 04	818 04	616 43	- 0 39	0 00	- 0 39
20 Aug 02	CTF CL A1 STEP-UP 19-20-2028 BEO							
20 Aug 02	CUSIP 31848L8L8		0 000000					
26 Aug 02	BANC 1 FINL SVCS HOME EQTY LN TR SER	- 31 304 830	- 31 304 83	31 304 83	- 31 622 87	- 317 84	0 00	- 317 84
26 Aug 02	1898-1 CL A 2 6 3 05-15-2018 REG							
26 Aug 02	CUSIP 058818AB7		0 000000					
26 Aug 02	CASE EQUIP RECEIVABLES TR CASE 88 B A4	34 088 820	34 088 82	34 088 82	- 34 881 02	- 884 40	0 00	- 884 40
26 Aug 02	6 8 DUE 08 15-2008 BEO							
26 Aug 02	CUSIP 147444A47		0 000000					
26 Aug 02	CHASE FDG TR 2000-3 MTG LN AST BKD CTF	- 30 860 770	- 30 860 77	30 860 77	- 31 371 90	- 511 13	0 00	- 511 13
26 Aug 02	CL 1A-2 7 168 DUE 08-25-2015 BEO							
26 Aug 02	CUSIP 181531DG8		0 000000					
26 Aug 02	CONTIMORTGAGE HOME EQTY LN TR 1898-3	- 44 202 040	- 44 202 04	44 202 04	44 913 42	- 711 38	0 00	- 711 38
26 Aug 02	PT CTF CL A-3 6 83 DUE 11 25-2022 BEO							
26 Aug 02	CUSIP 21075WKR5		0 000000					
26 Aug 02	GE CAP MTG SVCS INC HOME EQTY LN 88 HE1	- 21 787 080	- 21 787 08	21 787 08	21 820 83	- 53 57	0 00	- 53 57
26 Aug 02	CL A-3 6 035 08-25-2020 BEO							
26 Aug 02	CUSIP 28157RD44		0 000000					
27 Aug 02	NORWEST AST SECS CORP SER 1997-18 CL A1	- 18 871 700	- 18 871 70	18 871 70	- 18 875 11	- 303 41	0 00	- 303 41
27 Aug 02	6 75 MTG PASS THRU CTF DUE 12-25-27 BEO							
27 Aug 02	CUSIP 68837NVE5		0 000000					
6 Sep 02	TOYOTA AUTO RECEIVABLES 2000-A SER	- 25 325 750	- 25 325 75	25 325 75	25 960 87	- 635 12	0 00	- 635 12
6 Sep 02	2000-A CL A-3 AST BKD 7 18 8 15-2004							
6 Sep 02	BEOCUSIP 88232RAC7		0 000000					
16 Sep 02	DELTA FDG HOME EQTY LN TR 1998-2	- 8 781 320	- 8 781 32	8 781 32	- 8 851 87	- 90 35	0 00	- 90 35
16 Sep 02	ASSETBKD CTF CL A-3F 8 24 DUE							
16 Sep 02	05-15-2025CUSIP 24783LDR8		0 000000					
19 Sep 02	TOYOTA AUTO RECEIVABLES 2000-A SER	- 21 822 850	- 21 822 85	21 822 85	22 185 21	- 542 28	0 00	- 542 28
19 Sep 02	2000-A CL A-3 AST BKD 7 18 8-15-2004							
19 Sep 02	BEOCUSIP 89232RAC7		0 000000					

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			Principal	Accrued Interest	Cost	Market	Translation	

Principal Paydowns

Fixed Income

24 Oct 02	TOYOTA AUTO RECEIVABLES 2000-A SER	- 23 984 850	23 984 85	000	24 586 34	- 601 49	0 00	601 49
24 Oct 02	2000-A CL A-3 AST BKD 7 18 8 15 2004							
Settled	BEOCUSIP 89232RAC7	0 000000						
Total United States - USD			6,545,771 03	000	- 6,707,572 56	- 161,801 53	0 00	- 161,801 53
Total asset backed securities			6,545,771 03	000	- 6,707,572 56	- 161,801 53	0 00	- 161,801 53

Non-government backed c.m o.s

United States - USD

25 Jan 02	CMO CWMBS INC SER 1997 C MTG PASSTHRU	31 547 590	31 547 59	000	- 31 699 16	- 151 57	0 00	- 151 57
25 Jan 02	CTF CL A 4 7 75 DUE 03 25-2027 BEO							
Settled	CUSIP 126691U28	0 000000						
25 Feb 02	CMO CWMBS INC SER 1997 C MTG PASSTHRU	- 25 798 870	25,798 87	000	- 25 820 81	123 84	0 00	- 123 94
25 Feb 02	CTF CL A 4 7 75 DUE 03 25 2027 BEO							
Settled	CUSIP 126691U28	0 000000						
21 Mar 02	CMO CR SUISSE 1ST ESTN MTG SECS CORP	- 3 941 430	3 941 43	000	- 4 170 08	- 228 63	0 00	- 228 63
21 Mar 02	PASSTHRU 1999 C1 CL A 1 8 91 09 15-2041							
Settled	CUSIP 22540ALJ5	0 000000						
18 Apr 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP	- 2 221 820	2 221 82	000	2 350 70	- 128 88	0 00	- 128 88
18 Apr 02	PASSTHRU 1999 C1 CL A-1 8 91 09 15 2041							
Settled	CUSIP 22540ALJ5	0 000000						
25 Apr 02	CMO PNC MTG SECS CORP MTG PASSTHRU CTF	85 843 890	85 843 89	000	86 903 33	- 959 44	0 00	959 44
25 Apr 02	88 9 CL III-A-3 6 75 DUE 11 25-2028 REG							
Settled	CUSIP 69348LX87	0 000000						
17 May 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP	- 2 817 840	2 817 84	000	- 2 981 40	163 46	0 00	163 46
17 May 02	PASSTHRU 1999-C1 CL A-1 8 91 09-15-2041							
Settled	CUSIP 22540ALJ5	0 000000						
28 May 02	CMO PNC MTG SECS CORP MTG PASSTHRU CTF	- 55 334 210	55 334 21	000	55 887 55	553 34	0 00	553 34
28 May 02	88-9 CL III-A 3 6 75 DUE 11-25-2028 REG							
Settled	CUSIP 69348LX87	0 000000						
17 Jun 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP	- 2 258 310	2 258 31	000	- 2 387 19	- 130 88	0 00	- 130 88
17 Jun 02	PASSTHRU 1999-C1 CL A 1 8 91 09-15 2041							
Settled	CUSIP 22540ALJ5	0 000000						
25 Jun 02	CMO PNC MTG SECS CORP MTG PASSTHRU CTF	- 52 048 510	52 048 51	000	52 568 98	- 520 47	0 00	- 520 47
25 Jun 02	88 9 CL III-A-3 6 75 DUE 11-25 2028 REG							
Settled	CUSIP 69348LX87	0 000000						

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

Principal Paydowns**Fixed Income**

17 Jul 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP	2,851 600	2 851 60	000	- 3 017 02	- 165 42	0 00	- 165 42
17 Jul 02	PASSTHRU 1989-C1 CL A-1 6 91 09-15-2041							
Settled	CUSIP 22540ALJ5	0 000000						
25 Jul 02	CMO PNC MTG SECS CORP MTG PASSTHRU CTF	- 31 527 800	31 527 80	000	31 843 18	315 28	0 00	- 315 28
25 Jul 02	88-9 CL III-A-3 6 75 DUE 11 25-2028 REG							
Settled	CUSIP 68348LX87	0 000000						
25 Jul 02	CMO SALOMON BROS MTG SECS VII INC DUE	- 71,342 880	71 342 98	000	- 71 443 31	100 33	0 00	100 33
25 Jul 02	12-25-2028 BEO							
Settled	CUSIP 78548KW46	0 000000						
19 Aug 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP	2 291 260	2,291 28	000	2 424 17	- 132 91	0 00	- 132 91
19 Aug 02	PASSTHRU 1989-C1 CL A-1 6 91 09-15-2041							
Settled	CUSIP 22540ALJ5	0 000000						
26 Aug 02	CMO SALOMON BROS MTG SECS VII INC DUE	83 838 100	83,838 10	000	84 058 14	- 118 04	0 00	- 118 04
26 Aug 02	12 25-2028 BEO							
Settled	CUSIP 78548KW46	0 000000						
4 Sep 02	CMO PNC MTG SECS CORP MTG PASSTHRU CTF	- 57 498 130	57 498 14	000	58,073 11	574 97	0 00	574 97
4 Sep 02	88-9 CL III-A-3 6 75 DUE 11-25-2028 REG							
Settled	CUSIP 68348LX87	0 000000						
Total United States - USD			521,356 55	000	- 525,724 11	- 4,367 56	0 00	- 4,367 56
Total non-government backed c m o s			521,356 55	000	- 525,724 11	- 4,367 56	0 00	- 4,367 56
Total fixed income			11,595,174 68	000	- 11,888,488 17	- 293,323 49	0 00	- 293,323 49
Total principal paydowns			- 11,595,174 65	11,595,174 68	000	- 11,888,488 17	- 293,323 49	0 00

Purchases**Equities****Common stock****Bermuda - USD**

30 Jan 02	INGERSOLL RAND CO CL A	600 000	- 25 528 28	000	25 528 28	0 00	0 00	0 00
4 Feb 02	CUSIP G4778G101							
Settled	PUTNAM LOVELL DE GUARDIOLA / 18 00	42 513800						
6 Feb 02	INGERSOLL-RAND CO CL A	100 000	- 4 292 50	000	4 292 50	0 00	0 00	0 00
11 Feb 02	CUSIP G4778G101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	42 805000						

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Investment Transaction Detail

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			Principal	Accrued Interest		Market	Translation	Total
Purchases								
Cash and Cash Equivalents								
29 Nov 02 2 Dec 02 Settled	MFO TIFF INVT PROG INC SHORT TERM BD FD CUSIP 872466503	2,940 760	- 29 319 42	000	29 319 42	0 00	0 00	0 00
		9 880000						
4 Dec 02 10 Dec 02 Settled	MFO TIFF INVT PROG INC SHORT TERM BD FD CUSIP 872466503	1 503,006 010	15 000 000 00	000	15 000 000 00	0 00	0 00	0 00
		9 880000						
31 Dec 02 13 Jan 03 Pending	MFO TIFF INVT PROG INC SHORT TERM BD FD CUSIP 872466503	2 588 290	25 904 91	000	25 904 91	0 00	0 00	0 00
		9 970000						
Total United States - USD			66,322,756 62	000	66,322,756 62	0 00	0 00	0 00
Total short term investment funds			- 66,322,756 62	000	66 322,756 62	0 00	0 00	0 00
Total cash and cash equivalents			- 66,322,756 62	000	66,322,756 62	0 00	0 00	0 00
Total purchases		343,166,813 78	- 855,705,127 99	-307,447 560-	855,705,127 99	0 00	0 00	0 00

Sales

Equities								
Common stock								
Bermuda - USD								
14 Aug 02 19 Aug 02 Settled	COOPER IND INC COM CUSIP G24182100 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 19	- 200 000	8,119 91	000	8 523 32	3 403 51	0 00	3 403 51
30 Aug 02 5 Sep 02 Settled	COOPER IND INC COM CUSIP G24182100	- 1 400 000	45 808 00	000	65 146 21	19 338 21	0 00	19 338 21
		32 720000						
5 Apr 02 10 Apr 02 Settled	EVEREST RE GROUP LTD ISIN BMG3223R1088 SEDOL 2709007 CUSIP G3223R108 GOLDMAN SACHS & COMPANY / 270 00 OTHER CHARGES 9 31	4 500 000	309 907 46	000	- 304 546 05	5 361 41	0 00	5 361 41
14 Aug 02 19 Aug 02 Settled	INGERSOLL RAND CO CL A CUSIP G4776G101 INVESTMENT TECHNOLOGY GROUP INC / 34 00 OTHER CHARGES 1 85	1 700 000	61 310 18	000	73 190 40	- 11 880 22	0 00	11 880 22

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			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
15 Aug 02 20 Aug 02 Settled	INGERSOLL-RAND CO CL A CUSIP G4776G101 INSTINET / 8 00 OTHER CHARGES 89	- 800 000 36 820000	28 527 11	000	34 188 74	- 4,661 63	0 00	- 4 661 63
30 Aug 02 5 Sep 02 Settled	INGERSOLL-RAND CO CL A CUSIP G4776G101	- 2 800 000 37 550000	97,630 00	000	- 110 898 14	- 13 368 14	0 00	13 368 14
30 Aug 02 5 Sep 02 Settled	NABORS INDUSTRIES COM USD0 10 CUSIP G6359F103	2 200 000 33 020000	72 644 00	000	70 895 50	1 748 50	0 00	1 748 50
23 Jan 02 28 Jan 02 Settled	TYCO INTL LTD NEW COM CUSIP 802124108 INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 1 04	- 1 500 000 45 950000	68,893 88	000	- 92 100 48	- 23 208 52	0 00	- 23,206 52
13 Feb 02 19 Feb 02 Settled	TYCO INTL LTD NEW COM CUSIP 802124108 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 81	- 2 100 000 28 842000	60 587 29	000	- 98 790 46	- 36 223 17	0 00	- 36,223 17
30 Apr 02 3 May 02 Settled	TYCO INTL LTD NEW COM CUSIP 802124108 JEFFERIES & COMPANY / 3 843 64 OTHER CHARGES 49 79	- 88 591 000 18 775600	1 649,929 75	000	- 3 021 788 00	- 1 371 858 25	0 00	- 1 371 858 25
3 Jun 02 6 Jun 02 Settled	TYCO INTL LTD NEW COM CUSIP 802124108 MORGAN STANLEY & CO INC / 30 00 OTHER CHARGES 34	- 1 000 000 17 820000	17 889 48	000	43 748 80	- 25,857 34	0 00	- 25,857 34
3 Jun 02 8 Jun 02 Settled	TYCO INTL LTD NEW COM CUSIP 802124108 MORGAN STANLEY & CO INC / 3 00 OTHER CHARGES 08	- 100 000 17 820000	1,788 84	000	4 390 38	2 601 44	0 00	- 2 601 44
5 Jun 02 10 Jun 02 Settled	TYCO INTL LTD NEW COM CUSIP 802124108 MORGAN STANLEY & CO INC / 111 00 OTHER CHARGES 1 02	- 3,700 000 17 221700	63 607 37	000	- 155 508 03	91 900 66	0 00	91,900 66
18 Jun 02 21 Jun 02 Settled	TYCO INTL LTD NEW COM CUSIP 802124108 MERRILL LYNCH PIERCE FENNER & SMITH / 528 00 OTHER CHARGES 5 88	- 13 200 000 14 802200	194,855 15	000	- 794 202 58	599 347 43	0 00	599 347 43

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
18 Jun 02 21 Jun 02 Settled	TYCO INTL LTD NEW COM CUSIP 902124108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 14 545000	1 452 45	000	- 6 108 58	- 4 658 13	0 00	- 4 658 13
10 Jul 02 15 Jul 02 Settled	TYCO INTL LTD NEW COM CUSIP 902124108 CITATION GROUP / 48 00 OTHER CHARGES 65	- 1 600 000 13 478700	21 517 27	000	- 62 989 19	41 471 92	0 00	41 471 92
12 Jul 02 17 Jul 02 Settled	TYCO INTL LTD NEW COM CUSIP 902124108 FIDELITY CAPITAL MARKETS / 9 00 OTHER CHARGES 13	300 000 13 949600	4 175 75	000	10 671 70	- 6 495 95	0 00	6 495 95
22 Jul 02 25 Jul 02 Settled	TYCO INTL LTD NEW COM CUSIP 902124108 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 18	500 000 11 720000	5 859 82	000	- 17 788 18	11 928 38	0 00	11 928 38
25 Jul 02 30 Jul 02 Settled	TYCO INTL LTD NEW COM CUSIP 902124108 UBS WARBURG LLC / 63 00 OTHER CHARGES 52	2 100 000 8 125000	18 998 98	000	73 817 56	56 818 58	0 00	56 818 58
6 Aug 02 9 Aug 02 Settled	TYCO INTL LTD NEW COM CUSIP 902124108 INVESTMENT TECHNOLOGY GROUP INC / 214 00 OTHER CHARGES 4 24	- 10 700 000 13 153500	140 524 21	000	- 597 386 33	- 456 872 12	0 00	456 872 12
6 Aug 02 9 Aug 02 Settled	TYCO INTL LTD NEW COM CUSIP 902124108 FIDELITY CAPITAL MARKETS / 80 00 OTHER CHARGES 73	- 2 000 000 13 036700	25 992 61	000	- 117 693 00	91 700 39	0 00	- 91 700 39
7 Aug 02 12 Aug 02 Settled	TYCO INTL LTD NEW COM CUSIP 902124108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 03	200 000 12 033500	2 402 62	000	10 966 50	8,563 88	0 00	- 8 563 88
20 Aug 02 23 Aug 02 Settled	TYCO INTL LTD NEW COM CUSIP 902124108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 14	300 000 15 190000	4 550 86	000	16 448 75	- 11 898 89	0 00	11 898 89

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			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
20 Aug 02 23 Aug 02 Settled	TYCO INTL LTD NEW COM CUSIP 802124108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 18	- 400 000 15 240000	6 087 81	000	21 833 00	15,845 18	0 00	15 845 18
20 Aug 02 23 Aug 02 Settled	TYCO INTL LTD NEW COM CUSIP 802124108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 14	- 300 000 15 105000	4,525 38	000	16 448 75	11 924 39	0 00	- 11 924 39
20 Aug 02 23 Aug 02 Settled	TYCO INTL LTD NEW COM CUSIP 802124108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 10	- 200 000 15 325000	3,060 80	000	- 10 868 50	7 905 60	0 00	- 7 905 60
20 Aug 02 23 Aug 02 Settled	TYCO INTL LTD NEW COM CUSIP 802124108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 15 355000	1 533 45	000	- 5 483 25	- 3,848 80	0 00	- 3,848 80
20 Aug 02 23 Aug 02 Settled	TYCO INTL LTD NEW COM CUSIP 802124108 ROBB, PECK MCCOOEY CLEARING CORP / 297 00 OTHER CHARGES 4 55	- 8 800 000 15 258000	150 752 85	000	- 542,324 25	- 391 571 80	0 00	- 391,571 80
21 Aug 02 28 Aug 02 Settled	TYCO INTL LTD NEW COM CUSIP 802124108 ROBB, PECK MCCOOEY CLEARING CORP / 220 74 OTHER CHARGES 3 58	- 7,358 000 16 154800	118 842 70	000	- 261 412 59	- 142,768 89	0 00	142 768 89
21 Aug 02 28 Aug 02 Settled	TYCO INTL LTD NEW COM CUSIP 802124108 INSTINET / 3 00 OTHER CHARGES 14	- 300 000 15 350000	4,601 88	000	- 16,398 00	- 11 788 14	0 00	- 11 788 14
21 Aug 02 28 Aug 02 Settled	TYCO INTL LTD NEW COM CUSIP 802124108 INVESTMENT TECHNOLOG / GROUP INC / 88 00 OTHER CHARGES 2 31	4 800 000 15 820000	76,317 69	000	- 256 230 85	- 179 913 28	0 00	- 179 913 28
30 Aug 02 5 Sep 02 Settled	TYCO INTL LTD NEW COM CUSIP 802124108	- 30,200 000 15 690000	473 838 00	000	- 522 255 67	48 417 87	0 00	- 48 417 87
Total Bermuda - USD			3,743,313 47	000	- 7,444,345 84	- 3,701,032 37	0 00	- 3,701,032 37

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			Principal	Accrued Interest	Cost	Market	Translation	

Sales

Equities

Canada - USD

16 Jan 02	ALCAN INC	600 000	20 896 50	000	25 008 28	- 4 011 76	0 00	- 4 011 76
22 Jan 02	CUSIP 013718105							
Settled	RAYMOND JAMES / 18 00 OTHER CHARGES 12	35 024700						
18 Jul 02	ALCAN INC	300 000	9 402 13	000	12 361 89	2 959 76	0 00	2 959 76
19 Jul 02	CUSIP 013718105							
Settled	FACTSET DATA SYSTEMS / 8 00 OTHER CHARGES 29	31 371400						
18 Jul 02	ALCAN INC	- 800 000	25 178 84	000	32 965 04	7 786 20	0 00	- 7 786 20
23 Jul 02	CUSIP 013718105							
Settled	MORGAN STANLEY & CO INC / 28 60 OTHER CHARGES 78	31 511500						
18 Jul 02	ALCAN INC	300 000	8 503 71	000	12 361 89	- 2 858 18	0 00	- 2 858 18
23 Jul 02	CUSIP 013718105							
Settled	LIQUIDNET INC / 6 00 OTHER CHARGES 23	31 700000						
19 Jul 02	ALCAN INC	200 000	6 227 81	000	8 228 53	2 000 72	0 00	- 2 000 72
24 Jul 02	CUSIP 013718105							
Settled	CREDIT SUISSE FIRST BOSTON CORPORATION / 12 00 OTHER CHARGES 18	31 200000						
22 Jul 02	ALCAN INC	- 6 100 000	169 574 89	000	189 248 98	- 29 674 08	0 00	- 29 674 08
25 Jul 02	CUSIP 013718105							
Settled	DEUTSCHE BANK SECURITIES INC OTHER CHARGES 5 11	27 800000						
22 Jan 02	BARRICK GOLD CORP	800 000	13 427 79	000	13,279 70	148 08	0 00	148 08
25 Jan 02	CUSIP 067901108							
Settled	TROSTER SINGER CORP / 12 00 OTHER CHARGES 21	16 800000						
23 Jan 02	BARRICK GOLD CORP	200 000	3 318 83	000	- 3 316 16	2 67	0 00	2 67
28 Jan 02	CUSIP 067901108							
Settled	KNIGHT SECURITIES L P / 8 00 OTHER CHARGES 05	16 824400						
23 Jan 02	BARRICK GOLD CORP	- 100 000	1 669 87	000	1 658 08	11 89	0 00	11 89
28 Jan 02	CUSIP 067901108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	16 720000						

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
23 Jan 02 28 Jan 02 Settled	BARRICK GOLD CORP CUSIP 067901108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES C3	- 100 000 16 835000	1 681 47	000	- 1 658 08	23 39	0 00	23 39
24 Jan 02 29 Jan 02 Settled	BARRICK GOLD CORP CUSIP 067901108 INSTINET / 2 00 OTHER CHARGES 05	- 200 000 16 350000	3 267 85	000	3 316 18	- 48 21	0 00	48 21
24 Jan 02 29 Jan 02 Settled	BARRICK GOLD CORP CUSIP 067901108 KNIGHT SECURITIES L P / 3 00 OTHER CHARGES 03	- 100 000 16 215000	1 618 47	000	- 1,658 08	- 39 61	0 00	39 61
4 Feb 02 7 Feb 02 Settled	BARRICK GOLD CORP CUSIP 067901108 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 18	- 700 000 17 650000	12 340 81	000	- 11 606 58	734 25	0 00	734 25
4 Feb 02 7 Feb 02 Settled	BARRICK GOLD CORP CUSIP 067901108 J P MORGAN SECURITIES INC / 580 00 OTHER CHARGES 3 88	14,500 000 17 820800	257 817 72	000	- 226 517 34	31 300 38	0 00	31,300 38
6 Feb 02 11 Feb 02 Settled	BARRICK GOLD CORP CUSIP 067901108 UBS WARBURG LLC / 133 20 OTHER CHARGES 1 04	- 3 700 000 18 652000	68 878 16	000	58 968 04	11 909 12	0 00	11 909 12
20 Feb 02 25 Feb 02 Settled	BARRICK GOLD CORP CUSIP 067901108 MERRILL LYNCH PIERCE FENNER & SMITH / 52 00 OTHER CHARGES 38	- 1 300 000 17 958300	23,293 43	000	- 18 952 31	4 341 12	0 00	4 341 12
1 Mar 02 6 Mar 02 Settled	BARRICK GOLD CORP CUSIP 067901108 GOLDMAN SACHS & COMPANY / 15 00 OTHER CHARGES 14	- 500 000 18 100900	9 035 31	000	- 7 639 35	1 395 98	0 00	1,395 98
4 Mar 02 7 Mar 02 Settled	BARRICK GOLD CORP CUSIP 067901108 TROSTER SINGER CORP / 13 50 OTHER CHARGES 25	- 800 000 17 800000	18,086 25	000	13,120 83	2 975 42	0 00	2,975 42

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
4 Mar 02	BARRICK GOLD CORP	200 000	3 545 80	000	3 055 74	490 06	0 00	490 06
7 Mar 02	CUSIP 067901108							
Settled	MORGAN STANLEY & CO INC / 6 00 OTHER CHARGES 08	17 759300						
5 Mar 02	BARRICK GOLD CORP	200 000	3 538 54	000	3 055 74	482 80	0 00	482 80
8 Mar 02	CUSIP 067901108							
Settled	JONES & ASSOCIATES / 6 00 OTHER CHARGES 08	17 723000						
6 Mar 02	BARRICK GOLD CORP	- 100 000	1 792 97	000	- 1 527 97	265 10	0 00	265 10
11 Mar 02	CUSIP 067901108							
Settled	JONES & ASSOCIATES / 3 00 OTHER CHARGES 03	17 960000						
12 Apr 02	BARRICK GOLD CORP	- 1 100 000	19 423 21	000	16 806 57	2 616 64	0 00	2 616 64
17 Apr 02	CUSIP 067901108							
Settled	GOLDMAN SACHS & COMPANY OTHER CHARGES 19	17 658000						
22 Apr 02	BARRICK GOLD CORP	- 3 700 000	67 461 91	000	56 519 29	10 942 62	0 00	10 942 62
25 Apr 02	CUSIP 067901108							
Settled	MORGAN STANLEY & CO INC / 207 20 OTHER CHARGES 2 04	18 289500						
18 Jul 02	INCO LTD COM	1 100 000	20 830 51	000	22 947 87	2 117 36	0 00	- 2 117 36
19 Jul 02	CUSIP 453258402							
Settled	RBC DAIN RAUSCHER / 66 00 OTHER CHARGES 63	18 897400						
18 Jul 02	INCO LTD COM	300 000	5 822 82	000	6 258 51	435 69	0 00	435 69
23 Jul 02	CUSIP 453258402							
Settled	FACTSET DATA SYSTEMS / 27 00 OTHER CHARGES 18	19 500000						
18 Jul 02	INCO LTD COM	500 000	9 774 70	000	10 430 85	656 15	0 00	656 15
23 Jul 02	CUSIP 453258402							
Settled	LIQUIDNET INC / 10 00 OTHER CHARGES 30	18 570000						
22 Jul 02	INCO LTD COM	2 400 000	41 830 74	000	48,741 70	- 6 010 96	0 00	6 910 96
25 Jul 02	CUSIP 453258402							
Settled	DEUTSCHE BANK SECURITIES INC OTHER CHARGES 1 28	17 430000						

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1 JAN 02 - 31 DEC 02

Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
8 Aug 02	INCO LTD COM	- 700 000	11 074 01	000	16 224 00	- 5 149 99	0 00	- 5 149 99
9 Aug 02	CUSIP 453258402							
Settled	JONES & ASSOCIATES / 28 00 OTHER CHARGES 34	15 860500						
7 Aug 02	INCO LTD COM	- 1 800 000	28,552 71	000	- 35 284 52	6 711 81	0 00	- 6 711 81
12 Aug 02	CUSIP 453258402							
Settled	JONES & ASSOCIATES / 72 00 OTHER CHARGES 87	15 803100						
7 Aug 02	INCO LTD COM	100 000	1 578 95	000	2 287 00	- 688 05	0 00	- 888 05
12 Aug 02	CUSIP 453258402							
Settled	INSTINET / 1 00 OTHER CHARGES 05	15 800000						
20 Aug 02	INCO LTD COM	100 000	1 814 44	000	- 1 805 21	9 23	0 00	9 23
23 Aug 02	CUSIP 453258402							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 06	18 165000						
20 Aug 02	INCO LTD COM	- 100 000	1 800 44	000	1,805 21	- 4 77	0 00	4 77
23 Aug 02	CUSIP 453258402							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 06	18 025000						
20 Aug 02	INCO LTD COM	- 700 000	12 242 63	000	- 12 621 21	378 58	0 00	378 58
23 Aug 02	CUSIP 453258402							
Settled	INSTINET / 7 00 OTHER CHARGES 37	17 500000						
20 Aug 02	INCO LTD COM	- 3 200 000	57 876 85	000	- 57 615 34	261 31	0 00	261 31
23 Aug 02	CUSIP 453258402							
Settled	PRUDENTIAL SECURITIES INCORP / 128 00 OTHER CHARGES 1 75	18 127000						
21 Aug 02	INCO LTD COM	- 7 000 000	128 570 72	000	120 632 42	7 938 30	0 00	7 938 30
28 Aug 02	CUSIP 453258402							
Settled	PRUDENTIAL SECURITIES INCORP / 280 00 OTHER CHARGES 3 88	18 407800						
22 Aug 02	INCO LTD COM	- 1 400 000	26 185 37	000	20 780 38	5,404 99	0 00	5,404 99
27 Aug 02	CUSIP 453258402							
Settled	PRUDENTIAL SECURITIES INCORP / 58 00 OTHER CHARGES 79	18 744400						

Portfolio Statement

1 JAN 02 - 31, DEC 02

Account number 5502
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Investment Transaction Detail

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

Sales

Equities

3 Jan 02 8 Jan 02 Settled	NORTEL NETWORKS CORP NEW COM CUSIP 656568102 INSTINET / 27 00 OTHER CHARGES 32	- 2 700 000	20 897 68	000	128 306 79	107 409 11	0 00	- 107 409 11
3 Jan 02 8 Jan 02 Settled	NORTEL NETWORKS CORP NEW COM CUSIP 656568102 INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 12	1 000 000	7 925 28	000	- 47 593 20	39 667 92	0 00	39 667 92
31 Jan 02 5 Feb 02 Settled	NORTEL NETWORKS CORP NEW COM CUSIP 656568102 UBS WARBURG LLC / 326 60 OTHER CHARGES 78	- 7 100 000	50 209 02	000	275 524 85	225 315 83	0 00	225 315 83
7 Feb 02 12 Feb 02 Settled	NORTEL NETWORKS CORP NEW COM CUSIP 656568102 SMITH BARNEY INC / 524 80 OTHER CHARGES 78	8 200 000	49 801 94	000	- 91 115 34	- 41 313 40	0 00	- 41 313 40
8 Feb 02 13 Feb 02 Settled	NORTEL NETWORKS CORP NEW COM CUSIP 656568102 SMITH BARNEY INC / 117 00 OTHER CHARGES 37	3 800 000	24 071 60	000	29 949 53	- 5 877 93	0 00	5 877 93
13 Feb 02 19 Feb 02 Settled	NORTEL NETWORKS CORP NEW COM CUSIP 656568102 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 70	- 7 700 000	46 599 70	000	- 51 292 27	4 692 57	0 00	- 4 692 57
12 Apr 02 17 Apr 02 Settled	NORTEL NETWORKS CORP NEW COM CUSIP 656568102 GOLDMAN SACHS & COMPANY OTHER CHARGES 10	- 900 000	3 076 10	000	- 5 137 74	- 2 061 64	0 00	- 2 061 64
22 Jul 02 25 Jul 02 Settled	NORTEL NETWORKS CORP NEW COM CUSIP 656568102 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 1 29	44 100 000	42,775 71	000	63 677 00	20 901 29	0 00	20 901 29
Total Canada - USD			1,342,404 19	000	- 1,780 822 43	- 438,418 24	0 00	- 438,418 24
Cayman Islands - USD								
2 Aug 02 7 Aug 02 Settled	ACE LTD ORD STK USDC 0416 CUSIP G0070K103 UBS WARBURG LLC / 3 00 OTHER CHARGES 10	100 000	3 104 93	000	2 957 19	147 74	0 00	147 74

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 13 Feb 03

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	ACE LTD ORD STK USDO C418 CUSIP G0070K103	- 4,000 000	127 240 00	000	- 121 724 41	5 515 59	0 00	5,515 59
29 Nov 01 4 Dec 01 Pending	REVERSAL GLOBAL SANTA FE CORP CUSIP G3930E101 DEUTSCHE BANK SECURITIES INC / -30 00 OTHER CHARGES - 40	500 000 23 750000	11 844 60	000	24 048 82	12 202 32	0 00	12,202 32
29 Nov 01 4 Dec 01 Pending	GLOBAL SANTA FE CORP CUSIP G3930E101 DEUTSCHE BANK SECURITIES INC / 30 00 OTHER CHARGES 40	500 000 23 750000	11 844 60	000	18 285 58	4,440 88	0 00	4 440 88
30 Nov 01 5 Dec 01 Pending	REVERSAL GLOBAL SANTA FE CORP CUSIP G3930E101 DEUTSCHE BANK SECURITIES INC / -45 80 OTHER CHARGES - 73	800 000 24 113400	- 21,655 43	000	42 472 70	20,817 27	0 00	20 817 27
30 Nov 01 5 Dec 01 Pending	GLOBAL SANTA FE CORP CUSIP G3930E101 DEUTSCHE BANK SECURITIES INC / 45 80 OTHER CHARGES 73	- 800 000 24 113400	21 655 43	000	- 29 314 01	7 858 58	0 00	- 7 858 58
3 Dec 01 8 Dec 01 Pending	REVERSAL GLOBAL SANTA FE CORP CUSIP G3930E101 LEHMAN BROTHERS INC / 21 00 OTHER CHARGES - 50	800 000 24 582500	- 14 734 00	000	27 907 82	13 173 82	0 00	13 173 82
3 Dec 01 8 Dec 01 Pending	GLOBAL SANTA FE CORP CUSIP G3930E101 LEHMAN BROTHERS INC / 21 00 OTHER CHARGES 50	- 800 000 24 582500	14,734 00	000	19 542 68	- 4 808 68	0 00	4 808 68
4 Dec 01 7 Dec 01 Pending	REVERSAL GLOBAL SANTA FE CORP CUSIP G3930E101 LEHMAN BROTHERS INC / -51 00 OTHER CHARGES 81	1 000 000 24 117000	- 24 065 18	000	38 572 74	14 507 55	0 00	14 507 55
4 Dec 01 7 Dec 01 Pending	GLOBAL SANTA FE CORP CUSIP G3930E101 LEHMAN BROTHERS INC / 51 00 OTHER CHARGES 81	1 000 000 24 117000	24 065 18	000	- 32 571 13	- 8 505 94	0 00	- 8 505 94
8 Dec 01 11 Dec 01 Pending	REVERSAL GLOBAL SANTA FE CORP CUSIP G3930E101 DEUTSCHE BANK SECURITIES INC / 3 80 OTHER CHARGES 08	100 000 24 611000	2 457 21	000	3,082 90	625 69	0 00	625 69

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 13 Feb 03

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Sales								
Equities								
8 Dec 01	GLOBAL SANTA FE CORP	- 100 000	2 457 21	000	3 257 11	799 90	0 00	- 799 90
11 Dec 01	CUSIP G3930E101							
Pending	DEUTSCHE BANK SECURITIES INC / 3 80 OTHER CHARGES 09	24 611000						
10 Dec 01	REVERSAL GLOBAL SANTA FE CORP	2 300 000	56 739 33	000	40 661 02	16 078 31	0 00	16 078 31
13 Dec 01	CUSIP G3930E101							
Pending	MORGAN STANLEY & CO INC / 69 00 OTHER CHARGES 1 90	24 700100						
10 Dec 01	GLOBAL SANTA FE CORP	- 2 300 000	56 739 33	000	74 913 59	18 174 26	0 00	18 174 26
13 Dec 01	CUSIP G3930E101							
Pending	MORGAN STANLEY & CO INC / 69 00 OTHER CHARGES 1 90	24 700100						
13 Dec 01	REVERSAL GLOBAL SANTA FE CORP	53 000	1 363 22	000	866 15	407 07	0 00	- 497 07
18 Dec 01	CUSIP G3930E101							
Pending	NEEDHAM & COMPANY / -1 59 OTHER CHARGES - 05	25 752100						
13 Dec 01	GLOBAL SANTA FE CORP	53 000	1,363 22	000	1 728 27	- 363 05	0 00	363 05
18 Dec 01	CUSIP G3930E101							
Pending	NEEDHAM & COMPANY / 1 59 OTHER CHARGES 05	25 752100						
14 Aug 02	GLOBAL SANTA FE CORP	8 400 000	143 777 42	000	185 435 52	- 51 658 10	0 00	51 658 10
19 Aug 02	CUSIP G3930E101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 128 00 OTHER CHARGES 4 34	22 485900						
30 Aug 02	NOBLE CORPORATION COM	- 2 000 000	82 140 00	000	67 481 30	5 351 30	0 00	5 351 30
5 Sep 02	CUSIP G65422100							
Settled		31 070000						
13 Mar 02	TRANSOCEAN INC	400 000	13 119 80	000	12 453 12	666 68	0 00	666 68
18 Mar 02	CUSIP G90078109							
Settled	UBS WARBURG LLC / 12 00 OTHER CHARGES 20	32 830000						
13 May 02	TRANSOCEAN INC	1 200 000	45 693 90	000	- 37 359 36	8 334 54	0 00	8 334 54
16 May 02	CUSIP G90078109							
Settled	NEUBERGER AND BERMAN / 36 00 OTHER CHARGES 1 38	38 109400						
21 May 02	TRANSOCEAN INC	300 000	11 171 66	000	9 339 84	1 831 82	0 00	1 831 82
24 May 02	CUSIP G90078109							
Settled	DEUTSCHE BANK SECURITIES INC OTHER CHARGES 34	37 240000						

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Sales**Equities**

17 Jun 02 20 Jun 02 Settled	TRANSOCEAN INC CUSIP G90078109 GOLDMAN SACHS & COMPANY OTHER CHARGES 84	800 000 34 590000	27,871 18	000	24,908 24	2 764 92	0 00	2 764 92
30 Aug 02 5 Sep 02 Settled	TRANSOCEAN INC CUSIP G90078109	- 4 800 000 24 500000	117 600 00	000	- 140 274 12	- 22 874 12	0 00	- 22 674 12
17 Dec 02 20 Dec 02 Settled	TRANSOCEAN INC CUSIP G90078109 FIDELITY CAPITAL MARKETS / 168 00 OTHER CHARGES 3 11	- 4 200 000 24 543700	102 812 43	000	88 325 00	14 587 43	0 00	14,587 43
17 Dec 02 20 Dec 02 Settled	TRANSOCEAN INC CUSIP G90078109 INSTINET / 5 00 OTHER CHARGES 38	- 500 000 25 200000	12,594 62	000	10,464 50	2 130 12	0 00	2,130 12
17 Dec 02 20 Dec 02 Settled	TRANSOCEAN INC CUSIP G90078109 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	100 000 24 850000	2 482 82	000	- 2 082 90	390 02	0 00	390 02
30 Jan 02 4 Feb 02 Settled	XL CAP LTD SHS A CUSIP G98255105 FIDELITY CAPITAL MARKETS / 38 00 OTHER CHARGES 77	- 600 000 85 148500	51 052 83	000	35 436 00	15 616 83	0 00	15 616 83
8 Feb 02 13 Feb 02 Settled	XL CAP LTD SHS A CUSIP G98255105 LEHMAN BROTHERS INC / 80 00 OTHER CHARGES 1 35	- 1 000 000 89 912400	89,851 05	000	58,705 64	31 145 41	0 00	31 145 41
12 Feb 02 15 Feb 02 Settled	XL CAP LTD SHS A CUSIP G98255105 MERRILL LYNCH PIERCE FENNER & SMITH / 38 00 OTHER CHARGES 83	- 600 000 91 859000	55 138 57	000	- 34 428 38	20 710 21	0 00	20 710 21
24 Jul 02 29 Jul 02 Settled	XL CAP LTD SHS A CUSIP G98255105 CREDIT SUISSE FIRST BOSTON CORPORATION / 9 00 OTHER CHARGES 58	- 300 000 63 726300	19 108 31	000	27 580 80	- 8 472 59	0 00	- 8 472 59

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

Sales

Equities

30 Aug 02	XL CAP LTD SHS A	- 2 000 000	147,220 00	000	- 168,851 19	21 631 19	0 00	21 631 19
5 Sep 02	CUSIP G98255105							
Settled		73 810000						

Total Cayman Islands - USD			1,031,879 70	000	- 1,037,825 59	- 5,945 89	0 00	- 5,945 89
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Ireland - USD

5 Feb 02	ADR ELAN PLC ADR REPSTG SHS	11 847 000	154 768 05	000	199 356 81	44 588 76	0 00	44 588 76
8 Feb 02	CUSIP 284131208							
Settled	LEHMAN BROTHERS INC / 592 35	13 114100						
	OTHER CHARGES 2 34							

Total Ireland - USD			154,768 05	000	- 199,356 81	- 44 588 76	0 00	- 44,588 76
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Liberia - USD

14 Aug 02	ROYAL CARIBBEAN CRUISES COM STK	11 000 000	186 279 38	000	246,173 50	59 894 12	0 00	59 894 12
19 Aug 02	ISIN# LR0008882868							
Settled	CUSIP V7780T103	18 955000						
	INVESTMENT TECHNOLOGY GROUP INC / 220 00							
	OTHER CHARGES 5 62							

Total Liberia - USD			186,279 38	000	- 246,173 50	- 59,894 12	0 00	- 59,894 12
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Netherlands - USD

8 Jan 02	ADR UNILEVER N V NY / SHS NEW	- 700 000	38 845 81	000	40 262 06	1 418 15	0 00	1,418 15
11 Jan 02	CUSIP 904784709							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 14 00	55 515000						
	OTHER CHARGES 59							

8 Jan 02	ADR UNILEVER N V NY / SHS NEW	- 2 700 000	150 132 86	000	146 025 18	4 107 68	0 00	4 107 68
14 Jan 02	CUSIP 904784709							
Settled	LEHMAN BROTHERS INC / 108 00	55 645600						
	OTHER CHARGES 2 26							

9 Jan 02	ADR UNILEVER N V NY SHS NEW	- 800 000	44 403 33	000	43 400 16	1 003 17	0 00	1 003 17
14 Jan 02	CUSIP 904784709							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 16 00	55 525000						
	OTHER CHARGES 67							

10 Jan 02	ADR UNILEVER N V NY SHS NEW	- 300 000	16,583 81	000	16 200 00	383 81	0 00	383 81
15 Jan 02	CUSIP 904784709							
Settled	LEHMAN BROTHERS INC / 12 00	55 320200						
	OTHER CHARGES 25							

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
10 Jan 02 15 Jan 02 Settled	ADR UNILEVER N V NY SHS NEW CUSIP 904784709 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 59	- 700 000	38,712 81	000	37 597 65	1 115 28	0 00	1 115 28
10 Jan 02 15 Jan 02 Settled	ADR UNILEVER N V NY SHS NEW CUSIP 904784709 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 34	400 000	22 101 68	000	21 600 00	501 68	0 00	501 68
11 Jan 02 18 Jan 02 Settled	ADR UNILEVER N V NY SHS NEW CUSIP 904784709 INSTINET / 3 00 OTHER CHARGES 25	- 300 000	18 595 75	000	- 15 897 65	598 10	0 00	598 10
22 Jan 02 25 Jan 02 Settled	ADR UNILEVER N V NY SHS NEW CUSIP 904784709 LEHMAN BROTHERS INC / 152 00 OTHER CHARGES 3 28	- 3 800 000	218 524 82	000	202 476 20	14 048 72	0 00	14 048 72
23 Jan 02 28 Jan 02 Settled	ADR UNILEVER N V NY SHS NEW CUSIP 904784709 LEHMAN BROTHERS INC / 24 00 OTHER CHARGES 52	600 000	34 218 18	000	- 31 898 88	2 320 28	0 00	2 320 28
24 Jan 02 29 Jan 02 Settled	ADR UNILEVER N V NY SHS NEW CUSIP 904784709 LEHMAN BROTHERS INC / 48 00 OTHER CHARGES 1 03	- 1,200 000	87 865 85	000	- 83 797 78	4 167 89	0 00	4 167 89
24 Jan 02 29 Jan 02 Settled	ADR UNILEVER N V NY SHS NEW CUSIP 904784709 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 09	- 100 000	5 688 41	000	- 5 318 48	349 83	0 00	349 83
25 Jan 02 30 Jan 02 Settled	ADR UNILEVER N V NY SHS NEW CUSIP 904784709 LEHMAN BROTHERS INC / 28 00 OTHER CHARGES 59	- 700 000	38,831 28	000	- 37,215 38	1 615 92	0 00	1,815 92
28 Jan 02 31 Jan 02 Settled	ADR UNILEVER N V NY SHS NEW CUSIP 904784709 LEHMAN BROTHERS INC / 8 00 OTHER CHARGES 17	- 200 000	11 019 83	000	10,632 88	388 87	0 00	388 87

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Trade date	Security description	Shares/PAR	Transaction amount		Realized gain/loss			
Settle date	Asset ID	Price	Principal	Accrued Interest	Cost	Market	Translation	Total
Trade Status	Broker/Commission							
Sales								
Equities								
29 Jan 02	ADR UNILEVER N V NY SHS NEW	- 1 000 000	54 367 58	000	53 164 80	1 202 78	0 00	1 202 78
1 Feb 02	CUSIP 904784709							
Settled	LEHMAN BROTHERS INC / 10 00	54 408400						
	OTHER CHARGES 82							
30 Jan 02	ADR UNILEVER N V NY SHS NEW	600 000	32 975 50	000	- 31 658 40	1 317 10	0 00	1 317 10
4 Feb 02	CUSIP 904784709							
Settled	LEHMAN BROTHERS INC / 24 00	55 000000						
	OTHER CHARGES 50							
4 Feb 02	ADR UNILEVER N V NY SHS NEW	400 000	22 837 65	000	20 304 00	2 533 65	0 00	2 533 65
7 Feb 02	CUSIP 904784709							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	57 115000						
	OTHER CHARGES 15							
11 Jul 02	ADR UNILEVER N V NY SHS NEW	- 2 300 000	138 019 26	000	114 110 39	24 799 87	0 00	24 799 87
16 Jul 02	CUSIP 904784709							
Settled	CITATION GROUP / 82 00	60 441500						
	OTHER CHARGES 4 19							
11 Jul 02	ADR UNILEVER N V NY SHS NEW	800 000	48 319 74	000	45 089 94	3,229 80	0 00	3 229 80
16 Jul 02	CUSIP 904784709							
Settled	CITATION GROUP / 32 00	60 441500						
	OTHER CHARGES 1 48							
11 Jul 02	ADR UNILEVER N V NY SHS NEW	- 400 000	24 159 87	000	23 202 46	957 41	0 00	857 41
16 Jul 02	CUSIP 904784709							
Settled	CITATION GROUP / 16 00	60 441500						
	OTHER CHARGES 73							
12 Jul 02	ADR UNILEVER N V NY SHS NEW	300 000	17 852 70	000	11 100 73	6 751 97	0 00	6 751 97
17 Jul 02	CUSIP 904784709							
Settled	CITATION GROUP / 9 00	59 540800						
	OTHER CHARGES 54							
22 Jul 02	ADR UNILEVER N V NY SHS NEW	3 000 000	152,755 40	000	- 111 007 29	41 748 11	0 00	41 748 11
25 Jul 02	CUSIP 904784709							
Settled	DEUTSCHE BANK SECURITIES INC	50 820000						
	OTHER CHARGES 4 80							
30 Jul 02	ADR UNILEVER N V NY SHS NEW	- 1 100 000	58 846 60	000	- 40 702 67	17 943 93	0 00	17 943 93
2 Aug 02	CUSIP 904784709							
Settled	UBS WARBURG LLC / 33 00	53 346700						
	OTHER CHARGES 1 77							

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Account number 5502
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Investment Transaction Detail

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Principal	Accrued interest	Transaction amount	Realized gain/loss	Total
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Sales

Equities

14 Aug 02	ADR UNILEVER N V NY SHS NEW	CUSIP 904784708	INVESTMENT TECHNOLOGY GROUP INC / 6 00	OTHER CHARGES	55	- 300 000	17,982 85	- 11,100 73	6 882 22	6 882 22
18 Aug 02	CUSIP 904784708	INVESTMENT TECHNOLOGY GROUP INC / 6 00	OTHER CHARGES							
3 Jan 02	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N	1 25 GLDR	CUSIP 780257804	INVESTMENT TECHNOLOGY GROUP INC / 6 00		200 000	9 883 07	- 11 934 88	- 2 071 89	- 2 071 88
8 Jan 02	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N	1 25 GLDR	CUSIP 780257804	OTHER CHARGES	15					
3 Jan 02	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N	1 25 GLDR	CUSIP 780257804	INSTINET / 10 00		- 1 000 000	49 229 26	- 59 674 80	- 10 445 54	10 445 54
8 Jan 02	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N	1 25 GLDR	CUSIP 780257804	OTHER CHARGES	74					
3 Jan 02	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N	1 25 GLDR	CUSIP 780257804	ABN AMRO INCORPORATED LLC / 5 00		- 100 000	4 931 71	- 5,967 48	- 1 035 77	1 035 77
8 Jan 02	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N	1 25 GLDR	CUSIP 780257804	OTHER CHARGES	08					
10 Jan 02	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N	1 25 GLDR	CUSIP 780257804	ABN AMRO INCORPORATED LLC / 6 00		200 000	9,688 63	11 934 88	2,248 33	2,248 33
15 Jan 02	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N	1 25 GLDR	CUSIP 780257804	OTHER CHARGES	15					
28 Jan 02	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N	1 25 GLDR	CUSIP 780257804	ABN AMRO INCORPORATED LLC / 6 00		- 400 000	19,653 18	- 23 868 82	4 216 74	4 216 74
31 Jan 02	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N	1 25 GLDR	CUSIP 780257804	OTHER CHARGES	30					
29 Jan 02	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N	1 25 GLDR	CUSIP 780257804	UBS WARBURG LLC / 16 60		- 1 400 000	68 412 07	83 187 31	14 785 24	14,785 24
1 Feb 02	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N	1 25 GLDR	CUSIP 780257804	OTHER CHARGES	1 03					
4 Feb 02	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N	1 25 GLDR	CUSIP 780257804	UBS WARBURG LLC / 8 00		200 000	8,684 73	- 11 835 70	2,140 97	2 140 97
30 Jan 02	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N	1 25 GLDR	CUSIP 780257804	OTHER CHARGES	15					

Generated by The Northern Trust Company from periodic data on 13 Feb 03

The Northern Trust Company

Capital Gains and Losses for Tax on Investment Income

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

31 Jan 02 5 Feb 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 UBS WARBURG LLC / 78 00 OTHER CHARGES 1 03	- 2 600 000 49 428800	128 429 75	000	138 289 88	8 860 11	0 00	8 860 11
4 Feb 02 7 Feb 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 KNIGHT SECURITIES L P / 24 00 OTHER CHARGES 61	- 800 000 50 112100	40 065 07	000	- 38 632 88	1 432 19	0 00	1 432 19
8 Feb 02 11 Feb 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 INVESTMENT TECHNOLOG / GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 49 975000	4 995 42	000	4 829 11	168 31	0 00	168 31
8 Feb 02 11 Feb 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 MERRILL LYNCH PIERCE FLNNER & SMITH / 66 00 OTHER CHARGES 83	1 100 000 48 848000	54 765 97	000	53 025 57	1,740 40	0 00	1 740 40
11 Feb 02 14 Feb 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 ABN AMRO INCORPORATED LLC / 3 00 OTHER CHARGES 03	- 100 000 48 956800	4 892 60	000	4 781 79	110 81	0 00	110 81
18 Jul 02 19 Jul 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 LEHMAN BROTHERS INC / 72 20 OTHER CHARGES 2 57	- 1 900 000 44 813500	85 260 88	000	- 91 944 51	6 683 63	0 00	6 683 63
17 Jul 02 22 Jul 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 LEHMAN BROTHERS INC / 74 00 OTHER CHARGES 2 81	- 2 000 000 46 629800	93 182 79	000	94 863 00	1 680 21	0 00	1 680 21

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Sales								
Equities								
18 Jul 02 23 Jul 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 UBS WARBURG LLC / 3 00 OTHER CHARGES 14	- 100 000 48 378600	4 634 72	000	- 4 743 15	- 108 43	0 00	- 108 43
22 Jul 02 25 Jul 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 8 35	8,800 000 40 770000	277 227 65	000	- 316 876 63	- 39 648 98	0 00	- 39 648 98
21 Aug 02 28 Aug 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 INVESTMENT TECHNOLOGY GROUP INC / 122 00 OTHER CHARGES 8 36	- 8,100 000 45 530000	277,602 64	000	356 819 41	- 79 216 77	0 00	- 79 216 77
12 Sep 02 17 Sep 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 SPEAR LEEDS AND KELLOGG / 8 00 OTHER CHARGES 53	- 400 000 43 190000	17 269 47	000	- 22,894 00	- 5 814 53	0 00	- 5 814 53
17 Sep 02 20 Sep 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 MERRILL LYNCH PIERCE FENNER & SMITH / 28 00 OTHER CHARGES 89	700 000 42 000000	28 371 11	000	40 047 00	- 10 675 89	0 00	- 10 675 89
18 Sep 02 23 Sep 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 13	- 100 000 40 810000	4,088 87	000	- 5,721 00	- 1 632 13	0 00	- 1,632 13
18 Sep 02 23 Sep 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 MERRILL LYNCH PIERCE FENNER & SMITH / 180 00 OTHER CHARGES 4 97	- 4,000 000 41 224000	184 731 03	000	225 901 98	- 81 170 95	0 00	- 81 170 95

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

3 Oct 02 8 Oct 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 BNY ESI SECURITIES CO / 118 00 OTHER CHARGES 3 74	- 2 900 000 42 747 100	123 846 85	000	- 158 952 91	35 108 06	0 00	35 108 06
4 Oct 02 9 Oct 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 BNY ESI SECURITIES CO / 68 00 OTHER CHARGES 2 13	1 700 000 41 512 200	70 500 61	000	92 582 68	22 082 07	0 00	22 082 07
7 Oct 02 10 Oct 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 BNY ESI SECURITIES CO / 20 00 OTHER CHARGES 63	500 000 41 477 600	20 718 17	000	- 21 777 50	1 059 33	0 00	- 1 059 33
7 Oct 02 10 Oct 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 28	200 000 41 725 000	8 340 74	000	- 10 827 00	- 2 486 28	0 00	- 2 486 28
Total Netherlands - USD			2,851,817 72	000	- 3,025,785 86	- 173,968 14	0 00	- 173,968 14
Netherlands Antilles - USD								
3 Jan 02 8 Jan 02 Settled	SCHLUMBERGER LTD COM STK CUSIP 806857108 INSTINET / 4 00 OTHER CHARGES 33	- 400 000 53 430 000	21 367 67	000	21 135 40	232 27	0 00	232 27
4 Feb 02 7 Feb 02 Settled	SCHLUMBERGER LTD COM STK CUSIP 806857108 KNIGHT SECURITIES L P / 12 00 OTHER CHARGES 33	- 400 000 53 528 900	21 399 23	000	- 21 135 40	263 83	0 00	263 83
30 Aug 02 5 Sep 02 Settled	SCHLUMBERGER LTD COM STK CUSIP 806857108	8 700 000 43 210 000	375 927 00	000	378 234 25	2 307 25	0 00	2 307 25
3 Oct 02 8 Oct 02 Settled	SCHLUMBERGER LTD COM STK CUSIP 806857108 ROCHDALE SECURITIES CORPORATION / 180 00 OTHER CHARGES 5 29	4 500 000 39 015 500	175,384 48	000	182 639 65	7,255 19	0 00	- 7 255 19

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
3 Oct 02 8 Oct 02 Settled	SCHLUMBERGER LTD COM STK CUSIP 806857108 INSTINET / 1 00 OTHER CHARGES 12	- 100 000 39 210000	3 919 88	000	- 4,402 50	482 62	0 00	482 62
4 Oct 02 9 Oct 02 Settled	SCHLUMBERGER LTD COM STK CUSIP 806857108 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 1 05	- 800 000 38 460000	34,584 95	000	- 38,180 48	4 595 54	0 00	- 4,585 54
4 Oct 02 9 Oct 02 Settled	SCHLUMBERGER LTD COM STK CUSIP 806857108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 12	- 100 000 37 275000	3 725 38	000	4 141 30	- 415 92	0 00	- 415 92
4 Oct 02 9 Oct 02 Settled	SCHLUMBERGER LTD COM STK CUSIP 806857108 INSTINET / 8 00 OTHER CHARGES 71	- 800 000 39 180000	23 501 29	000	- 24 847 80	- 1 346 51	0 00	- 1,346 51
4 Oct 02 9 Oct 02 Settled	SCHLUMBERGER LTD COM STK CUSIP 806857108 ROCHDALE SECURITIES CORPORATION / 84 00 OTHER CHARGES 1 80	- 1,800 000 37 264800	58 557 88	000	59,058 88	489 00	0 00	489 00
7 Oct 02 10 Oct 02 Settled	SCHLUMBERGER LTD COM STK CUSIP 806857108 ROCHDALE SECURITIES CORPORATION / 88 00 OTHER CHARGES 1 81	- 1 700 000 37 320000	83,374 09	000	82,750 08	824 03	0 00	824 03
7 Oct 02 10 Oct 02 Settled	SCHLUMBERGER LTD COM STK CUSIP 806857108 GOLDMAN SACHS & COMPANY / 24 00 OTHER CHARGES 91	- 800 000 37 825300	30 075 33	000	- 28,451 79	623 54	0 00	623 54
7 Oct 02 10 Oct 02 Settled	SCHLUMBERGER LTD COM STK CUSIP 806857108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 12	- 100 000 37 230000	3,720 88	000	3,875 65	45 23	0 00	45 23
8 Oct 02 11 Oct 02 Settled	SCHLUMBERGER LTD COM STK CUSIP 806857108 GOLDMAN SACHS & COMPANY / 30 00 OTHER CHARGES 1 10	- 1,000 000 38 238000	36 208 90	000	- 36,832 87	- 425 97	0 00	- 425 97
Total Netherlands Antilles - USD			852,754 94	000	- 867,296 04	14,541 10	0 00	- 14,541 10

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Equities

Panama - USD

13 May 02	CARNIVAL CORP COM	1 200 000	37 890 85	000	- 36 440 00	1 550 85	0 00	1 550 85
16 May 02	CUSIP 143658102							
Settled	FIDELITY CAPITAL MARKETS / 48 00 OTHER CHARGES 1 15	31 700000						
29 May 02	CARNIVAL CORP COM	300 000	8 178 22	000	- 8 553 00	625 22	0 00	625 22
3 Jun 02	CUSIP 143658102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 28	30 615000						
29 May 02	CARNIVAL CORP COM	- 2 600 000	79 661 07	000	- 67 165 08	12 495 89	0 00	12 495 89
3 Jun 02	CUSIP 143658102							
Settled	CIBC WORLD MARKETS CORP NEW YORK / 104 00 OTHER CHARGES 2 41	30 879800						
14 Aug 02	CARNIVAL CORP COM	- 2 100 000	50 894 06	000	68 780 43	17 886 37	0 00	- 17 886 37
19 Aug 02	CUSIP 143658102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 42 00 OTHER CHARGES 1 54	24 256000						
30 Aug 02	CARNIVAL CORP COM	8 900 000	217 783 00	000	248 049 80	- 30 266 80	0 00	30 266 80
5 Sep 02	CUSIP 143658102							
Settled		24 470000						
3 Sep 02	CARNIVAL CORP COM	- 1 800 000	42 840 71	000	51 150 56	8 509 85	0 00	8 509 85
6 Sep 02	CUSIP 143658102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 38 00 OTHER CHARGES 1 29	23 710000						
26 Jun 02	MC DERMOTT INTL INC COM \$1 PAR	18 600 000	110 157 01	000	298 697 40	- 188,540 39	0 00	188 540 39
1 Jul 02	CUSIP 580037109							
Settled	JEFFERIES & COMPANY / 1 118 00 OTHER CHARGES 3 35	5 982600						
30 Aug 02	MC DERMOTT INTL INC COM \$1 PAR	- 1 000 000	7 050 00	000	5 900 00	1 150 00	0 00	1 150 00
5 Sep 02	CUSIP 580037109							
Settled		7 050000						
Total Panama - USD			555,354 92	000	- 784,736 27	- 229,381 35	0 00	- 229,381 35

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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

Sales**Equities****Puerto Rico - USD**

1 Jul 02	DORAL FINL CORP COM	- 1 600 000	55 502 32	000	- 54 338 00	1 164 32	0 00	1 164 32
5 Jul 02	CUSIP 25811P100							
Settled	TROSTER SINGER CORP OTHER CHARGES 1 68	34 690000						

1 Jul 02	DORAL FINL CORP COM	100 000	3 463 39	000	- 3 486 50	23 11	0 00	- 23 11
5 Jul 02	CUSIP 25811P100							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 11	34 855000						

29 Jul 02	DORAL FINL CORP COM	- 2,300 000	84,740 94	000	- 72 367 50	12 373 44	0 00	12,373 44
1 Aug 02	CUSIP 25811P100							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 48 00 OTHER CHARGES 2 58	36 885000						

Total Puerto Rico - USD			143,706 65	000	130,192 00	13,514 65	0 00	13,514 65
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Switzerland - USD

22 Mar 02	ALCON INC	- 3 550 000	121 830 26	000	117 150 00	4 680 26	0 00	4 680 26
27 Mar 02	CUSIP H01301102							
Settled	LYNCH JONES & RYAN / 177 50 OTHER CHARGES 1 84	34 368900						

Total Switzerland - USD			121,830 26	000	- 117,150 00	4,680 26	0 00	4,680 26
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United States - USD

6 Feb 02	###REORG AMERN HOME PRODUCTS N/C TO	500 000	32 076 51	000	30 686 02	1 390 49	0 00	1 390 49
11 Feb 02	WYETH 2946508 EFF 3/11/02							
Settled	CUSIP 028609107 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 49	64 174000						

7 Feb 02	###REORG AMERN HOME PRODUCTS N/C TO	- 700 000	44 265 02	000	- 42 784 50	1,470 52	0 00	1 470 52
12 Feb 02	WYETH 2946508 EFF 3/11/02							
Settled	CUSIP 028609107 UBS WARBURG LLC / 21 00 OTHER CHARGES 67	63 268700						

7 Feb 02	###REORG COMPAC COMPUTER CORP STK MERGER	- 800 000	9 481 85	000	22 020 00	- 12,528 15	0 00	- 12 528 15
12 Feb 02	TO HEWLETT PACKARD CO 2383430 EFF							
Settled	5/3/CUSIP 204493100 INVESTMENT TECHNOLOGY GROUP INC / 16 00 OTHER CHARGES 15	11 885000						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

13 Feb 02 19 Feb 02 Settled	###REORG COMPAQ COMPUTER CORP STK MERGER TO HEWLETT PACKARD CO 2383430 EFF 5/3/CUSIP 204483100 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 45	- 2 600 000 11 342000	29 488 75	000	71 565 00	42 078 25	0 00	42 078 25
9 May 02 14 May 02 Settled	###REORG POTOMAC ELEC PWR STK MERGER TO PEPCO HOLDINGS 2707470 EFF 8/1/02 CUSIP 737679100 CAPITAL INSTITUTIONAL SVC / 1,032 00 OTHER CHARGES 11 49	17 200 000 22 180600	380,462 83	000	- 374 956 56	5 506 27	0 00	5 506 27
14 Jan 02 17 Jan 02 Settled	###REORG RIGHTCHOICE MANGD CARE INC CSH & STK MRGR WELLPNT HLTH NETWORK CLA 29123CUSIP 76657T102 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 98	- 900 000 72 560000	65 285 02	000	- 35 415 00	29 870 02	0 00	29 870 02
15 Jan 02 18 Jan 02 Settled	###REORG RIGHTCHOICE MANGD CARE INC CSH & STK MRGR WELLPNT HLTH NETWORK CLA 29123CUSIP 76657T102 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 33	300 000 72 315000	21 688 17	000	11 805 00	9 883 17	0 00	9 883 17
15 Jan 02 18 Jan 02 Settled	###REORG RIGHTCHOICE MANGD CARE INC CSH & STK MRGR WELLPNT HLTH NETWORK CLA 29123CUSIP 76657T102 STATE STREET BROKERAGE SVCS / 4 00 OTHER CHARGES 22	- 200 000 72 400000	14 475 78	000	7 870 00	6 605 78	0 00	6 605 78
15 Jan 02 18 Jan 02 Settled	###REORG RIGHTCHOICE MANGD CARE INC CSH & STK MRGR WELLPNT HLTH NETWORK CLA 29123CUSIP 76657T102 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 33	300 000 72 110000	21 626 67	000	11 539 32	10 087 35	0 00	10 087 35
15 Jan 02 18 Jan 02 Settled	###REORG RIGHTCHOICE MANGD CARE INC CSH & STK MRGR WELLPNT HLTH NETWORK CLA 29123CUSIP 76657T102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 11	100 000 72 825000	7 260 39	000	3 935 00	3 325 39	0 00	3 325 39

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
24 Jan 02 28 Jan 02 Settled	###REORG RIGHTCHOICE MANGD CARE INC CSH & STK MRGR WELLPNT HLTH NETWRK CLA 20123CUSIP 706577102 ACCESS SECURITIES INC / 152 00 OTHER CHARGES 4 22	- 3 800 000 73 856200	280,877 34	000	- 148 164 72	134 712 82	0 00	134 712 82
12 Jun 01 15 Jun 01 Pending	REVERSAL ###REOFG SPIEKER PPTYS CASK & STK MERGER TO EQTY OFFICE PTY 2308548 ECUSIP 848497103 BANC AMERICA SECUR MONTGOMERY DIV / -338 00 OTHER CHARGES -10 83	5 800 000 58 502900	- 327 289 31	000	252 336 00	74,933 31	0 00	- 74 933 31
12 Jun 01 15 Jun 01 Pending	###REORG SPIEKER PPTYS CASK & STK MERGER TO EQTY OFFICE PTY 2308548 EFF 7/2/01 CUSIP 848497103 BANC AMERICA SECUR MONTGOMERY DIV / 338 00 OTHER CHARGES 10 83	- 5,600 000 58 502900	327,289 31	000	- 250 815 32	78 453 99	0 00	78 453 99
12 Apr 02 17 Apr 02 Settled	###REORG/CIRCUIT CY STORES CARMAX GRP MANDEXC TO CARMAX INC #2109840 EFF 10/1/02CUSIP 172737308 FIDELITY CAPITAL MARKETS / 58 00 OTHER CHARGES 1 30	1 400 000 30 805000	43 069 70	000	- 21 328 30	21 741 40	0 00	21 741 40
10 Jun 02 13 Jun 02 Settled	###REORG/CIRCUIT CY STORES CARMAX GRP MANDEXC TO CARMAX INC #2109840 EFF 10/1/02CUSIP 172737308 FIDELITY CAPITAL MARKETS / 204 00 OTHER CHARGES 3 78	- 5 100 000 24 578600	125 148 18	000	- 77 695 95	47 452 23	0 00	47 452 23
11 Jun 02 14 Jun 02 Settled	###REORG/CIRCUIT CY STORES CARMAX GRP MANDEXC TO CARMAX INC #2109840 EFF 10/1/02CUSIP 172737308 FIDELITY CAPITAL MARKETS / 12 00 OTHER CHARGES 22	300 000 24 308600	7,279 78	000	- 4 570 35	2 709 41	0 00	2,709 41
25 Jun 02 28 Jun 02 Settled	###REORG/CIRCUIT CY STORES CARMAX GRP MANDEXC TO CARMAX INC #2109840 EFF 10/1/02CUSIP 172737308 INVESTMENT TECHNOLOGY GROUP INC / 48 00 OTHER CHARGES 1 58	2,400 000 21 794400	52 258 98	000	- 36 341 40	15 915 58	0 00	15,915 58

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502.

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Investment Transaction Detail

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

Sales

Equities

1 Jul 02 5 Jul 02 Settled	###REORG/CIRCUIT CY STORES CARMAX GRP MANDEX TO CARMAX INC #2109840 EFF 10/1/02CUSIP 172737308 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 20	- 300 000 21 165000	6 343 30	000	4 515 00	1 828 30	0 00	1 828 30
1 Jul 02 5 Jul 02 Settled	###REORG/CIRCUIT CY STORES CARMAX GRP MANDEX TO CARMAX INC #2109840 EFF 10/1/02CUSIP 172737308 ABEL NOSER CORPORATION / 432 00 OTHER CHARGES 8 78	10 800 000 20 782700	224 014 40	000	162 540 00	61 474 40	0 00	61 474 40
8 Jan 02 11 Jan 02 Settled	###REORG/PHILLIPS PETROLEUM CO NAME CHANGETO CONOCOPHILLIPS SEC #2197249 8/30/02CUSIP 718507108 CANTOR FITZGERALD & CO / 188 00 OTHER CHARGES 4 19	- 4 700 000 58 362100	278 809 68	000	201 662 99	77 146 69	0 00	77 146 69
9 Jan 02 14 Jan 02 Settled	###REORG/PHILLIPS PETROLEUM CO NAME CHANGETO CONOCOPHILLIPS SEC #2197249 8/30/02CUSIP 718507108 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 62	- 700 000 58 885000	41 064 88	000	28 667 46	14 397 42	0 00	14 397 42
9 Jan 02 14 Jan 02 Settled	###REORG/PHILLIPS PETROLEUM CO NAME CHANGETO CONOCOPHILLIPS SEC #2197249 8/30/02CUSIP 718507108 CANTOR FITZGERALD & CO / 64 00 OTHER CHARGES 1 42	- 1 600 000 58 883000	94,147 38	000	- 60 954 20	33 193 18	0 00	33 193 18
10 Jan 02 15 Jan 02 Settled	###REORG/PHILLIPS PETROLEUM CO NAME CHANGETO CONOCOPHILLIPS SEC #2197249 8/30/02CUSIP 718507108 CANTOR FITZGERALD & CO / 72 00 OTHER CHARGES 1 60	1 800 000 59 022700	106 167 26	000	- 68 568 98	37 800 28	0 00	37 600 28
10 Jan 02 15 Jan 02 Settled	###REORG/PHILLIPS PETROLEUM CO NAME CHANGETO CONOCOPHILLIPS SEC #2197249 8/30/02CUSIP 718507108 CANTOR FITZGERALD & CO / 56 00 OTHER CHARGES 1 24	1 400 000 59 022700	82 574 54	000	- 53 334 92	29 239 62	0 00	29 239 62

Portfolio Statement
1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Equities

10 Jan 02	Settled	###REORG/PHILLIPS PETROLEUM CO NAME	CHANGETO CONOCOPHILLIPS SEC #2187248	8/30/02CUSIP 718507108	58 845000	- 100 000	5 882 41	3 808 64	2 072 77	0 00	2 072 77
		OTHER CHARGES									
6 Feb 02	Settled	###REORG/PHILLIPS PETROLEUM CO NAME	CHANGETO CONOCOPHILLIPS SEC #2187248	8/30/02CUSIP 718507108	57 835000	- 1 000 000	57 814 13	57 042 65	871 48	0 00	871 48
		OTHER CHARGES									
18 Mar 02	Settled	###REORG/PHILLIPS PETROLEUM CO NAME	CHANGETO CONOCOPHILLIPS SEC #2187248	8/30/02CUSIP 718507108	63 381000	- 800 000	57 042 04	50,708 70	6,333 34	0 00	6 333 34
		OTHER CHARGES									
21 Mar 02	Settled	###REORG/PHILLIPS PETROLEUM CO NAME	CHANGETO CONOCOPHILLIPS SEC #2187248	8/30/02CUSIP 718507108	62 230100	- 200 000	12,438 83	- 11,232 58	1 207 24	0 00	1 207 24
		OTHER CHARGES									
21 Mar 02	Settled	###REORG/PHILLIPS PETROLEUM CO NAME	CHANGETO CONOCOPHILLIPS SEC #2187248	8/30/02CUSIP 718507108	63 381000	- 800 000	57 042 04	50,708 70	6,333 34	0 00	6 333 34
		OTHER CHARGES									
2 Apr 02	Settled	###REORG/PHILLIPS PETROLEUM CO NAME	CHANGETO CONOCOPHILLIPS SEC #2187248	8/30/02CUSIP 718507108	63 868200	- 300 000	19 154 18	- 11 413 48	7 740 70	0 00	7 740 70
		OTHER CHARGES									
2 Apr 02	Settled	###REORG/PHILLIPS PETROLEUM CO NAME	CHANGETO CONOCOPHILLIPS SEC #2187248	8/30/02CUSIP 718507108	63 145000	- 200 000	12,624 61	- 7 588 47	5 028 14	0 00	5,028 14
		OTHER CHARGES									
3 Apr 02	Settled	###REORG/PHILLIPS PETROLEUM CO NAME	CHANGETO CONOCOPHILLIPS SEC #2187248	8/30/02CUSIP 718507108	62 810000	- 100 000	8 288 81	3 788 24	2 490 57	0 00	2 490 57
		OTHER CHARGES									

Generated by The Northern Trust Company from periodic data on 13 Feb 03

The Northern Trust Company

Account number 5502
 Account Name: FAMILY CODE FAM5502

Investment Transaction Detail

Trade date	Security description	Asset ID	Broker/Commission	Trade Status	Shares/PA	Price	Transaction amount	Principal	Accrued interest	Cost	Market	Translation	Realized gain/loss
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Sales

Equities

3 Apr 02	###REGORG/PHILLIPS PETROLEUM CO NAME			Sold	- 400 000	25 209 28	000	- 15 108 20	10 101 08	10 101 08	0 00	10 101 08	
8 Apr 02	CHANGETO CONOCOPHILLIPS SEC #2197249	B30/02CUSIP 718507106		Sold	63 085100								
	OTHER CHARGES					76							
12 Apr 02	###REGORG/PHILLIPS PETROLEUM CO NAME			Sold	- 100 000	5 802 62	000	5 609 00	183 62	183 62	0 00	193 62	
17 Apr 02	CHANGETO CONOCOPHILLIPS SEC #2197249	B30/02CUSIP 718507106		Sold	58 028000								
	OTHER CHARGES					18							
18 Apr 02	###REGORG/PHILLIPS PETROLEUM CO NAME			Sold	- 300 000	17 961 95	000	11 213 10	6 748 85	6 748 85	0 00	6 748 85	
19 Apr 02	CHANGETO CONOCOPHILLIPS SEC #2197249	B30/02CUSIP 718507106		Sold	59 895000								
	OTHER CHARGES					8 00							
16 Apr 02	###REGORG/PHILLIPS PETROLEUM CO NAME			Sold	- 4 900 000	283 232 64	000	- 182 529 62	110 703 02	110 703 02	0 00	110 703 02	
18 Apr 02	CHANGETO CONOCOPHILLIPS SEC #2197249	B30/02CUSIP 718507106		Sold	59 885200								
	OTHER CHARGES					188 00							
16 Apr 02	###REGORG/PHILLIPS PETROLEUM CO NAME			Sold	100 000	5 981 31	000	- 3 737 70	2 243 61	2 243 61	0 00	2 243 61	
19 Apr 02	CHANGETO CONOCOPHILLIPS SEC #2197249	B30/02CUSIP 718507106		Sold	59 835000								
	OTHER CHARGES					2 00							
21 May 02	###REGORG/PHILLIPS PETROLEUM CO NAME			Sold	200 000	11 983 63	000	11 112 78	850 85	850 85	0 00	850 85	
24 May 02	CHANGETO CONOCOPHILLIPS SEC #2197249	B30/02CUSIP 718507106		Sold	59 820000								
	OTHER CHARGES					37							
23 Jun 02	###REGORG/PHILLIPS PETROLEUM CO NAME			Sold	- 300 000	14,087 57	000	17 566 50	- 3 478 83	- 3 478 83	0 00	- 3 478 83	
26 Jun 02	CHANGETO CONOCOPHILLIPS SEC #2197249	B30/02CUSIP 718507106		Sold	48 880000								
	OTHER CHARGES					43							

Generated by The Northern Trust Company from periodic data on 13 Feb 03

The Northern Trust Company

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales**Equities**

23 Jul 02 28 Jul 02 Settled	###REORG/PHILLIPS PETROLEUM CO NAME CHANGETO CONOCOPHILLIPS SEC #2197249 8/30/02CUSIP 718507108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 14	- 100 000	4 647 86	000	- 5 855 50	- 1 207 64	0 00	1 207 64
23 Jul 02 28 Jul 02 Settled	###REORG/PHILLIPS PETROLEUM CO NAME CHANGETO CONOCOPHILLIPS SEC #2197249 8/30/02CUSIP 718507108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 14	- 100 000	4,530 88	000	- 5,855 50	1 324 64	0 00	- 1,324 64
24 Jul 02 29 Jul 02 Settled	###REORG/PHILLIPS PETROLEUM CO NAME CHANGETO CONOCOPHILLIPS SEC #2197249 8/30/02CUSIP 718507108 PRUDENTIAL SECURITIES INCORP / 118 40 OTHER CHARGES 4 08	- 2,960 000	135 337 48	000	128 529 63	8 807 85	0 00	8,807 85
22 Apr 02 25 Apr 02 Settled	###REORG/SPECTRAIN CORP DEL STK MERGER TO REMEC INC SEC #2757878 EFF12/20/02 CUSIP 847608108 INVESTMENT TECHNOLOGY GROUP INC / 170 00 OTHER CHARGES 3 03	- 8 500 000	100 339 47	000	- 113,037 00	- 12,697 53	0 00	- 12 697 53
8 Jan 02 11 Jan 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 13	- 200 000	8,147 87	000	- 8 157 02	- 1 009 15	0 00	- 1 009 15
8 Jan 02 11 Jan 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 13	- 200 000	8 035 87	000	8,157 02	1,121 15	0 00	- 1 121 15
8 Jan 02 14 Jan 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 CIBC WORLD MARKETS CORP NEW YORK / 84 00 OTHER CHARGES 1 28	- 2,100 000	83,733 93	000	- 98 148 71	12 414 78	0 00	- 12,414 78

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

13 Feb 02 19 Feb 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 21	300 000 44 842000	13 452 39	000	20 731 85	7 279 56	0 00	7 279 56
20 Feb 02 25 Feb 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 ACCESS SECURITIES INC / 52 00 OTHER CHARGES 85	1 300 000 43 372600	56 331 53	000	- 59 520 63	3 189 10	0 00	- 3 189 10
21 Feb 02 28 Feb 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 ACCESS SECURITIES INC / 72 00 OTHER CHARGES 1 18	1 800 000 44 047300	79 211 95	000	82 413 18	3,201 23	0 00	3 201 23
21 Feb 02 26 Feb 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 INSTINET / 3 00 OTHER CHARGES 20	- 300 000 43 310000	12 889 80	000	13 735 53	- 745 73	0 00	745 73
4 Mar 02 7 Mar 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 MERRILL LYNCH PIERCE FENNER & SMITH / 92 00 OTHER CHARGES 1 69	2 300 000 48 881700	112 334 22	000	105 305 73	7 028 49	0 00	7 028 49
18 Mar 02 21 Mar 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 MORGAN STANLEY & CO INC OTHER CHARGES 38	500 000 47 561000	23 780 14	000	34 553 25	- 10 773 11	0 00	10 773 11
15 Apr 02 18 Apr 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 15	100 000 47 830000	4 780 85	000	- 4 578 51	202 34	0 00	202 34

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
15 Apr 02 18 Apr 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 15	- 100 000 47 735000	4 771 35	000	- 4 578 51	192 84	0 00	192 84
18 Apr 02 19 Apr 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 MERRILL LYNCH PIERCE FENNER & SMITH / 180 00 OTHER CHARGES 8 60	4 500 000 48 691800	218 926 95	000	208 032 95	12 894 00	0 00	12,894 00
18 Apr 02 19 Apr 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 STATE STREET BROKERAGE SVCS / 4 00 OTHER CHARGES 30	200 000 48 840000	9 763 70	000	9 157 02	606 68	0 00	608 68
18 Apr 02 19 Apr 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 15	- 100 000 48 550000	4 852 85	000	- 4 578 51	274 34	0 00	274 34
18 Apr 02 19 Apr 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 89	600 000 48 875000	29 312 11	000	- 27 471 08	1 841 05	0 00	1,841 05
18 Apr 02 19 Apr 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 15	- 100 000 48 885000	4 886 35	000	4 578 51	307 84	0 00	307 84
18 Apr 02 19 Apr 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 15	- 100 000 48 495000	4,847 35	000	- 4 578 51	268 84	0 00	268 84

Portfolio Statement

1 JAN 02 - 31-DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

18 Apr 02 19 Apr 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 30	- 200 000 48 710000	8 737 70	000	8 157 02	580 68	0 00	580 68
18 Apr 02 19 Apr 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 15	100 000 48 625000	4 860 35	000	4 578 51	281 84	0 00	281 84
18 Apr 02 23 Apr 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 14	100 000 43 210000	4 318 86	000	4 578 51	- 259 65	0 00	259 65
18 Apr 02 23 Apr 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 13	100 000 42 985000	4 298 37	000	4 578 51	282 14	0 00	- 282 14
18 Apr 02 23 Apr 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 TROSTER SINGER CORP / 31 50 OTHER CHARGES 2 72	- 2 100 000 42 924700	90,107 65	000	96 148 71	- 6 041 06	0 00	6 041 06
3 Jun 02 6 Jun 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 FIDELITY CAPITAL MARKETS / 80 00 OTHER CHARGES 2 55	- 2 000 000 42 275400	84 468 25	000	91 374 38	6 906 11	0 00	6 906 11
4 Jun 02 7 Jun 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 INSTINET / 11 00 OTHER CHARGES 1 39	1 100 000 41 860000	46 033 61	000	50 243 93	- 4 210 32	0 00	- 4 210 32
4 Jun 02 7 Jun 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 FIDELITY CAPITAL MARKETS / 44 00 OTHER CHARGES 1 40	1 100 000 42 044700	48 203 77	000	- 50 243 93	4,040 16	0 00	- 4 040 16

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
5 Jun 02 10 Jun 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 FIDELITY CAPITAL MARKETS / 24 00 OTHER CHARGES 77	- 600 000 42 128500	25 251 13	000	27 405 78	- 2 154 65	0 00	- 2 154 65
8 Jul 02 11 Jul 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 MERRILL LYNCH PIERCE FENNER & SMITH / 382 00 OTHER CHARGES 13 02	- 8 800 000 44 118400	431,835 70	000	- 447,568 48	15 632 78	0 00	15,632 78
22 Jul 02 25 Jul 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 12	- 100 000 38 400000	3 838 88	000	- 8 910 65	- 3 070 77	0 00	- 3 070 77
3 Jan 02 8 Jan 02 Settled	##RELIANT ENERGY INC COM CUSIP 75952J108 INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 40	- 1 000 000 28 389500	28 359 10	000	39 038 88	12 677 78	0 00	- 12 677 78
8 Jan 02 11 Jan 02 Settled	##RELIANT ENERGY INC COM CUSIP 75952J108 MERRILL LYNCH PIERCE FENNER & SMITH / 14 00 OTHER CHARGES 08	- 200 000 28 821400	5 310 20	000	- 7 430 80	- 2 120 70	0 00	- 2 120 70
7 Mar 02 12 Mar 02 Settled	##RELIANT ENERGY INC COM CUSIP 75952J108 CREDIT SUISSE FIRST BOSTON CORPORATION / 84 00 OTHER CHARGES 51	- 1 400 000 24 280000	33,878 49	000	45 184 14	11,314 65	0 00	- 11 314 65
2 Apr 02 5 Apr 02 Settled	##RELIANT ENERGY INC COM CUSIP 75952J108 CANTOR FITZGERALD & CO / 20 00 OTHER CHARGES 39	- 500 000 25 350000	12,654 61	000	13 702 50	1 047 89	0 00	1 047 89
2 Apr 02 5 Apr 02 Settled	##RELIANT ENERGY INC COM CUSIP 75952J108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 31	- 400 000 25 153200	10 052 97	000	- 10 962 00	- 809 03	0 00	- 809 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

20 Aug 02 23 Aug 02 Settled	##RELIANT ENERGY INC COM CUSIP 75952J108 INSTINET / 6 00 OTHER CHARGES 19	600 000 10 450000	8 263 81	000	13,514 00	- 7 250 19	0 00	- 7 250 19
20 Aug 02 23 Aug 02 Settled	##RELIANT ENERGY INC COM CUSIP 75952J108 JEFFERIES & COMPANY / 148 00 OTHER CHARGES 1 18	- 3 700 000 10 528100	38 787 39	000	- 74 305 25	35 507 86	0 00	- 35 507 86
21 Aug 02 28 Aug 02 Settled	##RELIANT ENERGY INC COM CUSIP 75952J108 JEFFERIES & COMPANY / 20 00 OTHER CHARGES 17	500 000 10 724800	5 342 23	000	10 041 25	4 689 02	0 00	4 689 02
30 Aug 02 5 Sep 02 Settled	##RELIANT ENERGY INC COM CUSIP 75952J108	- 4 600 000 11 850000	54 510 00	000	57,287 85	2 787 85	0 00	- 2 / 87 85
18 Jul 02 19 Jul 02 Settled	##RIVIANA FOODS INC DEL COM SEE SEC# 2001123 CUSIP 769538103 INSTINET / 21 00 OTHER CHARGES 1 55	2 100 000 24 380000	51 175 45	000	51 821 50	646 05	0 00	- 646 05
27 Mar 02 2 Apr 02 Settled	##TRIZETTO GROUP INC COM STK DO NOT USE SEE SEC# 2001121 CUSIP 896882107 INSTINET / 77 00 OTHER CHARGES 1 39	- 7 700 000 11 970000	92 090 61	000	71 458 50	20 832 11	0 00	20 832 11
31 May 02 5 Jun 02 Settled	#REORG GOLDEN ST BANCORP INC CASH MERGEREFF 11/7/02 CUSIP 381197102 GOLDMAN SACHS & COMPANY / 24 00 OTHER CHARGES 93	800 000 38 333300	30 641 71	000	22 322 13	8 319 58	0 00	8 319 58
14 Aug 02 19 Aug 02 Settled	#REORG GOLDEN ST BANCORP INC CASH MERGEREFF 11/7/02 CUSIP 381197102 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 1 41	- 1 400 000 33 346600	46 655 83	000	37,204 65	9 451 18	0 00	9 451 18

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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

Sales**Equities**

3 Jan 02 8 Jan 02 Settled	#REORG MADISON GAS & ELEC COM N/C TO MGEENERGY 2537580 EFF 8/12/02 CUSIP 557497104 MERRILL PROFESSIONAL CLEARING CORP / 21 00 OTHER CHARGES 54	- 1 400 000 25 823800	35 851 82	000	- 28,115 50	7 738 42	0 00	7 738 42
13 Feb 02 19 Feb 02 Settled	#REORG PEGASUS COMMUNICATIONS REV SPLT TO PEGASUS COMM 2001060 EFF 12/31/02 CUSIP 705804100 CANTOR FITZGERALD & CO OTHER CHARGES 2 37	- 26 700 000 5 802900	157 805 08	000	- 406 192 00	- 248,586 94	0 00	- 248 586 94
13 Feb 02 19 Feb 02 Settled	#REORG PEGASUS COMMUNICATIONS REV SPLT TO PEGASUS COMM 2001060 EFF 12/31/02 CUSIP 705804100 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 09	- 1 000 000 5 880000	5 959 81	000	22 285 00	- 16,335 09	0 00	- 16 335 09
13 Feb 02 19 Feb 02 Settled	#REORG PEGASUS COMMUNICATIONS REV SPLT TO PEGASUS COMM 2001060 EFF 12/31/02 CUSIP 705904100 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 05	- 500 000 6 015000	2 897 45	000	- 11 147 50	- 8 150 05	0 00	8 150 05
13 Feb 02 19 Feb 02 Settled	#REORG PEGASUS COMMUNICATIONS REV SPLT TO PEGASUS COMM 2001060 EFF 12/31/02 CUSIP 705804100 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 05	- 500 000 5 975000	2,977 45	000	11,147 50	8,170 05	0 00	- 8,170 05
2 Jan 02 7 Jan 02 Settled	#REORG STILWELL FINL INC N/C TO JANUS CAP GROUP INC 2000828 EFF 1/2/03 CUSIP 880831108 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 24	- 600 000 28 570000	15 828 78	000	- 19 870 10	3 740 34	0 00	- 3 740 34
18 Mar 02 21 Mar 02 Settled	#REORG STILWELL FINL INC N/C TO JANUS CAP GROUP INC 2000828 EFF 1/2/03 CUSIP 860831108 MORGAN STANLEY & CO INC OTHER CHARGES 23	- 600 000 25 421000	15 252 37	000	- 19 418 70	4 168 33	0 00	4 168 33

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Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Translation	Total
Sales								
Equities								
17 Jun 02 20 Jun 02 Settled	#REORG STILWELL FINL INC N/C TO JANUS CAP GROUP INC 2000928 EFF 1/2/03 CUSIP 860831106 SMITH BARNEY INC / 106 40 OTHER CHARGES 1 09	1 900 000 19 024300	36 038 68	000	60 056 29	- 24 017 61	0 00	- 24 017 61
18 Jun 02 21 Jun 02 Settled	#REORG STILWELL FINL INC N/C TO JANUS CAP GROUP INC 2000928 EFF 1/2/03 CUSIP 860831106 INSTINET / 2 00 OTHER CHARGES 12	- 200 000 19 100000	3 817 88	000	6 298 88	- 2 481 00	0 00	2 481 00
18 Jun 02 21 Jun 02 Settled	#REORG STILWELL FINL INC N/C TO JANUS CAP GROUP INC 2000928 EFF 1/2/03 CUSIP 860831106 SMITH BARNEY INC / 37 00 OTHER CHARGES 57	1 000 000 18 935900	18 888 33	000	28,946 24	- 10,047 91	0 00	10 047 91
30 Aug 02 5 Sep 02 Settled	#REORG STILWELL FINL INC N/C TO JANUS CAP GROUP INC 2000928 EFF 1/2/03 CUSIP 860831106	3 400 000 13 940000	47 398 00	000	- 51 080 60	3 684 60	0 00	- 3 684 60
22 Apr 02 25 Apr 02 Settled	#REORG SYCOR INTL CORP STK MERGER TO CARDINAL HLTH INC 2019071 EFF 1/2/03 CUSIP 87157J106 INVESTMENT TECHNOLOGY GROUP INC / 82 00 OTHER CHARGES 4 21	- 4 100 000 34 065000	139,580 29	000	- 109 607 50	29 872 79	0 00	29,972 79
23 Apr 02 26 Apr 02 Settled	#REORG SYCOR INTL CORP STK MERGER TO CARDINAL HLTH INC 2019071 EFF 1/2/03 CUSIP 87157J106 INVESTMENT TECHNOLOGY GROUP INC / 48 00 OTHER CHARGES 2 33	2 300 000 33 560000	77 139 87	000	29 713 50	47 426 17	0 00	47 426 17
27 Aug 02 30 Aug 02 Settled	#REORG SYCOR INTL CORP STK MERGER TO CARDINAL HLTH INC 2019071 EFF 1/2/03 CUSIP 87157J106 INVESTMENT TECHNOLOGY GROUP INC / 204 00 OTHER CHARGES 10 64	- 10,200 000 34 627100	352 981 78	000	256 020 00	96 961 78	0 00	96 961 78
13 Feb 02 13 Feb 02 Settled	#REORG WILLAMETTE INDS INC CASH MERGER EFF 3/14/02 CUSIP 968133107	- 300 000 0 000000	16 650 00	000	13 526 97	3 123 03	0 00	3 123 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
10 May 02 15 May 02 Settled	#REORG/AT&T CORP REV SPLT TO AT&T CORP NEW SEC #2000829 EFF 11/18/02 CUSIP 001857108 BRIDGE TRADING COMPANY / 0 00 OTHER CHARGES 13	- 300 000 13 825900	4 078 64	000	- 9 845 84	- 5 867 30	0 00	- 5 867 30
10 May 02 15 May 02 Settled	#REORG/AT&T CORP REV SPLT TO AT&T CORP NEW SEC #2000829 EFF 11/18/02 CUSIP 001857108 INVESTMENT TECHNOLOGY GROUP INC / 3 00 OTHER CHARGES 05	- 100 000 13 605000	1 357 45	000	3 315 31	1 957 88	0 00	1,957 88
21 May 02 24 May 02 Settled	#REORG/AT&T CORP REV SPLT TO AT&T CORP NEW SEC #2000829 EFF 11/18/02 CUSIP 001857108 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 04	- 1 600 000 13 100000	20,858 38	000	53 045 02	- 32 085 66	0 00	- 32 085 66
30 Aug 02 5 Sep 02 Settled	#REORG/AT&T CORP REV SPLT TO AT&T CORP NEW SEC #2000829 EFF 11/18/02 CUSIP 001857108	- 57 400 000 12 220000	701 428 00	000	1 058,433 74	357,005 74	0 00	- 357 005 74
25 Jul 02 30 Jul 02 Settled	#REORG/CABLEVISION SYSTEMS CORP EXCHANGEFOR CABLEVISION MY GROUP 2097148 8/20/02CUSIP 12888C844 DONALDSON LUFKIN & JENRETTE SECURITIES CORP / 448 00 OTHER CHARGES 2 35	- 11,200 000 8 948500	77 372 85	000	- 260 860 00	183,587 15	0 00	- 183 587 15
21 May 02 24 May 02 Settled	#REORG/COMCAST CORP CL A COM TK MERGER TO AT&T COMCAST CORP SEC #2000122 CUSIP 200300200 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 3 32	- 4 000 000 30 020000	120,078 38	000	- 155 878 76	35 900 38	0 00	- 35,900 38
17 Jun 02 20 Jun 02 Settled	#REORG/COMCAST CORP CL A COM TK MERGER TO AT&T COMCAST CORP SEC #2000122 CUSIP 200300200 GOLDMAN SACHS & COMPANY OTHER CHARGES 40	- 500 000 28 450000	13 224 60	000	- 19 178 87	5 852 27	0 00	5 852 27
22 Jul 02 25 Jul 02 Settled	#REORG/COMCAST CORP CL A COM TK MERGER TO AT&T COMCAST CORP SEC #2000122 CUSIP 200300200 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 2 65	- 4,200 000 20 820000	87,881 35	000	- 159 962 04	- 72,100 68	0 00	72,100 68

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Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	#REORG/COMCAST CORP CL A COM TK MERGER TO AT&T COMCAST CORP SEC #2000122 CUSIP 200300200	- 14 300 000 23 830000	340 769 00	000	464 944 96	124 175 96	0 00	124 175 96
3 Sep 02 8 Sep 02 Settled	#REORG/COMCAST COPP CL A COM TK MERGER TO AT&T COMCAST CORP SEC #2000122 CUSIP 200300200 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 21	300 000 22 268800	6 674 43	000	11 097 00	4 422 57	0 00	4 422 57
4 Sep 02 9 Sep 02 Settled	#REORG/COMCAST CORP CL A COM TK MERGER TO AT&T COMCAST CORP SEC #2000122 CUSIP 200300200 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	- 100 000 22 465000	2 244 43	000	3 697 75	1 453 32	0 00	- 1 453 32
4 Sep 02 9 Sep 02 Settled	#REORG/COMCAST CORP CL A COM TK MERGER TO AT&T COMCAST CORP SEC #2000122 CUSIP 200300200 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 14	- 200 000 22 075000	4 410 86	000	7 395 50	2 984 64	0 00	- 2 984 64
4 Sep 02 9 Sep 02 Settled	#REORG/COMCAST CORP CL A COM TK MERGER TO AT&T COMCAST COPP SEC #2000122 CUSIP 200300200 INVESTMENT TECHNOLCGY GROUP INC / 2 00 OTHER CHARGES 07	100 000 22 000000	2 197 93	000	3 697 75	- 1 499 82	0 00	- 1 499 82
4 Sep 02 9 Sep 02 Settled	#REORG/COMCAST CORP CL A COM TK MERGER TO AT&T COMCAST CORP SEC #2000122 CUSIP 200300200 FIDELITY CAPITAL MARKETS / 274 00 OTHER CHARGES 9 04	13 700 000 21 918100	299 994 93	000	501 470 67	201 475 74	0 00	201 475 74
4 Sep 02 9 Sep 02 Settled	#REORG/COMCAST CORP CL A COM TK MERGER TO AT&T COMCAST CORP SEC #2000122 CUSIP 200300200 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 14	200 000 22 105000	4 416 86	000	7 395 50	2 978 64	0 00	2 978 64
5 Sep 02 10 Sep 02 Settled	#REORG/COMCAST CORP CL A COM TK MERGER TO AT&T COMCAST CORP SEC #2000122 CUSIP 200300200 FIDELITY CAPITAL MARKETS / 46 00 OTHER CHARGES 1 54	- 2 300 000 22 210200	51 035 92	000	- 55 040 24	- 4 004 32	0 00	- 4,004 32

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
5 Sep 02 10 Sep 02 Settled	#REORG/COMCAST CORP CL A COM TK MERGER TO AT&T COMCAST CORP SEC #2000122 CUSIP 200300200 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	- 100 000 21 715000	2 169 43	000	2 887 00	- 697 57	0 00	- 697 57
5 Sep 02 10 Sep 02 Settled	#REORG/COMCAST CORP CL A COM TK MERGER TO AT&T COMCAST CORP SEC #2000122 CUSIP 200300200 INSTINET / 2 00 OTHER CHARGES 14	200 000 22 530000	4 503 88	000	5 734 00	- 1 230 14	0 00	- 1 230 14
3 Jan 02 8 Jan 02 Settled	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4877 EFF 8/30/02 CUSIP 208251504 MERRILL LYNCH PIERCE FENNER & SMITH / 9 00 OTHER CHARGES 13	300 000 28 847200	8 645 03	000	- 9 241 92	- 596 89	0 00	- 596 89
3 Jan 02 8 Jan 02 Settled	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4877 EFF 8/30/02 CUSIP 208251504 INSTINET / 3 00 OTHER CHARGES 14	- 300 000 28 800000	8,666 88	000	- 9 241 92	- 575 08	0 00	- 575 08
8 Jan 02 11 Jan 02 Settled	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4877 EFF 8/30/02 CUSIP 208251504 SMITH BARNEY INC / 3 60 OTHER CHARGES 05	- 100 000 27 768500	2 773 30	000	- 3 080 64	- 307 34	0 00	307 34
14 Aug 02 19 Aug 02 Settled	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4877 EFF 8/30/02 CUSIP 208251504 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 59	- 800 000 24 487500	19 573 41	000	24,438 44	- 4 866 03	0 00	- 4 866 03
15 Aug 02 20 Aug 02 Settled	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4877 EFF 8/30/02 CUSIP 208251504 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 52	- 700 000 24 818100	17 216 75	000	21,367 58	- 4,150 83	0 00	- 4 150 83

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Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
16 Aug 02 21 Aug 02 Settled	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4677 EFF 8/30/02 CUSIP 208251504 INVESTMENT TECHNOLOGY GROUP INC / 78 00 OTHER CHARGES 2 85	- 3 800 000	94 555 77	000	- 117 547 25	- 22 991 48	0 00	- 22 991 48
19 Aug 02 22 Aug 02 Settled	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4677 EFF 8/30/02 CUSIP 208251504 INVESTMENT TECHNOLOGY GROUP INC / 72 00 OTHER CHARGES 2 64	3 600 000	87,363 96	000	- 107 341 13	19 977 17	0 00	- 19 977 17
20 Aug 02 23 Aug 02 Settled	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4677 EFF 8/30/02 CUSIP 208251504 INSTINET / 19 00 OTHER CHARGES 1 39	1 800 000	48 149 61	000	50 557 64	4 408 03	0 00	4 408 03
14 Aug 02 19 Aug 02 Settled	#REORG/KPMG CONSULTING NAME CHANGE TO BEARINGPOINT INC SEC 2059009 EFF 10/2/02CUSIP 48265R109 INVESTMENT TECHNOLOGY GROUP INC / 68 00 OTHER CHARGES 89	3 300 000	32 635 68	000	51 032 15	18 396 47	0 00	18 396 47
15 Aug 02 20 Aug 02 Settled	#REORG/KPMG CONSULTING NAME CHANGE TO BEARINGPOINT INC SEC 2059009 EFF 10/2/02CUSIP 48265R109 INSTINET / 145 00 OTHER CHARGES 4 38	14 500 000	145 213 12	000	150 841 02	5 627 90	0 00	5 627 90
27 Aug 02 30 Aug 02 Settled	#REORG/MCAFEE COM CASH & STK MERGER TO NETWORKS ASSOC INC SEC#2609348 9/13/02 CUSIP 579062100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 06	- 100 000	1 749 94	000	2 419 50	- 669 56	0 00	669 56
27 Aug 02 30 Aug 02 Settled	#REORG/MCAFEE COM CASH & STK MERGER TO NETWORKS ASSOC INC SEC#2609348 9/13/02 CUSIP 579062100 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 11	- 200 000	3 557 89	000	4 839 00	1 281 11	0 00	1 281 11

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
27 Aug 02 30 Aug 02 Settled	#REORG/MCAFFEE COM CASH & STK MERGER TO NETWORKS ASSOC INC SEC#2609348 9/13/02 CUSIP 579082100 CANTOR FITZGERALD & CO OTHER CHARGES 4 00	- 7,800 000 17 034300	132,863 54	000	144 834 75	- 12 071 21	0 00	- 12 071 21
28 Aug 02 3 Sep 02 Settled	#REORG/MCAFFEE COM CASH & STK MERGER TO NETWORKS ASSOC INC SEC#2609348 9/13/02 CUSIP 579082100 CANTOR FITZGERALD & CO OTHER CHARGES 2 54	- 5 000 000 18 878700	84 380 96	000	- 72 180 75	12 200 21	0 00	12 200 21
29 Aug 02 4 Sep 02 Settled	#REORG/MCAFFEE COM CASH & STK MERGER TO NETWORKS ASSOC INC SEC#2609348 9/13/02 CUSIP 579082100 CANTOR FITZGERALD & CO OTHER CHARGES 4 66	- 8 400 000 16 484500	154 781 64	000	- 128 504 25	28 257 39	0 00	28,257 39
8 May 02 9 May 02 Settled	#REORG/MICRO GEN STK MERGER TO FID NATL INFORMATION SOLUTIONS 2320379 7/8/02 CUSIP 594838302 KNIGHT SECURITIES L P OTHER CHARGES 80	- 1 500 000 17 520000	26 278 20	000	- 18 395 25	7 883 85	0 00	7 883 85
7 May 02 9 May 02 Settled	#REORG/MICRO GEN STK MERGER TO FID NATL INFORMATION SOLUTIONS 2320379 7/8/02 CUSIP 594838302 KNIGHT SECURITIES L P OTHER CHARGES 85	1,800 000 17 416000	31 347 85	000	- 22 024 25	9 323 60	0 00	9,323 60
24 Jan 02 29 Jan 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 UBS WARBURG LLC / 8 00 OTHER CHARGES 15	200 000 49 888100	8 971 67	000	- 8 333 50	638 17	0 00	638 17
30 Jan 02 4 Feb 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 UBS WARBURG LLC / 3 00 OTHER CHARGES 08	- 100 000 49 802100	4 987 13	000	4 668 00	321 13	0 00	321 13
5 Feb 02 8 Feb 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 MORGAN STANLEY & CO INC / 8 80 OTHER CHARGES 15	- 200 000 49 277000	8 848 45	000	- 8 412 61	1 435 84	0 00	1 435 84

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Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

8 Feb 02 11 Feb 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001306 EFF 1/27/03 CUSIP 718154107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	100 000 49 885000	4 988 42	000	- 3 746 61	1 239 81	0 00	1 239 81
7 Feb 02 12 Feb 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001306 EFF 1/27/03 CUSIP 718154107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	100 000 49 900000	4 987 92	000	3 746 61	1 241 31	0 00	1 241 31
20 Feb 02 25 Feb 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001306 EFF 1/27/03 CUSIP 718154107 TROSTER SINGER CORP / 21 00 OTHER CHARGES 1 10	- 1 400 000 51 990000	72 763 90	000	69 392 88	3 371 02	0 00	3 371 02
26 Feb 02 1 Mar 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001306 EFF 1/27/03 CUSIP 718154107 RBC DAIN RAUSCHER / 14 00 OTHER CHARGES 33	- 400 000 53 545900	21,404 03	000	14 986 44	6 417 59	0 00	6 417 59
4 Apr 02 9 Apr 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001306 EFF 1/27/03 CUSIP 718154107 DEUTSCHE BANK SECURITIES INC / 42 00 OTHER CHARGES 1 13	700 000 53 500000	37 406 67	000	26 226 27	11 180 60	0 00	11 180 60
4 Apr 02 9 Apr 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001306 EFF 1/27/03 CUSIP 718154107 DEUTSCHE BANK SECURITIES INC / 6 00 OTHER CHARGES 17	100 000 53 500000	5 343 83	000	3 746 61	1 597 22	0 00	1 597 22
4 Apr 02 9 Apr 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001306 EFF 1/27/03 CUSIP 718154107 DEUTSCHE BANK SECURITIES INC / 24 00 OTHER CHARGES 65	- 400 000 53 500000	21 375 35	000	- 14 986 44	6 388 91	0 00	6 388 91
5 Apr 02 10 Apr 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001306 EFF 1/27/03 CUSIP 718154107 DEUTSCHE BANK SECURITIES INC / 7 60 OTHER CHARGES 32	- 200 000 52 683000	10 524 68	000	- 7 403 22	3 031 46	0 00	3 031 46

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Account number 5502
Account Name: FAMILY CODE FAM5502

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
5 Apr 02 10 Apr 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 DEUTSCHE BANK SECURITIES INC / 3 80 OTHER CHARGES 18	- 100 000 52 863000	5 282 34	000	- 3,748 61	1 515 73	0 00	1 515 73
5 Apr 02 10 Apr 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 DEUTSCHE BANK SECURITIES INC / 28 80 OTHER CHARGES 1 11	- 700 000 52 863000	38,836 39	000	- 26 228 27	10 610 12	0 00	10 610 12
8 Apr 02 11 Apr 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 DEUTSCHE BANK SECURITIES INC / 68 40 OTHER CHARGES 2 85	- 1,800 000 52 532400	94 487 07	000	- 67 438 98	27 048 09	0 00	27,048 09
8 Apr 02 11 Apr 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 DEUTSCHE BANK SECURITIES INC / 3 80 OTHER CHARGES 18	- 100 000 52 532400	5 249 28	000	- 3 748 61	1 502 87	0 00	1 502 87
8 Apr 02 11 Apr 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 DEUTSCHE BANK SECURITIES INC / 15 20 OTHER CHARGES 64	- 400 000 52 532400	20 897 12	000	- 14 988 44	8 010 68	0 00	8 010 68
12 Apr 02 17 Apr 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 GOLDMAN SACHS & COMPANY OTHER CHARGES 32	200 000 52 978000	10 595 28	000	- 7 483 22	3 102 06	0 00	3,102 06
13 May 02 16 May 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 FIDELITY CAPITAL MARKETS / 460 00 OTHER CHARGES 19 27	- 11 500 000 55 842900	839 414 08	000	- 268 334 85	373,079 23	0 00	373,079 23
21 May 02 24 May 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 33	- 200 000 54 870000	10 933 67	000	- 7 483 22	3 440 45	0 00	3 440 45

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Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued interest	Cost	Market	Translation	Total
Sales								
Equities								
29 May 02 3 Jun 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001303 EFF 1/27/03 CUSIP 718154107 FIDELITY CAPITAL MARKETS / 192 00 OTHER CHARGES 3 08	4 800 000 55 718000	267 246 34	000	87 035 86	179 310 48	0 00	179 310 48
29 May 02 3 Jun 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001306 EFF 1/27/03 CUSIP 718154107 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 34	200 000 55 525000	11 100 66	000	3 907 26	7 183 40	0 00	7 183 40
29 May 02 3 Jun 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 51	300 000 55 545000	16 656 99	000	5 860 89	10 796 10	0 00	10,796 10
3 Jun 02 6 Jun 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 FIDELITY CAPITAL MARKETS / 20 00 OTHER CHARGES 87	500 000 57 460000	28 709 13	000	8 439 17	20 269 98	0 00	20 269 98
14 Jun 02 19 Jun 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001306 EFF 1/27/03 CUSIP 718154107 GOLDMAN SACHS & COMPANY / 3 00 OTHER CHARGES 17	- 100 000 55,318500	5 528 68	000	3 748 81	1 782 07	0 00	1 782 07
17 Jun 02 20 Jun 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001306 EFF 1/27/03 CUSIP 718154107 GOLDMAN SACHS & COMPANY OTHER CHARGES 2 32	1 400 000 54 880000	76 829 68	000	52 452 54	24 377 14	0 00	24 377 14
22 Jul 02 25 Jul 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001306 EFF 1/27/03 CUSIP 718154107 INVESTMENT TECHNOLOGY GROUP INC / 48 00 OTHER CHARGES 2 95	2 300 000 42 570000	97 882 05	000	109 448 41	11 587 36	0 00	11 587 36
20 Aug 02 23 Aug 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 2 34	1 500 000 51 870000	77 472 66	000	70,927 80	6 544 86	0 00	6 544 86

The Northern Trust Company

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Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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

Sales**Equities**

20 Aug 02 23 Aug 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 ROBB PECK MCCOOEY CLEARING CORP / 84 00 OTHER CHARGES 4 35	2 800 000 51 606700	144 410 41	000	- 131 835 78	12 574 65	0 00	12 574 65
21 Aug 02 26 Aug 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 ROBB PECK MCCOOEY CLEARING CORP / 60 00 OTHER CHARGES 3 04	- 2 000 000 50 476500	100 869 98	000	94 028 90	6 883 08	0 00	6 883 08
21 Aug 02 26 Aug 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 18	- 100 000 51 130000	5 110 84	000	4 708 42	402 42	0 00	402 42
22 Aug 02 27 Aug 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 18	- 100 000 50 845000	5 082 34	000	- 4 897 33	385 01	0 00	385 01
22 Aug 02 27 Aug 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 INSTINET / 3 00 OTHER CHARGES 48	- 300 000 50 600000	15 178 54	000	14 091 99	1,084 55	0 00	1 084 55
23 Aug 02 28 Aug 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 15	- 100 000 47 895000	4,787 35	000	- 4 697 33	90 02	0 00	90 02
23 Aug 02 28 Aug 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 INSTINET / 2 00 OTHER CHARGES 31	- 200 000 49 880000	9 973 69	000	- 9 394 68	579 03	0 00	579 03
28 Aug 02 29 Aug 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 INVESTMENT TECHNOLOGY GROUP INC / 82 00 OTHER CHARGES 4 43	- 3,100 000 47 420000	146,935 57	000	- 145,617 23	1 318 34	0 00	1,318 34

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 13 Feb 03

Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
28 Aug 02 29 Aug 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 15	- 100 000 47 165000	4 714 35	000	4 697 33	17 02	0 00	17 02
28 Aug 02 3 Sep 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 BNY ESI SECURITIES CO / 8 00 OTHER CHARGES 30	200 000 48 400000	9 671 70	000	- 8 394 66	277 04	0 00	277 04
30 Aug 02 5 Sep 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107	32 400 000 50 000000	1,820 000 00	000	1 208 322 83	411 677 17	0 00	411 677 17
6 Sep 02 11 Sep 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 GOLDMAN SACHS & COMPANY / 132 00 OTHER CHARGES 3 09	2 200 000 46 645100	102 484 13	000	120 169 50	17 685 37	0 00	17 685 37
6 Sep 02 11 Sep 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 MORGAN STANLEY & CO INC / 48 00 OTHER CHARGES 1 11	- 800 000 46 018700	36 764 25	000	43 698 00	6 933 75	0 00	6 933 75
9 Sep 02 12 Sep 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 MERRILL LYNCH PIERCE FENNER & SMITH / 102 00 OTHER CHARGES 2 46	1 700 000 48 010200	81 512 88	000	92 858 25	11 345 37	0 00	- 11 345 37
3 Oct 02 8 Oct 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 CANTOR FITZGERALD & CO / 248 00 OTHER CHARGES 7 45	- 6 200 000 39 898600	247 115 87	000	283 284 36	36 168 49	0 00	36 168 48
3 Oct 02 8 Oct 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 49	400 000 40 005000	15 993 51	000	18 789 32	2 795 81	0 00	- 2 785 81

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales**Equities**

3 Oct 02 8 Oct 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 13	100 000 40 005000	3 898 37	000	- 4 697 33	- 698 98	0 00	698 98
3 Oct 02 8 Oct 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 73	- 600 000 40 085000	24 028 27	000	- 28 047 33	- 4 021 06	0 00	4 021 06
3 Oct 02 8 Oct 02 Settled	#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001308 EFF 1/27/03 CUSIP 718154107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 12	100 000 39 850000	3 882 88	000	- 4,687 33	- 714 45	0 00	- 714 45
10 Jun 02 13 Jun 02 Settled	#REORG/RGS ENEGY GROUP DEFAULT CASH MERGER EFF 8/28/02 CUSIP 74956K104 CANTOR FITZGERALD & CO / 300 00 OTHER CHARGES 8 88	7 500 000 39 328700	294 641 37	000	- 189 785 81	104 845 58	0 00	104 845 58
30 Aug 02 5 Sep 02 Settled	#REORG/TRW INC STK MERGER TO NORTHROP GRUMAN SEC#2888351 EFF 12/11/02 CUSIP 872849108	- 1 800 000 57 400000	109 060 00	000	- 106,288 00	2 774 00	0 00	2,774 00
28 Jan 02 1 Feb 02 Settled	AAR CORP COM CUSIP 000381105 CANTOR FITZGERALD & CO / 280 00 OTHER CHARGES 87	- 7 000 000 8 242000	57,413 13	000	- 63,494 80	8 081 67	0 00	8 081 87
28 Jan 02 1 Feb 02 Settled	AAR CORP COM CUSIP 000361105 INSTINET / 7 00 OTHER CHARGES 09	- 700 000 8 220000	5 746 81	000	- 8 366 64	- 619 73	0 00	- 619 73
30 Jan 02 4 Feb 02 Settled	AAR CORP COM CUSIP 000361105 CANTOR FITZGERALD & CO / 118 00 OTHER CHARGES 36	2,800 000 8 200000	23 883 84	000	26,035 72	- 2 372 08	0 00	- 2 372 08
8 Jan 02 11 Jan 02 Settled	ABBOTT LAB COM CUSIP 002824100 INVESTMENT TECHNOLOGY GROUP INC / 48 00 OTHER CHARGES 1 88	- 2 400 000 54 750000	131 350 02	000	82 352 61	48 987 41	0 00	48 987 41

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Portfolio Statement

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Account number 5502
Account Name, FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

8 Jan 02 11 Jan 02 Settled	ABBOTT LAB COM CUSIP 002824100 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 25	300 000 54 780000	16 427 75	000	- 10 345 08	6 082 67	0 00	6 082 67
9 Jan 02 14 Jan 02 Settled	ABBOTT LAB COM CUSIP 002824100 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 42	500 000 55 080000	27,529 58	000	16 794 16	10 735 42	0 00	10 735 42
9 Jan 02 14 Jan 02 Settled	ABBOTT LAB COM CUSIP 002824100 J P MORGAN SECURITIES INC / 20 00 OTHER CHARGES 42	- 500 000 55 400000	27 679 58	000	18 554 25	11 125 33	0 00	11,125 33
4 Feb 02 7 Feb 02 Settled	ABBOTT LAB COM CUSIP 002824100 ROBB PECK MCCOOEY CLEARING CORP / 291 00 OTHER CHARGES 8 27	- 9 700 000 58 818100	550 836 30	000	320 380 85	230 455 35	0 00	230 455 35
4 Feb 02 7 Feb 02 Settled	ABBOTT LAB COM CUSIP 002824100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 09	- 100 000 57 010000	5 698 91	000	- 3 310 85	2 388 06	0 00	2 388 06
5 Feb 02 8 Feb 02 Settled	ABBOTT LAB COM CUSIP 002824100 ROBB PECK MCCOOEY CLEARING CORP / 63 00 OTHER CHARGES 1 80	- 2 100 000 58 901200	119 427 72	000	- 69 168 48	50,259 24	0 00	50 259 24
6 Feb 02 11 Feb 02 Settled	ABBOTT LAB COM CUSIP 002824100 INVESTMENT TECHNOLOGY GROUP INC / 16 00 OTHER CHARGES 67	800 000 55 825600	44 643 81	000	- 44,317 30	328 51	0 00	326 51
30 Aug 02 5 Sep 02 Settled	ABBOTT LAB COM CUSIP 002824100	- 23 600 000 40 030000	944 708 00	000	- 1 069 784 06	125 076 06	0 00	125 076 06
8 May 02 13 May 02 Settled	ABERCROMBIE & FITCH CO CL A CUSIP 002896207 GOLDMAN SACHS & COMPANY / 18 00 OTHER CHARGES 30	- 300 000 33 020100	9 887 73	000	12 080 52	2 192 79	0 00	2 192 79

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Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
14 Aug 02 19 Aug 02 Settled	ABERCROMBIE & FITCH CO CL A CUSIP 002898207 INVESTMENT TECHNOLOGY GROUP INC / 120 00 OTHER CHARGES 4 28	6 000 000	141 239 84	000	- 148 499 59	- 5 259 65	0 00	- 5 259 65
8 May 02 9 May 02 Settled	ABM INDS INC COM CUSIP 000957100 FIDELITY CAPITAL MARKETS / 200 00 OTHER CHARGES 5 84	- 5 000 000	187 044 08	000	- 131 400 00	65 644 08	0 00	65 644 08
12 Mar 02 15 Mar 02 Settled	ACCREDITO HLTH INC COM CUSIP 00437V104 INVESTMENT TECHNOLOGY GROUP INC / 48 00 OTHER CHARGES 1 88	- 2,400 000	123,910 14	000	71 317 53	52 592 61	0 00	52 592 61
13 Mar 02 18 Mar 02 Settled	ACCREDITO HLTH INC COM CUSIP 00437V104 INVESTMENT TECHNOLOGY GROUP INC / 129 00 OTHER CHARGES 5 13	- 8,450 000	341 189 87	000	162,371 75	178 828 12	0 00	178,828 12
13 Mar 02 18 Mar 02 Settled	ACCREDITO HLTH INC COM CUSIP 00437V104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000	5 309 82	000	2 843 50	2 468 42	0 00	2,468 42
13 Mar 02 18 Mar 02 Settled	ACCREDITO HLTH INC COM CUSIP 00437V104 INSTINET / 6 00 OTHER CHARGES 48	- 600 000	31 715 52	000	- 17 061 00	14,654 52	0 00	14 654 52
5 Jul 02 5 Jul 02 Settled	ACCREDITO HLTH INC COM CUSIP 00437V104	0 940	44 77	000	- 48 78	- 4 01	0 00	- 4 01
13 Aug 02 16 Aug 02 Settled	ACCREDITO HLTH INC COM CUSIP 00437V104 INVESTMENT TECHNOLCGY GROUP INC / 22 00 OTHER CHARGES 1 57	- 1 100 000	51,835 83	000	- 57 079 00	- 5,243 07	0 00	- 5,243 07
13 Aug 02 18 Aug 02 Settled	ACCREDITO HLTH INC COM CUSIP 00437V104 TROSTER SINGER CORP OTHER CHARGES 2 41	- 1 700 000	79,812 59	000	88 213 00	- 8 400 41	0 00	8 400 41

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

Sales

Equities

14 Aug 02 19 Aug 02 Settled	ACCREDO HLTH INC COM CUSIP 00437V104 MERRILL PROFESSIONAL CLEARING CORP / 15 OTHER CHARGES 02	- 10 000 45 600000	455 83	000	- 518 90	63 07	0 00	- 63 07
29 Jul 02 1 Aug 02 Settled	ACTIVISION INC NEW COM NEW CUSIP 004930202 B TRADE SERVICES / 8 00 OTHER CHARGES 34	- 400 000 27 970000	11 179 66	000	11 020 00	159 66	0 00	159 66
29 Jul 02 1 Aug 02 Settled	ACTIVISION INC NEW COM NEW CUSIP 004930202 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 09	100 000 27 915000	2 789 41	000	2 755 00	34 41	0 00	34 41
13 Aug 02 18 Aug 02 Settled	ACTIVISION INC NEW COM NEW CUSIP 004930202 INSTINET / 10 00 OTHER CHARGES 81	1 000 000 26 890000	26 879 19	000	27 550 00	670 81	0 00	- 670 81
13 Aug 02 18 Aug 02 Settled	ACTIVISION INC NEW COM NEW CUSIP 004930202 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 09	- 100 000 26 970000	2,694 91	000	2 755 00	60 09	0 00	60 09
18 Dec 02 23 Dec 02 Settled	ACTIVISION INC NEW COM NEW CUSIP 004930202 SG COWEN AND COMPANY / 210 00 OTHER CHARGES 1 64	- 4 200 000 12 934900	54 114 94	000	142 443 00	- 88 328 06	0 00	- 89 328 06
30 Jul 02 2 Aug 02 Settled	ACTRADE FINL TECHNOLOGIES LTD COM STK CUSIP 00507P102 TROSTER SINGER CORP / 580 00 OTHER CHARGES 1 21	- 14 500 000 2 762500	39 475 04	000	- 228 885 61	189 210 57	0 00	189 210 57
30 Jul 02 2 Aug 02 Settled	ACTRADE FINL TECHNOLOGIES LTD COM STK CUSIP 00507P102 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 04	- 400 000 2 630000	1 043 86	000	- 7 187 94	- 6,123 98	0 00	6 123 98
1 Aug 02 6 Aug 02 Settled	ACTRADE FINL TECHNOLOGIES LTD COM STK CUSIP 00507P102 MERRILL PROFESSIONAL CLEARING CORP / 103 50 OTHER CHARGES 49	- 8 900 000 2 340000	18 042 01	000	95 137 63	- 79 095 62	0 00	79 095 62

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Investment Transaction Detail

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

Sales

Equities

1 Aug 02 8 Aug 02 Settled	ACTRADE FINL TECHNOLOGIES LTD COM STK CUSIP 00507P102 TROSTER SINGER CORP OTHER CHARGES 13	- 1 600 000	3 989 87	000	- 23 289 60	- 18 269 73	0 00	- 18 289 73
23 Sep 02 28 Sep 02 Settled	ACTUANT CORP CL A NEW CUSIP 00508X203 STATE STREET BROKERAGE SVCS / 32 00 OTHER CHARGES 1 79	- 1 800 000	59 260 45	000	67 348 80	- 8 088 35	0 00	- 8 088 35
9 Dec 02 12 Dec 02 Settled	ACTUANT CORP CL A NEW CUSIP 00508X203 FIDELITY CAPITAL MARKETS / 148 00 OTHER CHARGES 4 82	3,700 000	159 946 18	000	153,487 70	8 458 48	0 00	8 458 48
9 Dec 02 12 Dec 02 Settled	ACTUANT CORP CL A NEW CUSIP 00508X203 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 82	- 700 000	30 288 08	000	26 382 00	3 906 08	0 00	3 906 08
24 Sep 02 27 Sep 02 Settled	ACUITY BRANDS INC COM CUSIP 00508Y102 INSTINET / 5 00 OTHER CHARGES 21	- 500 000	6 794 79	000	- 10 294 45	- 3 489 68	0 00	3 489 68
14 Jan 02 17 Jan 02 Settled	ADAPTEC INC COM CUSIP 00651F108 TROSTER SINGER CORP OTHER CHARGES 43	- 1 700 000	28 525 57	000	- 15 869 50	12 656 07	0 00	12 656 07
13 Feb 02 19 Feb 02 Settled	ADAPTEC INC COM CUSIP 00651F108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 05	- 200 000	3 309 95	000	1 887 00	1 442 95	0 00	1 442 95
13 Feb 02 19 Feb 02 Settled	ADAPTEC INC COM CUSIP 00651F108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	100 000	1,664 87	000	- 933 50	731 47	0 00	731 47
13 Feb 02 19 Feb 02 Settled	ADAPTEC INC COM CUSIP 00651F108 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 08	- 300 000	5 017 42	000	- 2,800 50	2,216 92	0 00	2 216 92

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
13 Feb 02 19 Feb 02 Settled	ADAPTEC INC COM CUSIP 00651F108 TROSTER SINGER CORP OTHER CHARGES 30	1,200 000 16 410000	19 691 70	000	11 202 00	8 489 70	0 00	8,489 70
13 Feb 02 19 Feb 02 Settled	ADAPTEC INC COM CUSIP 00651F108 INVESTMENT TECHNOLOGY GROUP INC / 26 00 OTHER CHARGES 33	1 300 000 16 540000	21 475 67	000	- 12 135 50	9 340 17	0 00	9 340 17
12 Apr 02 17 Apr 02 Settled	ADAPTEC INC COM CUSIP 00651F108 CANTOR FITZGERALD & CO OTHER CHARGES 2 13	- 5 000 000 14 110000	70 547 87	000	46 675 00	23 872 87	0 00	23 872 87
12 Apr 02 17 Apr 02 Settled	ADAPTEC INC COM CUSIP 00651F108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 18	400 000 14 260000	5 695 82	000	3 734 00	1 961 82	0 00	1 961 82
6 May 02 8 May 02 Settled	ADAPTEC INC COM CUSIP 00651F108 KNIGHT SECURITIES L P OTHER CHARGES 8 65	17 000 000 12 980100	220 655 05	000	155 715 10	64 939 95	0 00	64 939 95
30 Aug 02 5 Sep 02 Settled	ADC TELECOMMUNICATIONS INC COM CUSIP 000886101	- 12 000 000 1 280000	15 360 00	000	18 057 97	- 2 697 97	0 00	- 2 697 97
14 Jan 02 17 Jan 02 Settled	ADELPHIA BUSINESS SOLUTIONS INC CL A CUSIP 006847107 SMITH BARNEY INC OTHER CHARGES 01	- 1 042 000 0 200500	389 38	000	579 78	180 42	0 00	180 42
18 Jan 02 18 Jan 02 Settled	ADELPHIA BUSINESS SOLUTIONS INC CL A CUSIP 006847107	0 730 0 000000	0 12	000	- 0 40	0 28	0 00	0 28
18 Jan 02 24 Jan 02 Settled	ADELPHIA BUSINESS SOLUTIONS INC CL A CUSIP 006847107 TROSTER SINGER CORP OTHER CHARGES 03	8 965 000 0 150000	1 344 72	000	3 102 06	- 1 757 34	0 00	- 1 757 34
18 Jan 02 18 Jan 02 Settled	ADELPHIA BUSINESS SOLUTIONS INC CL A CUSIP 006847107	0 580 0 000000	0 09	000	0 12	0 03	0 00	- 0 03

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
10 Apr 02 15 Apr 02 Settled	ADELPHIA COMMUNICATIONS CORP CL A CUSIP 006848105 MORGAN STANLEY & CO INC / 38 00 OTHER CHARGES 28	- 900 000 10 203100	9 148 51	000	34 032 45	24 885 84	0 00	- 24,885 84
11 Apr 02 16 Apr 02 Settled	ADELPHIA COMMUNICATIONS CORP CL A CUSIP 006848105 JEFFERIES & COMPANY / 800 00 OTHER CHARGES 4 58	- 18 000 000 8 450700	151 208 02	000	679 357 83	- 528 149 91	0 00	528 149 91
25 Apr 02 30 Apr 02 Settled	ADELPHIA COMMUNICATIONS CORP CL A CUSIP 006848105 GOLDMAN SACHS & COMPANY / 72 00 OTHER CHARGES 38	- 1 800 000 8 562700	11,740 50	000	84 639 60	- 52 889 10	0 00	- 52 889 10
3 May 02 8 May 02 Settled	ADELPHIA COMMUNICATIONS CORP CL A CUSIP 006848105 GOLDMAN SACHS & COMPANY / 47 70 OTHER CHARGES 17	- 900 000 6 169600	5 504 77	000	- 21 857 78	18 152 89	0 00	- 18,152 89
13 May 02 18 May 02 Settled	ADELPHIA COMMUNICATIONS CORP CL A CUSIP 006848105 MERRILL LYNCH PIERCE FENNER & SMITH / 48 00 OTHER CHARGES 30	- 1 600 000 8 181300	9,857 78	000	36 392 00	- 26,534 22	0 00	28 534 22
23 May 02 29 May 02 Settled	ADELPHIA COMMUNICATIONS CORP CL A CUSIP 006848105 GOLDMAN SACHS & COMPANY / 18 00 OTHER CHARGES 05	- 800 000 2 229100	1 318 41	000	- 13 474 51	- 12 155 10	0 00	- 12 155 10
18 Mar 02 21 Mar 02 Settled	ADOBE SYS INC COM CUSIP 00724F101 MORGAN STANLEY & CO INC OTHER CHARGES 29	- 500 000 38 611000	19,305 21	000	17,005 62	2 289 59	0 00	2 289 59
21 May 02 24 May 02 Settled	ADOBE SYS INC COM CUSIP 00724F101 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 12	- 100 000 37 080000	3 708 88	000	3 401 13	307 75	0 00	307 75
17 Jun 02 20 Jun 02 Settled	ADOBE SYS INC COM CUSIP 00724F101 GOLDMAN SACHS & COMPANY OTHER CHARGES 80	- 1 000 000 29 670000	29,669 10	000	- 32 931 75	- 3,282 85	0 00	3,282 85

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	ADOBE SYS INC COM CUSIP 00724F101	- 3 600 000	72 360 00	000	74 052 52	- 1 692 52	0 00	1 692 52
		20 100000						
2 Dec 02 5 Dec 02 Settled	ADOBE SYS INC COM CUSIP 00724F101 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 27	- 300 000	8 982 71	000	6 163 48	2 799 23	0 00	2 799 23
		28 896600						
2 Dec 02 5 Dec 02 Settled	ADOBE SYS INC COM CUSIP 00724F101 SCHWAB CHARLES OTHER CHARGES 2 01	2 300 000	66 810 13	000	47 132 52	19 477 61	0 00	19 477 61
		28 961800						
2 Dec 02 5 Dec 02 Settled	ADOBE SYS INC COM CUSIP 00724F101 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 44	500 000	14 447 06	000	- 10 246 20	4 200 86	0 00	4 200 86
		28 815000						
3 Dec 02 8 Dec 02 Settled	ADOBE SYS INC COM CUSIP 00724F101 INSTINET / 2 00 OTHER CHARGES 18	200 000	5 782 82	000	4 098 48	1 664 34	0 00	1 664 34
		28 825000						
3 Dec 02 6 Dec 02 Settled	ADOBE SYS INC COM CUSIP 00724F101 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 17	200 000	5 537 83	000	4 098 48	1 439 35	0 00	1 439 35
		27 710000						
3 Dec 02 8 Dec 02 Settled	ADOBE SYS INC COM CUSIP 00724F101 SCHWAB CHARLES OTHER CHARGES 2 00	2 400 000	66 349 60	000	48 208 32	18 143 28	0 00	18 143 28
		27 646500						
3 Dec 02 8 Dec 02 Settled	ADOBE SYS INC COM CUSIP 00724F101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 09	- 100 000	2 818 91	000	- 1 999 09	819 82	0 00	819 82
		28 210000						
3 Dec 02 8 Dec 02 Settled	ADOBE SYS INC COM CUSIP 00724F101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 09	- 100 000	2 745 41	000	1 999 09	746 32	0 00	746 32
		27 475000						
3 Dec 02 6 Dec 02 Settled	ADOBE SYS INC COM CUSIP 00724F101 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 17	200 000	5 536 83	000	3 998 18	1 538 65	0 00	1 538 65
		27 795000						

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
4 Dec 02 9 Dec 02 Settled	ADOBE SYS INC COM CUSIP 00724F101 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 17	- 200 000 27 370000	5 469 83	000	- 3 898 18	1 471 85	0 00	1 471 85
4 Dec 02 9 Dec 02 Settled	ADOBE SYS INC COM CUSIP 00724F101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 09	- 100 000 28 755000	2,873 41	000	1 889 00	674 41	0 00	674 41
4 Dec 02 9 Dec 02 Settled	ADOBE SYS INC COM CUSIP 00724F101 SCHWAB CHARLES OTHER CHARGES 97	- 1 200 000 28 793400	32 151 11	000	- 23 886 20	8 164 81	0 00	8 164 81
5 Dec 02 10 Dec 02 Settled	ADOBE SYS INC COM CUSIP 00724F101 INSTINET / 8 00 OTHER CHARGES 48	- 600 000 28 175000	15 698 52	000	11 992 20	3 706 32	0 00	3 706 32
5 Dec 02 10 Dec 02 Settled	ADOBE SYS INC COM CUSIP 00724F101 SCHWAB CHARLES OTHER CHARGES 1 18	- 1,500 000 28 038700	39 058 87	000	- 29 968 20	8 088 67	0 00	9 088 67
9 Dec 02 12 Dec 02 Settled	ADOBE SYS INC COM CUSIP 00724F101 FIDELITY CAPITAL MARKETS / 8 00 OTHER CHARGES 31	- 400 000 25 148800	10 051 81	000	- 7 585 60	2 466 01	0 00	2 466 01
9 Dec 02 12 Dec 02 Settled	ADOBE SYS INC COM CUSIP 00724F101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	100 000 25 135000	2 511 42	000	- 1 896 40	615 02	0 00	615 02
10 Dec 02 13 Dec 02 Settled	ADOBE SYS INC COM CUSIP 00724F101 FIDELITY CAPITAL MARKETS / 2 00 OTHER CHARGES 08	- 100 000 25 600000	2,557 82	000	1,896 40	661 52	0 00	661 52
28 Jan 02 31 Jan 02 Settled	ADTRAN INC COM CUSIP 00738A108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 09	- 200 000 27 155000	5 428 91	000	4 210 50	1 216 41	0 00	1 216 41

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
28 Jan 02	ADTRAN INC COM	100 000	2 716 85	000	2 136 50	580 45	0 00	580 45
31 Jan 02	CUSIP 00738A108							
Settled	TROSTER SINGER CORP OTHER CHARGES 05	27 170000						
20 May 02	ADTRAN INC COM	- 1 400 000	34 814 94	000	35 878 22	- 963 28	0 00	- 963 28
23 May 02	CUSIP 00738A108							
Settled	B TRADE SERVICES / 28 00 OTHER CHARGES 1 08	24 960000						
18 Nov 02	ADTRAN INC COM	900 000	24 847 24	000	23 064 57	1 882 67	0 00	1 882 67
21 Nov 02	CUSIP 00738A108							
Settled	SCHWAB CHARLES OTHER CHARGES 78	27 720000						
18 Nov 02	ADTRAN INC COM	2 600 000	71 552 86	000	- 66 630 88	4 921 98	0 00	4 921 98
21 Nov 02	CUSIP 00738A108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 52 00 OTHER CHARGES 2 18	27 541200						
9 Dec 02	ADTRAN INC COM	1 000 000	30 954 06	000	25 627 30	5 326 76	0 00	5 326 76
12 Dec 02	CUSIP 00738A108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 94	30 975000						
17 Jul 02	ADVANCED MED OPTICS INC COM	0 220	2 18	000	2 28	0 10	0 00	- 0 10
17 Jul 02	CUSIP 00763M108							
Settled		0 000000						
22 Jul 02	ADVANCED MED OPTICS INC COM	22 000	181 83	000	227 87	45 94	0 00	45 94
25 Jul 02	CUSIP 00763M108							
Settled	DEUTSCHE BANK SECURITIES INC OTHER CHARGES 01	8 270000						
4 Mar 02	ADVANCED MICRO DEVICES INC COM	4 800 000	73 044 34	000	203 040 05	- 129 895 71	0 00	- 129 895 71
7 Mar 02	CUSIP 007903107							
Settled	ACCESS SECURITIES INC / 182 00 OTHER CHARGES 1 10	15 257800						
4 Mar 02	ADVANCED MICRO DEVICES INC COM	400 000	6 125 90	000	18 922 76	- 10 796 86	0 00	10 796 86
7 Mar 02	CUSIP 007903107							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 10	15 335000						

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

Sales

Equities

5 Mar 02	ADVANCED MICRO DEVICES INC COM	CUSIP 007903107	- 15 800 000	250 138 21	000	377 048 39	126 910 18	0 00	126 910 18
8 Mar 02	ADVANCED MICRO DEVICES INC COM	CUSIP 007903107	- 500 000	7,598 88	000	- 20 988 13	13 398 25	0 00	- 13 398 25
8 Mar 02	ADVANCED MICRO DEVICES INC COM	CUSIP 007903107	- 200 000	3,145 85	000	- 3 906 56	- 760 61	0 00	- 760 61
7 Mar 02	ADVANCED MICRO DEVICES INC COM	CUSIP 007903107	- 1 100 000	17 128 74	000	- 18 447 50	879 24	0 00	879 24
18 Mar 02	ADVANCED MICRO DEVICES INC COM	CUSIP 007903107	- 800 000	8 873 82	000	8 813 80	59 72	0 00	59 72
19 Mar 02	ADVANCED MICRO DEVICES INC COM	CUSIP 007903107	- 300 000	4 443 68	000	4,383 61	60 07	0 00	60 07
22 Mar 02	ADVANCED MICRO DEVICES INC COM	CUSIP 007903107	- 850 000	48 020 00	000	- 51 390 23	- 5 370 23	0 00	- 5 370 23
22 Oct 02	ADVANTA CORP CL B	CUSIP 007842204	- 8,300 000	71,782 83	000	73 549 32	- 1 758 49	0 00	- 1,758 49
30 Aug 02	ADVANCED MICRO DEVICES INC COM	CUSIP 007803107	- 5,200 000	48 020 00	000	- 51 390 23	- 5 370 23	0 00	- 5 370 23
25 Oct 02	ADVANTA CORP CL B	CUSIP 007842204	- 8,300 000	71,782 83	000	73 549 32	- 1 758 49	0 00	- 1,758 49
30 Aug 02	ADVANCED MICRO DEVICES INC COM	CUSIP 007803107	- 8,100 000	24 482 00	000	- 17 010 00	7 452 00	0 00	7,452 00

The Northern Trust Company

Capital Gains and Losses for Tax on Investment Income

Generated by The Northern Trust Company from periodic data on 13 Feb 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

28 Jan 02	AETHER SYSTEMS INC COM	- 14 000 000	103 848 43	000	- 127 625 00	- 23 676 57	0 00	23,676 57
31 Jan 02	CUSIP 00808V105							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 280 00	7 445000						
	OTHER CHARGES	1 57						
28 Jan 02	AETHER SYSTEMS INC COM	- 8 300 000	82 207 56	000	- 74 049 00	11 841 44	0 00	- 11 841 44
1 Feb 02	CUSIP 00808V105							
Settled	INSTINET / 83 00	7 505000						
	OTHER CHARGES	94						
14 Aug 02	AETNA INC	- 2 000 000	87 477 16	000	- 89 444 48	- 1 967 32	0 00	- 1 967 32
19 Aug 02	CUSIP 00817Y108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 40 00	43 759900						
	OTHER CHARGES	2 64						
30 Aug 02	AETNA INC	2 200 000	93 742 00	000	88 682 96	5 079 04	0 00	5 079 04
5 Sep 02	CUSIP 00817Y108							
Settled		42 610000						
8 Jan 02	AFLAC INC COM	- 16 800 000	420 257 44	000	- 372 867 75	47 389 69	0 00	47 389 69
11 Jan 02	CUSIP 001055102							
Settled	CAPITAL INSTITUTIONAL SVC / 1 008 00	25 075700						
	OTHER CHARGES	8 32						
28 Jan 02	AFLAC INC COM	400 000	10 096 24	000	12 320 44	2,224 20	0 00	- 2 224 20
31 Jan 02	CUSIP 001055102							
Settled	JONES & ASSOCIATES / 24 00	25 301000						
	OTHER CHARGES	16						
29 Jan 02	AFLAC INC COM	- 900 000	22 604 69	000	27 219 83	4 615 14	0 00	- 4 615 14
1 Feb 02	CUSIP 001055102							
Settled	LAZARD FRERES & CO / 27 00	25 148700						
	OTHER CHARGES	34						
30 Jan 02	AFLAC INC COM	700 000	17 455 77	000	19 807 98	- 2 352 21	0 00	- 2,352 21
4 Feb 02	CUSIP 001055102							
Settled	LAZARD FRERES & CO / 21 00	24 987200						
	OTHER CHARGES	27						
31 Jan 02	AFLAC INC COM	1 300 000	33 883 89	000	- 35 672 78	1,789 79	0 00	- 1 789 79
5 Feb 02	CUSIP 001055102							
Settled	CREDIT SUISSE FIRST BOSTON CORPORATION /	26 110000						
	58 50							
	OTHER CHARGES	51						

Portfolio Statement

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
4 Feb 02 7 Feb 02 Settled	AFLAC INC COM CUSIP 001055102 CREDIT SUISSE FIRST BOSTON CORPORATION / 119 60 OTHER CHARGES 98	- 2 600 000 25 072800	65 068 18	000	- 69 833 27	- 4 865 09	0 00	- 4 865 09
5 Feb 02 8 Feb 02 Settled	AFLAC INC COM CUSIP 001055102 CREDIT SUISSE FIRST BOSTON CORPORATION / 140 30 OTHER CHARGES 85	- 2 300 000 24 558000	56,337 65	000	- 60 928 61	- 4 590 86	0 00	4 590 86
6 Feb 02 11 Feb 02 Settled	AFLAC INC COM CUSIP 001055102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 24 465000	2 444 46	000	- 2 647 46	203 00	0 00	- 203 00
7 Feb 02 12 Feb 02 Settled	AFLAC INC COM CUSIP 001055102 UBS WARBURG LLC / 21 00 OTHER CHARGES 27	700 000 24 790800	17,332 15	000	18 301 57	869 42	0 00	- 869 42
11 Mar 02 14 Mar 02 Settled	AFLAC INC COM CUSIP 001055102 DEUTSCHE BANK SECURITIES INC / 88 00 OTHER CHARGES 58	- 1 600 000 28 207700	45 035 64	000	- 41 777 85	3,257 78	0 00	3 257 78
18 Mar 02 21 Mar 02 Settled	AFLAC INC COM CUSIP 001055102 MORGAN STANLEY & CO INC OTHER CHARGES 44	- 1,000 000 28 831000	28,830 58	000	- 25 561 46	3 269 10	0 00	3 269 10
30 Aug 02 5 Sep 02 Settled	AFLAC INC COM CUSIP 001055102	- 7 800 000 30 610000	238 758 00	000	- 238 758 00	0 00	0 00	0 00
28 Oct 02 31 Oct 02 Settled	AFLAC INC COM CUSIP 001055102 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 1 13	1,200 000 31 235000	37,456 87	000	36 148 14	1 308 73	0 00	1,308 73
29 Oct 02 1 Nov 02 Settled	AFLAC INC COM CUSIP 001055102 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 1 10	- 1 200 000 30 270000	36 288 90	000	36 107 52	181 38	0 00	181 38

Portfolio Statement

Account number 5502
Account Name FAMILY CODE FAM5502

1 JAN 02 - 31 DEC 02

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
29 Oct 02 1 Nov 02 Settled	AFLAC INC COM CUSIP 001055102 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 37	400 000 30 400000	12 151 63	000	12 035 84	115 79	0 00	115 79
29 Oct 02 1 Nov 02 Settled	AFLAC INC COM CUSIP 001055102 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 37	400 000 30 300000	12 111 63	000	12 035 84	75 79	0 00	75 79
29 Oct 02 1 Nov 02 Settled	AFLAC INC COM CUSIP 001055102 LEHMAN BROTHERS INC / 204 00 OTHER CHARGES 4 68	5 100 000 30 427300	154 970 55	000	152 496 86	2 473 69	0 00	2 473 69
29 Oct 02 1 Nov 02 Settled	AFLAC INC COM CUSIP 001055102 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 19	- 200 000 30 215000	6 038 81	000	6 017 92	20 89	0 00	20 89
30 Oct 02 4 Nov 02 Settled	AFLAC INC COM CUSIP 001055102 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 19	200 000 30 685000	8 132 81	000	- 5 987 84	164 97	0 00	164 97
30 Oct 02 4 Nov 02 Settled	AFLAC INC COM CUSIP 001055102 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 19	200 000 30 625000	8 120 81	000	5 967 84	152 97	0 00	152 97
30 Oct 02 4 Nov 02 Settled	AFLAC INC COM CUSIP 001055102 LEHMAN BROTHERS INC / 164 00 OTHER CHARGES 3 81	4 100 000 30 820400	126 195 83	000	- 122 057 14	4 138 69	0 00	4 138 69
31 Oct 02 5 Nov 02 Settled	AFLAC INC COM CUSIP 001055102 INSTINET / 8 00 OTHER CHARGES 75	- 800 000 30 780000	24 615 25	000	23 785 00	830 25	0 00	830 25
31 Oct 02 5 Nov 02 Settled	AFLAC INC COM CUSIP 001055102 LEHMAN BROTHERS INC / 72 00 OTHER CHARGES 1 68	- 1 800 000 30 924900	55 591 14	000	53,097 51	2 493 63	0 00	2 493 63
19 Jun 02 19 Jun 02 Settled	AGERE SYS INC CL A CUSIP 00845V100	0 540 0 000000	1 67	000	3 53	1 86	0 00	- 1 86

Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Equities

22 Jul 02 25 Jul 02 Settled	AGERE SYS INC CL A CUSIP 00845V100 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 02	- 200 000 1 870000	373 88	000	927 31	553 33	0 00	553 33
17 Jun 02 20 Jun 02 Settled	AGERE SYS INC CL B CUSIP 00845V209 GOLDMAN SACHS & COMPANY OTHER CHARGES 03	300 000 2 390000	718 97	000	- 1 981 42	1 244 45	0 00	1 244 45
18 Jun 02 18 Jun 02 Settled	AGERE SYS INC CL B CUSIP 00845V209	- 0 530 0 000000	1 64	000	3 47	- 1 83	0 00	1 83
18 Aug 02 21 Aug 02 Settled	AGERE SYS INC CL B CUSIP 00845V209 INVESTMENT TECHNOLOGY GROUP INC / 72 30 OTHER CHARGES 20	- 3 615 000 1 808800	6 459 08	000	18 387 44	11 908 38	0 00	11 908 38
20 Feb 02 25 Feb 02 Settled	AGILENT TECHNOLOGIES INC COM CUSIP 00846U101 ACCESS SECURITIES INC / 84 00 OTHER CHARGES 91	- 2 100 000 28 693500	60,171 44	000	68 828 78	- 8 655 34	0 00	- 8 655 34
2 Apr 02 5 Apr 02 Settled	AGILENT TECHNOLOGIES INC COM CUSIP 00846U101 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 22	- 200 000 35 585000	7 112 78	000	- 6 470 84	641 84	0 00	641 84
17 Jun 02 20 Jun 02 Settled	AGILENT TECHNOLOGIES INC COM CUSIP 00846U101 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 80	2 500 000 25 150000	62 873 10	000	- 109 107 00	46 233 80	0 00	- 46 233 80
30 Aug 02 5 Sep 02 Settled	AGILENT TECHNOLOGIES INC COM CUSIP 00846U101	- 7 000 000 13 430000	84 010 00	000	- 125 681 27	31 651 27	0 00	31 651 27
14 Aug 02 19 Aug 02 Settled	AIR PROD & CHEM INC COM CUSIP 009158108 INVESTMENT TECHNOLOGY GROUP INC / 50 00 OTHER CHARGES 3 38	- 2 500 000 44 830300	112 022 37	000	118 738 85	- 8,718 48	0 00	- 8,718 48
30 Aug 02 5 Sep 02 Settled	AIR PROD & CHEM INC COM CUSIP 009158108	3 400 000 48 910000	159 484 00	000	- 134 089 23	25,404 77	0 00	25 404 77

Portfolio Statement

1 JAN 02 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
22 Oct 02 25 Oct 02 Settled	AIRBORNE INC COM CUSIP 009269101 FIDELITY CAPITAL MARKETS / 496 00 OTHER CHARGES 4 59	- 12 400 000 12 280000	151 771 41	000	165,608 65	- 13 837 24	0 00	13 837 24
15 Jan 02 18 Jan 02 Settled	ALAMOSA HLDGS INC COM CUSIP 011589108 INVESTMENT TECHNOLOGY GROUP INC / 114 00 OTHER CHARGES 68	5 700 000 7 850000	45 200 32	000	87 416 91	42 216 59	0 00	42 216 59
28 Jan 02 31 Jan 02 Settled	ALBANY MOLECULAR RESH INC COM CUSIP 012423109 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 12	300 000 24 650000	7 388 88	000	9 152 46	- 1 763 58	0 00	1 763 58
29 Jan 02 1 Feb 02 Settled	ALBANY MOLECULAR RESH INC COM CUSIP 012423109 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 08	200 000 24 430000	4 881 92	000	8 054 59	1 172 67	0 00	1 172 67
29 Jan 02 1 Feb 02 Settled	ALBANY MOLECULAR RESH INC COM CUSIP 012423109 INVESTMENT TECHNOLOGY GROUP INC / 52 00 OTHER CHARGES 97	- 2 600 000 24 660000	64 063 03	000	- 71 636 22	7 573 19	0 00	- 7 573 19
20 May 02 23 May 02 Settled	ALBEMARLE CORP COM CUSIP 012653101 TROSTER SINGER CORP / 22 50 OTHER CHARGES 1 44	- 1 500 000 31 800000	47 876 06	000	35 749 74	11 926 32	0 00	11 926 32
20 May 02 23 May 02 Settled	ALBEMARLE CORP COM CUSIP 012653101 TROSTER SINGER CORP / 18 00 OTHER CHARGES 1 15	1 200 000 31 700000	38 020 85	000	28 621 44	9 399 41	0 00	9 399 41
10 Jun 02 13 Jun 02 Settled	ALBEMARLE CORP COM CUSIP 012653101 FIDELITY CAPITAL MARKETS / 428 00 OTHER CHARGES 10 50	10 700 000 32 600000	348 381 50	000	- 235 343 85	113 037 55	0 00	113 037 55
30 Aug 02 5 Sep 02 Settled	ALBERTO CULVER CO CL B COM CUSIP 013068101	900 000 49 260000	44 334 00	000	42 489 00	1 845 00	0 00	1 845 00
8 Jan 02 14 Jan 02 Settled	ALBERTSON S INC COM CUSIP 013104104 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 28	600 000 30 725000	18 422 72	000	19 614 00	1 191 28	0 00	1 191 28

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 13 Feb 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
9 Jan 02 14 Jan 02 Settled	ALBERTSON S INC COM CUSIP 013104104 INSTINET / 1 00 OTHER CHARGES 05	- 100 000 30 630000	3 061 85	000	- 3 269 00	- 207 05	0 00	207 05
9 Jan 02 14 Jan 02 Settled	ALBERTSON S INC COM CUSIP 013104104 STATE STREET BROKERAGE SVCS / 2 00 OTHER CHARGES 05	- 100 000 30 510000	3 048 85	000	3 289 00	220 05	0 00	- 220 05
5 Aug 02 8 Aug 02 Settled	ALBERTSON S INC COM CUSIP 013104104 LEGG MASON WOOD WALKER INC / 8 00 OTHER CHARGES 25	- 300 000 27 635400	8 281 37	000	- 10 431 60	2 150 23	0 00	2 150 23
30 Aug 02 5 Sep 02 Settled	ALBERTSON S INC COM CUSIP 013104104	- 6 100 000 25 720000	158 892 00	000	- 182 746 10	- 25 854 10	0 00	- 25 854 10
2 Jan 02 7 Jan 02 Settled	ALCOA INC COM STK CUSIP 013817101 INVESTMENT TECHNOLOGY GROUP INC / 52 00 OTHER CHARGES 1 39	- 2 600 000 35 532300	92 330 59	000	- 83 042 29	9 288 30	0 00	9 288 30
3 Jan 02 8 Jan 02 Settled	ALCOA INC COM STK CUSIP 013817101 UBS WARBURG LLC / 8 00 OTHER CHARGES 11	200 000 36 177400	7 228 37	000	- 6 358 08	871 31	0 00	871 31
9 Jan 02 14 Jan 02 Settled	ALCOA INC COM STK CUSIP 013817101 CANTOR FITZGERALD & CO / 24 00 OTHER CHARGES 34	- 600 000 37 702400	22 597 10	000	- 15 592 50	7 004 60	0 00	7 004 60
10 Jan 02 15 Jan 02 Settled	ALCOA INC COM STK CUSIP 013817101 CANTOR FITZGERALD & CO / 8 00 OTHER CHARGES 11	200 000 35 854800	7 182 87	000	5 197 50	1 985 37	0 00	1 985 37
11 Jan 02 16 Jan 02 Settled	ALCOA INC COM STK CUSIP 013817101 CANTOR FITZGERALD & CO / 24 00 OTHER CHARGES 33	- 600 000 36 100800	21 638 21	000	15 592 50	6 043 71	0 00	6 043 71
12 Apr 02 17 Apr 02 Settled	ALCOA INC COM STK CUSIP 013817101 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 01	- 900 000 37 258000	33 531 19	000	30 834 52	2 696 87	0 00	2 696 87

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
14 Aug 02 19 Aug 02 Settled	ALCOA INC COM STK CUSIP 013817101 INVESTMENT TECHNOLOGY GROUP INC / 78 00 OTHER CHARGES 2 81	- 3 800 000 24 552000	93 218 79	000	- 129 680 88	- 36 482 07	0 00	- 38 482 07
15 Aug 02 20 Aug 02 Settled	ALCOA INC COM STK CUSIP 013817101 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 38	500 000 25 195000	12 587 12	000	16 957 45	4 370 33	0 00	- 4 370 33
15 Aug 02 20 Aug 02 Settled	ALCOA INC COM STK CUSIP 013817101 INSTINET / 10 00 OTHER CHARGES 75	1 000 000 24 750000	24 739 25	000	32 255 63	7 516 38	0 00	7 516 38
30 Aug 02 5 Sep 02 Settled	ALCOA INC COM STK CUSIP 013817101	- 12 800 000 25 090000	321 152 00	000	- 373 458 77	52 306 77	0 00	- 52 306 77
23 Sep 02 26 Sep 02 Settled	ALEXANDER & BALDWIN INC COM CUSIP 014482103 CANTOR FITZGERALD & CO OTHER CHARGES 1 32	- 2 000 000 21 800000	43 598 68	000	50 465 00	- 6 866 32	0 00	- 6 866 32
29 Jul 02 1 Aug 02 Settled	ALEXION PHARMACEUTICALS INC COM CUSIP 015351109 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 36	900 000 13 145000	11 812 14	000	19 166 64	7 354 50	0 00	- 7 354 50
29 Jul 02 1 Aug 02 Settled	ALEXION PHARMACEUTICALS INC COM CUSIP 015351109 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 24	600 000 13 195000	7,904 78	000	12 947 28	5 042 52	0 00	- 5 042 52
30 Jul 02 2 Aug 02 Settled	ALEXION PHARMACEUTICALS INC COM CUSIP 015351109 INVESTMENT TECHNOLOGY GROUP INC / 58 00 OTHER CHARGES 1 07	2 800 000 12 620000	35 278 93	000	58 992 00	23,703 07	0 00	- 23 703 07
30 Jul 02 2 Aug 02 Settled	ALEXION PHARMACEUTICALS INC COM CUSIP 015351109 MERRILL PROFESSIONAL CLEARING CORP / 39 00 OTHER CHARGES 1 11	2 600 000 14 060000	38,515 89	000	- 54 841 00	- 18 325 11	0 00	- 18 325 11

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
31 Jul 02 5 Aug 02 Settled	ALEXION PHARMACEUTICALS INC COM CUSIP 015351109 MERRILL PROFESSIONAL CLEARING CORP / 33 00 OTHER CHARGES 09	- 2 200 000	32 548 01	000	38,958 00	- 4 407 99	0 00	4,407 99
1 Aug 02 8 Aug 02 Settled	ALEXION PHARMACEUTICALS INC COM CUSIP 015351109 CANTOR FITZGERALD & CO OTHER CHARGES 1 68	3,800 000	55,868 32	000	- 63 007 50	- 7,339 18	0 00	- 7 339 18
1 Aug 02 6 Aug 02 Settled	ALEXION PHARMACEUTICALS INC COM CUSIP 015351109 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 09	- 200 000	2,981 81	000	3,319 00	- 337 09	0 00	- 337 09
1 Aug 02 8 Aug 02 Settled	ALEXION PHARMACEUTICALS INC COM CUSIP 015351109 TROSTER SINGER CORP OTHER CHARGES 73	- 1 800 000	23,851 27	000	28 552 00	- 2 600 73	0 00	- 2 600 73
28 Aug 02 29 Aug 02 Settled	ALEXION PHARMACEUTICALS INC COM CUSIP 015351109 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	100 000	1 188 48	000	- 1 808 00	- 406 54	0 00	- 406 54
27 Aug 02 30 Aug 02 Settled	ALEXION PHARMACEUTICALS INC COM CUSIP 015351109 TROSTER SINGER CORP OTHER CHARGES 15	- 400 000	4 851 85	000	- 6 424 00	- 1 572 15	0 00	- 1,572 15
22 Oct 02 25 Oct 02 Settled	ALEXION PHARMACEUTICALS INC COM CUSIP 015351109 SCHWAB CHARLES OTHER CHARGES 4 17	- 12 700 000	138 376 30	000	187,299 48	48 923 19	0 00	- 48 923 19
15 Aug 02 20 Aug 02 Settled	ALLEGHENY ENERGY INC COM CUSIP 017381108 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 78	- 1,200 000	25 860 50	000	- 25 961 80	- 301 30	0 00	- 301 30
30 Aug 02 5 Sep 02 Settled	ALLEGHENY ENERGY INC COM CUSIP 017381108	- 1,800 000	39,235 00	000	- 37 639 21	1 595 79	0 00	1 595 79

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

16 Jan 02	ALLEGY TECHNOLOGIES INC COM	- 18 403 000	275 142 78	000	- 634 805 05	359 682 27	0 00	- 359 682 27
22 Jan 02	CUSIP 01741R102							
Settled	LAZARD FRERES & CO / 920 15 OTHER CHARGES 4 15	15 001200						
14 Aug 02	ALLEGY TECHNOLOGIES INC COM	1 800 000	15 443 53	000	72 115 11	58 671 58	0 00	- 56 671 58
19 Aug 02	CUSIP 01741R102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 38 00 OTHER CHARGES 47	8 600000						
30 Aug 02	ALLEGY TECHNOLOGIES INC COM	- 1 200 000	10 429 00	000	- 48 076 74	- 37 648 74	0 00	37,648 74
5 Sep 02	CUSIP 01741R102							
Settled		8 690000						
12 Apr 02	ALLERGAN INC COM	- 1 100 000	68 019 75	000	- 77 136 74	9 116 99	0 00	- 8 116 99
17 Apr 02	CUSIP 018490102							
Settled	GOLDMAN SACHS & COMPANY OTHER CHARGES 2 05	61 838000						
17 Jun 02	ALLERGAN INC COM	200 000	12 995 60	000	13 277 75	282 15	0 00	- 282 15
20 Jun 02	CUSIP 018490102							
Settled	GOLDMAN SACHS & COMPANY OTHER CHARGES 40	64 880000						
22 Jul 02	ALLERGAN INC COM	100 000	5 542 83	000	6 345 60	802 77	0 00	- 802 77
25 Jul 02	CUSIP 018490102							
Settled	DEUTSCHE BANK SECURITIES INC OTHER CHARGES 17	55 430000						
30 Aug 02	ALLERGAN INC COM	- 2 000 000	117 440 00	000	- 122 082 20	4 622 20	0 00	4 622 20
5 Sep 02	CUSIP 018490102							
Settled		58 720000						
30 Aug 02	ALLIED WASTE INDS INC COM PAR \$0 01 NEW	3 000 000	26 130 00	000	23 055 00	3 075 00	0 00	3 075 00
5 Sep 02	CUSIP 018599308							
Settled		8 710000						
13 Feb 02	ALLOY INC COM STK	900 000	15 457 26	000	11 205 63	4 251 63	0 00	4 251 63
19 Feb 02	CUSIP 018855105							
Settled	INSTINET / 22 50 OTHER CHARGES 24	17 200000						
13 Feb 02	ALLOY INC COM STK	- 1 500 000	25 799 61	000	18 878 05	7 123 56	0 00	7 123 56
19 Feb 02	CUSIP 018855105							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 39	17 220000						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
28 Feb 02 1 Mar 02 Settled	ALLOY INC COM STK CUSIP 019855105 INVESTMENT TECHNOLOGY GROUP INC / 76 00 OTHER CHARGES 87	3,800 000 15 155000	57 512 13	000	47 095 19	10 416 94	0 00	10 416 94
10 Dec 02 13 Dec 02 Settled	ALLOY INC COM STK CUSIP 019855105 SCHWAB, CHARLES OTHER CHARGES 64	- 1 800 000 11 870000	21 005 38	000	14 868 00	6 137 36	0 00	6 137 36
10 Dec 02 13 Dec 02 Settled	ALLOY INC COM STK CUSIP 019855105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 11 780000	1 175 96	000	928 00	349 96	0 00	349 96
2 Jan 02 7 Jan 02 Settled	ALLSTATE CORP COM CUSIP 020002101 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 38	700 000 33 345000	23 327 14	000	28 695 45	- 5,368 31	0 00	- 5 368 31
1 Aug 02 6 Aug 02 Settled	ALLSTATE CORP COM CUSIP 020002101 BEAR STEARNS SECURITIES CORP / 72 00 OTHER CHARGES 1 38	- 1 200 000 38 042300	45 577 38	000	- 58 147 15	- 12 569 77	0 00	12,569 77
14 Aug 02 19 Aug 02 Settled	ALLSTATE CORP COM CUSIP 020002101 INVESTMENT TECHNOLOGY GROUP INC / 96 00 OTHER CHARGES 5 32	- 4 800 000 38 780000	178 348 68	000	192,192 01	- 15 845 33	0 00	- 15 845 33
30 Aug 02 5 Sep 02 Settled	ALLSTATE CORP COM CUSIP 020002101	10 700 000 37 220000	398 254 00	000	- 358,471 17	38 782 83	0 00	38 782 83
17 Sep 02 20 Sep 02 Settled	ALLSTATE CORP COM CUSIP 020002101 MORGAN STANLEY & CO INC / 162 00 OTHER CHARGES 3 02	2 700 000 37 153700	100 149 97	000	- 130 660 12	- 30 510 15	0 00	- 30 510 15
13 Nov 02 18 Nov 02 Settled	ALLSTATE CORP COM CUSIP 020002101 CREDIT SUISSE FIRST BOSTON CORPORATION / 132 00 OTHER CHARGES 2 83	- 2 200 000 39 570800	86,921 13	000	- 106 139 89	- 19,218 86	0 00	- 19,218 86

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
18 Jun 02 21 Jun 02 Settled	ALLTEL CORP COM ISIN #US0200391037 CUSIP 020039103 FIDELITY CAPITAL MARKETS / 172 00 OTHER CHARGES 8 38	4 300 000	211 651 23	000	283 912 85	- 72 261 62	0 00	72 261 62
20 Jun 02 25 Jun 02 Settled	ALLTEL CORP COM ISIN #US0200391037 CUSIP 020039103 FIDELITY CAPITAL MARKETS / 100 00 OTHER CHARGES 3 58	2 500 000	118 752 42	000	163 134 41	- 44 381 99	0 00	- 44 381 99
30 Aug 02 5 Sep 02 Settled	ALLTEL CORP COM IS N #US0200391037 CUSIP 020039103	- 4 700 000	197 682 00	000	- 217 920 60	20 239 60	0 00	20 239 60
12 Nov 02 15 Nov 02 Settled	ALLTEL CORP COM ISIN #US0200391037 CUSIP 020039103 INSTINET / 2 00 OTHER CHARGES 29	200 000	9 577 71	000	13,050 18	3 472 47	0 00	3 472 47
12 Nov 02 15 Nov 02 Settled	ALLTEL CORP COM ISIN #US0200391037 CUSIP 020039103 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 59	- 400 000	19 365 41	000	28 100 38	- 8 734 95	0 00	- 8 734 95
12 Nov 02 15 Nov 02 Settled	ALLTEL CORP COM ISIN #US0200391037 CUSIP 020039103 CANTOR FITZGERALD & CO / 38 00 OTHER CHARGES 1 33	- 900 000	43 991 57	000	57 437 63	- 13 448 06	0 00	13 448 06
2 Dec 02 5 Dec 02 Settled	ALLTEL CORP COM ISIN #US0200391037 CUSIP 020039103 INVESTMENT TECHNOLOGY GROUP INC / 16 00 OTHER CHARGES 1 33	- 800 000	44 018 67	000	45 515 00	- 1 496 33	0 00	- 1 498 33
17 Dec 02 20 Dec 02 Settled	ALLTEL CORP COM ISIN #US0200391037 CUSIP 020039103 MERRILL LYNCH PIERCE FENNER & SMITH / 112 00 OTHER CHARGES 4 42	2 800 000	148 439 50	000	158 647 12	10 207 62	0 00	10 207 62
17 Dec 02 20 Dec 02 Settled	ALLTEL CORP COM ISIN #US0200391037 CUSIP 020039103 INVESTMENT TECHNOLOGY GROUP INC / 22 00 OTHER CHARGES 1 74	- 1 100 000	57 577 76	000	- 61 149 00	3 571 24	0 00	3 571 24

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
17 Dec 02	ALLTEL CORP COM ISIN #US0200391037	1,400 000	73 322 79	000	- 77 486 20	4 143 41	0 00	- 4 143 41
20 Dec 02	CUSIP 020039103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 28 00	52 395000						
	OTHER CHARGES 2 21							
18 Dec 02	ALLTEL CORP COM ISIN #US0200391037	- 1,700 000	87 595 64	000	83 826 19	- 6 330 55	0 00	- 6,330 55
23 Dec 02	CUSIP 020039103							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH /	51 568400						
	68 00							
	OTHER CHARGES 2 64							
18 Dec 02	ALLTEL CORP COM ISIN #US0200391037	- 2 000 000	102,422 31	000	110 501 40	- 8 079 09	0 00	8 079 09
24 Dec 02	CUSIP 020039103							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH /	51 252700						
	80 00							
	OTHER CHARGES 3 09							
12 Apr 02	ALPHARMA INC CL A	- 4 000 000	62 638 10	000	- 82 025 98	18 387 68	0 00	- 18 387 88
17 Apr 02	CUSIP 020813101							
Settled	FIDELITY CAPITAL MARKETS / 160 00	15 700000						
	OTHER CHARGES 1 80							
12 Apr 02	ALPHARMA INC CL A	- 1 100 000	17 203 48	000	41 538 15	24 334 67	0 00	- 24 334 67
17 Apr 02	CUSIP 020813101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 22 00	15 680000						
	OTHER CHARGES 52							
14 Aug 02	ALTERA CORP COM	- 2 100 000	22 689 81	000	- 85 613 61	- 62,823 80	0 00	- 62 823 80
19 Aug 02	CUSIP 021441100							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 42 00	10 825000						
	OTHER CHARGES 89							
30 Aug 02	ALTERA CORP COM	- 5 800 000	62,118 00	000	166 888 50	- 104 770 50	0 00	104 770 50
5 Sep 02	CUSIP 021441100							
Settled		10 710000						
14 Aug 02	AMBAC FNCL GROUP COM STK	- 2 900 000	170 212 40	000	113 239 06	56 973 34	0 00	56 973 34
19 Aug 02	CUSIP 023139108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 58 00	58 715700						
	OTHER CHARGES 5 13							
30 Aug 02	AMBAC FNCL GROUP COM STK	- 1,600 000	92 016 00	000	- 62 210 24	29 805 76	0 00	29 805 76
5 Sep 02	CUSIP 023139108							
Settled		57 510000						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Translation	Total
Sales								
Equities								
10 Sep 02 13 Sep 02 Settled	AMC ENTMT INC COM CUSIP 001869100 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 15	600 000 8 225000	4 922 85	000	8 401 45	3 478 60	0 00	3 478 60
10 Sep 02 13 Sep 02 Settled	AMC ENTMT INC COM CUSIP 001869100 FIDELITY CAPITAL MARKETS / 640 00 OTHER CHARGES 3 91	16 000 000 8 100900	128 970 49	000	223,240 23	94 260 74	0 00	94 269 74
23 Sep 02 26 Sep 02 Settled	AMC ENTMT INC COM CUSIP 001869100 MERRILL LYNCH PIERCE FENNER & SMITH / 616 00 OTHER CHARGES 3 51	15 400 000 7 552000	115 681 29	000	- 182 735 87	87 054 58	0 00	- 67 054 58
31 Jul 02 5 Aug 02 Settled	AMER ELEC PWR CO INC COM CUSIP 025537101 UBS WARBURG LLC / 9 00 OTHER CHARGES 31	- 300 000 33 902100	10 161 32	000	- 12 763 98	2 602 66	0 00	2 602 66
30 Aug 02 5 Sep 02 Settled	AMER ELEC PWR CO INC COM CUSIP 025537101	5 100 000 34 100000	173 810 00	000	192 554 75	18 644 75	0 00	- 18 044 75
6 Feb 02 11 Feb 02 Settled	AMER EXPRESS CO COM CUSIP 025818109 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 30	- 600 000 32 950000	19 757 70	000	28 855 08	9 097 38	0 00	9 097 38
7 Feb 02 12 Feb 02 Settled	AMER EXPRESS CO COM CUSIP 025818109 INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 76	1 500 000 33 471000	50 175 74	000	71 949 82	21 774 08	0 00	- 21 774 08
12 Feb 02 15 Feb 02 Settled	AMER EXPRESS CO COM CUSIP 025818109 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 20	400 000 33 170000	13 259 80	000	19 129 36	5 869 56	0 00	5 869 56
17 Jun 02 20 Jun 02 Settled	AMER EXPRESS CO COM CUSIP 025818109 GOLDMAN SACHS & CCMPANY OTHER CHARGES 1 73	- 1 500 000 38 140000	57 208 27	000	69,259 65	- 12 051 38	0 00	- 12 051 38

Capital Gains and Losses for Tax on Investment Income

Form 990-PF

Account number 5502
 Account Name FAMILY CODE FAM5502

1 JAN 02 - 31 DEC 02

Investment Transaction Detail

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

Sales

Equities

25 Jun 02	AMER EXPRESS CO COM CUSIP 025818109			- 800 000	22,054.85	25,581.98		3,527.11			0.00	3,527.11
			OTHER CHARGES 07									
28 Jun 02	GOLDMAN SACHS & COMPANY / 18 00			38 788200								
			OTHER CHARGES 07									
29 Jul 02	AMER EXPRESS CO COM CUSIP 025818109			- 400 000	11,728.38	18,807.60		- 5,079.24			0.00	- 5,079.24
			OTHER CHARGES 38									
29 Jul 02	UBS WARBURG LLC / 12 00			28 351800								
			OTHER CHARGES 71									
30 Jul 02	AMER EXPRESS CO COM CUSIP 025818109			700 000	23,319.79	29,413.30		- 6,093.51			0.00	- 6,093.51
			OTHER CHARGES 29									
8 Aug 02	AMER EXPRESS CO COM CUSIP 025818109			- 300 000	9,811.11	12,605.70		- 2,894.59			0.00	- 2,894.59
			OTHER CHARGES 29									
30 Aug 02	AMER EXPRESS CO COM CUSIP 025818109			- 20,100 000	724,806.00	754,465.88		- 29,659.88			0.00	- 29,659.88
			OTHER CHARGES 51									
3 Sep 02	AMER EXPRESS CO COM			500 000	18,854.74	14,780.00		2,074.74			0.00	2,074.74
			OTHER CHARGES 51									
8 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 10 00			33 730500								
			OTHER CHARGES 51									
30 Aug 02	AMER GREENINGS CORP CL A COM CUSIP 026375105			- 1 000 000	18,700.00	15,850.00		750.00			0.00	750.00
			OTHER CHARGES 38									
8 Jul 02	AMERADA HESS CORP COM CUSIP 023551104			- 1,500 000	121,288.34	130,174.85		8,888.61			0.00	8,888.61
			OTHER CHARGES 79									
23 Jul 02	AMERADA HESS CORP COM CUSIP 023551104			400 000	25,981.21	32,988.00		- 6,994.79			0.00	- 6,994.79
			OTHER CHARGES 79									
23 Jul 02	AMERADA HESS CORP COM CUSIP 023551104			- 100 000	8,535.08	8,554.00		- 2,018.94			0.00	- 2,018.94
			OTHER CHARGES 20									
28 Jul 02	ACCESS SECURITIES INC / 4 00			65 392600								
			OTHER CHARGES 20									

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Portfolio Statement

Portfolio Statement

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Account number 5502
Account Name FAMILY CODE.FAM5502

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
23 Jul 02 26 Jul 02 Settled	AMERADA HESS CORP COM CUSIP 023551104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 21	- 100 000 68 490000	6 648 79	000	8 554 00	- 1 907 21	0 00	- 1 807 21
23 Jul 02 26 Jul 02 Settled	AMERADA HESS CORP COM CUSIP 023551104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 20	- 100 000 68 160000	6 613 80	000	8 554 00	1 940 20	0 00	- 1 940 20
24 Jul 02 29 Jul 02 Settled	AMERADA HESS CORP COM CUSIP 023551104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 20	100 000 64 910000	6 488 80	000	8 144 00	- 1 655 20	0 00	1 655 20
25 Jul 02 30 Jul 02 Settled	AMERADA HESS CORP COM CUSIP 023551104 INSTINET / 2 00 OTHER CHARGES 40	- 200 000 65 600000	13 117 60	000	18 288 00	3 170 40	0 00	- 3 170 40
8 Aug 02 9 Aug 02 Settled	AMERADA HESS CORP COM CUSIP 023551104 PRUDENTIAL SECURITIES INCORP / 52 00 OTHER CHARGES 2 52	1,300 000 64 208200	83 413 54	000	- 100 487 25	17 073 71	0 00	17 073 71
8 Aug 02 9 Aug 02 Settled	AMERADA HESS CORP COM CUSIP 023551104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 39	200 000 64 422500	12 880 11	000	15 905 00	3 024 89	0 00	3 024 89
7 Aug 02 12 Aug 02 Settled	AMERADA HESS CORP COM CUSIP 023551104 PRUDENTIAL SECURITIES INCORP / 32 00 OTHER CHARGES 1 54	- 800 000 63 883100	51 058 94	000	60 219 42	- 9 162 48	0 00	- 9 162 48
20 Aug 02 23 Aug 02 Settled	AMERADA HESS CORP COM CUSIP 023551104 INSTINET / 3 00 OTHER CHARGES 65	- 300 000 71 550000	21 461 35	000	21 571 07	109 72	0 00	109 72
30 Aug 02 5 Sep 02 Settled	AMERADA HESS CORP COM CUSIP 023551104	1 300 000 73 100000	95 030 00	000	94 755 50	274 50	0 00	274 50
12 Sep 02 17 Sep 02 Settled	AMERADA HESS CORP COM CUSIP 023551104 SPEAR LEEDS AND KELLOGG / 3 00 OTHER CHARGES 42	200 000 69 650000	13 926 58	000	13 794 50	132 08	0 00	132 08

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
25 Oct 02	AMERADA HESS CORP COM	- 4 800 000	257,077 85	000	- 276 463 00	- 19 385 15	0 00	- 19 385 15
30 Oct 02	CUSIP 023551104							
Settled	CAPITAL INSTITUTIONAL SVC / 288 00 OTHER CHARGES 7 75	53 618500						
17 Dec 02	AMERADA HESS CORP COM	- 400 000	22 506 48	000	- 27 533 28	5 026 60	0 00	- 5,026 60
20 Dec 02	CUSIP 023551104							
Settled	HENDERSON BROTHERS INC / 12 00 OTHER CHARGES 68	56 297800						
17 Dec 02	AMERADA HESS CORP COM	- 200 000	11 373 65	000	- 13,784 50	- 2 420 85	0 00	- 2 420 85
20 Dec 02	CUSIP 023551104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 35	58 890000						
17 Dec 02	AMERADA HESS CORP COM	- 500 000	28,344 14	000	- 34 435 11	6 090 97	0 00	- 6 090 97
20 Dec 02	CUSIP 023551104							
Settled	INSTINET / 5 00 OTHER CHARGES 88	58 700000						
13 Feb 02	AMEREN CORP COM	- 1 800 000	80 289 75	000	- 78,004 49	2 285 28	0 00	2 285 28
18 Feb 02	CUSIP 023608102							
Settled	SMITH BARNEY INC / 114 00 OTHER CHARGES 1 21	42 318400						
30 Aug 02	AMEREN CORP COM	- 2 200 000	88 910 00	000	87 552 73	9,357 27	0 00	9 357 27
5 Sep 02	CUSIP 023608102							
Settled		44 050000						
15 Aug 02	AMERICAN TOWER CORP CL A	- 5 400 000	8 099 75	000	78 117 24	- 68 017 49	0 00	- 68,017 49
20 Aug 02	CUSIP 028912201							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 108 00 OTHER CHARGES 25	1 520000						
5 Mar 02	AMERICREDIT CORP COM	- 300 000	8 693 11	000	- 10 093 50	- 1 400 39	0 00	- 1 400 39
8 Mar 02	CUSIP 03060R101							
Settled	BERNSTEIN SANFORD C & CO / 9 00 OTHER CHARGES 14	28 007500						
12 Apr 02	AMERICREDIT CORP COM	- 500 000	21 538 35	000	18 587 50	4 850 85	0 00	4,850 85
17 Apr 02	CUSIP 03060R101							
Settled	GOLDMAN SACHS & COMPANY OTHER CHARGES 65	43 078000						
14 Aug 02	AMERICREDIT CORP COM	- 3,000 000	34 117 97	000	- 80 468 29	56 348 32	0 00	56,348 32
19 Aug 02	CUSIP 03060R101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 60 00 OTHER CHARGES 1 03	11 383000						

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
15 Apr 02 18 Apr 02 Settled	AMERISOURCEBERGEN CORP COM CUSIP 03073E105 STATE STREET BROKERAGE SVCS / 10 00 OTHER CHARGES 1 05	500 000 68 580000	34 778 95	000	34 856 48	177 53	0 00	177 53
23 Jul 02 28 Jul 02 Settled	AMERISOURCEBERGEN CORP COM CUSIP 03073E105 JONES & ASSOCIATES / 8 00 OTHER CHARGES 36	200 000 59 348700	11 881 38	000	15 858 00	3 896 62	0 00	- 3 896 62
30 Aug 02 5 Sep 02 Settled	AMERISOURCEBERGEN CORP COM CUSIP 03073E105	- 1 600 000 72 510000	116 018 00	000	- 115 566 50	449 50	0 00	449 50
28 Oct 02 31 Oct 02 Settled	AMERISOURCEBERGEN CORP COM CUSIP 03073E105 FIDELITY CAPITAL MARKETS / 108 00 OTHER CHARGES 5 93	- 2 700 000 72 960000	196 878 07	000	189 777 00	- 2 898 93	0 00	2 898 93
9 Jan 02 14 Jan 02 Settled	AMERN INTL GROUP INC COM CUSIP 026874107 JEFFERIES & COMPANY / 38 00 OTHER CHARGES 1 08	900 000 77 888700	70 060 97	000	81,264 53	- 21 203 56	0 00	- 21 203 56
10 Jan 02 15 Jan 02 Settled	AMERN INTL GROUP INC COM CUSIP 026874107 JEFFERIES & COMPANY / 18 00 OTHER CHARGES 47	400 000 77 325700	30 813 81	000	- 39 284 31	- 8 370 50	0 00	- 8 370 50
22 Jan 02 25 Jan 02 Settled	AMERN INTL GROUP INC COM CUSIP 026874107 TROSTER SINGER CORP / 4 50 OTHER CHARGES 36	300 000 78 048100	23 709 57	000	28 821 75	5 112 18	0 00	- 5 112 18
22 Jan 02 25 Jan 02 Settled	AMERN INTL GROUP INC COM CUSIP 026874107 GOLDMAN SACHS & COMPANY / 3 00 OTHER CHARGES 12	100 000 79 470800	7 843 87	000	9 434 02	1 480 05	0 00	- 1 480 05
28 Jan 02 31 Jan 02 Settled	AMERN INTL GROUP INC COM CUSIP 026874107 JONES & ASSOCIATES / 3 00 OTHER CHARGES 12	100 000 77 778500	7 774 73	000	- 9 366 05	1 591 32	0 00	1 591 32
8 Feb 02 13 Feb 02 Settled	AMERN INTL GROUP INC COM CUSIP 026874107 RAYMOND JAMES / 12 00 OTHER CHARGES 45	400 000 74 080800	29,819 87	000	37 406 21	7 786 34	0 00	7 786 34

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
11 Feb 02 14 Feb 02 Settled	AMERN INTL GROUP INC COM CUSIP 026874107 WEEDEN AND & CO / 18 00 OTHER CHARGES 34	- 300 000 74 345600	22 285 34	000	27 973 12	- 5 687 78	0 00	- 5 687 78
12 Feb 02 15 Feb 02 Settled	AMERN INTL GROUP INC COM CUSIP 026874107 WEEDEN AND & CO / 33 80 OTHER CHARGES 67	- 600 000 74 000000	44 365 73	000	- 54,980 63	- 10 514 90	0 00	10,514 90
13 Feb 02 19 Feb 02 Settled	AMERN INTL GROUP INC COM CUSIP 026874107 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 70	600 000 77 022000	48,212 50	000	51 589 49	- 5 358 89	0 00	- 5,358 89
14 Feb 02 20 Feb 02 Settled	AMERN INTL GROUP INC COM CUSIP 026874107 MORGAN STANLEY & CO INC / 8 00 OTHER CHARGES 35	300 000 78 792300	23 028 34	000	- 24 862 08	1 833 72	0 00	- 1,833 72
2 Apr 02 5 Apr 02 Settled	AMERN INTL GROUP INC COM CUSIP 026874107 TROSTER SINGER CORP / 8 00 OTHER CHARGES 88	- 400 000 72 380000	28 945 12	000	- 38 428 00	8 483 88	0 00	8 483 88
8 Jul 02 11 Jul 02 Settled	AMERN INTL GROUP INC COM CUSIP 026874107 FIDELITY CAPITAL MARKETS / 48 00 OTHER CHARGES 2 44	- 1 200 000 67 500000	80 948 58	000	- 115 185 42	34 235 88	0 00	- 34 235 88
30 Aug 02 5 Sep 02 Settled	AMERN INTL GROUP INC COM CUSIP 026874107	- 39 500 000 82 800000	2 480 600 00	000	2 823 222 63	- 342 622 63	0 00	342 622 63
3 Sep 02 6 Sep 02 Settled	AMERN INTL GROUP INC COM CUSIP 026874107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 19	100 000 80 815300	6 058 34	000	- 8 564 37	- 3 505 03	0 00	- 3 505 03
4 Sep 02 8 Sep 02 Settled	AMERN INTL GROUP INC COM CUSIP 026874107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 18	100 000 59 725000	5 870 32	000	- 9 584 37	- 3 594 05	0 00	- 3 594 05
4 Sep 02 8 Sep 02 Settled	AMERN INTL GROUP INC COM CUSIP 026874107 INSTINET / 1 00 OTHER CHARGES 18	- 100 000 58 573000	5,858 12	000	8 564 37	- 3 608 25	0 00	- 3 608 25

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Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Equities

4 Sep 02 9 Sep 02 Settled	AMERN INTL GROUP INC COM CUSIP 028874107 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 37	200 000 59 855000	11 986 63	000	19 128 74	7 142 11	0 00	7 142 11
4 Sep 02 9 Sep 02 Settled	AMERN INTL GROUP INC COM CUSIP 026874107 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 55	300 000 60 200000	18 053 45	000	28 693 11	- 10 639 66	0 00	- 10 639 66
4 Sep 02 9 Sep 02 Settled	AMERN INTL GROUP INC COM CUSIP 028874107 ACCESS SECURITIES INC / 108 00 OTHER CHARGES 4 86	2 700 000 59 754700	161 224 83	000	257 022 75	95 797 92	0 00	95 797 02
30 Aug 02 5 Sep 02 Settled	AMERN PWR CONVERSION CORP COM CUSIP 028068107	- 3 000 000 12 510000	37 530 00	000	38,440 50	810 50	0 00	810 50
30 Aug 02 5 Sep 02 Settled	AMERN STD COS INC DEL COM CUSIP 028712106	- 1 100 000 71 630000	78 783 00	000	81 046 25	2 253 25	0 00	2 253 25
21 May 02 24 May 02 Settled	AMERUS GROUP CO COM CUSIP 03072M108 MERRILL LYNCH PIERCE FENNER & SMITH / 208 00 OTHER CHARGES 5 77	5 200 000 36 852800	191 420 79	000	182 766 44	8 654 35	0 00	8 654 35
25 Jun 02 28 Jun 02 Settled	AMETEK INC NEW COM CUSIP 031100100 ABEL NOSER CORPORATION / 152 00 OTHER CHARGES 4 35	3 800 000 37 973700	144 143 71	000	- 106 724 90	37 418 81	0 00	37 418 81
2 Jan 02 7 Jan 02 Settled	AMGEN INC COM CUSIP 031182100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 09	100 000 55 740000	5 571 91	000	7 063 57	1,491 66	0 00	1 491 86
28 Jan 02 31 Jan 02 Settled	AMGEN INC COM CUSIP 031182100 GOLDMAN SACHS & COMPANY / 3 00 OTHER CHARGES 09	- 100 000 56 809100	5 677 82	000	7 063 57	1 385 75	0 00	1 385 75
29 Jan 02 1 Feb 02 Settled	AMGEN INC COM CUSIP 031182100 MERRILL LYNCH PIERCE FENNER & SMITH OTHER CHARGES 75	900 000 55 203400	49 682 31	000	63 196 58	13 514 25	0 00	13 514 25

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
7 Feb 02 12 Feb 02 Settled	AMGEN INC COM CUSIP 031182100 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 18	- 200 000 58 852500	11 368 32	000	13 993 68	- 2,627 34	0 00	2 627 34
22 Jul 02 25 Jul 02 Settled	AMGEN INC COM CUSIP 031182100 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 64	- 600 000 35 150000	21 089 38	000	- 41 980 88	- 20 891 62	0 00	- 20 891 62
2 Aug 02 7 Aug 02 Settled	AMGEN INC COM CUSIP 031182100 MORGAN STANLEY & CO INC / 3 00 OTHER CHARGES 14	- 100 000 43 928000	4 389 68	000	6 996 63	2 607 17	0 00	2 607 17
30 Aug 02 5 Sep 02 Settled	AMGEN INC COM CUSIP 031182100	19 408 000 45 030000	873,842 24	000	1 111,434 64	237 492 40	0 00	- 237,492 40
1 Jul 02 8 Jul 02 Settled	AMLI RESDNTL PPTYS TR SH BEN INT CUSIP 001735109 TROSTER SINGER CORP / 28 50 OTHER CHARGES 1 48	- 1,900 000 25 832400	49 051 58	000	47 512 73	1 538 85	0 00	1 538 85
13 Aug 02 18 Aug 02 Settled	AMLI RESDNTL PPTYS TR SH BEN INT CUSIP 001735109 FIDELITY CAPITAL MARKETS / 228 00 OTHER CHARGES 3 87	- 5 700 000 22 539100	128 241 00	000	125,704 83	2 538 17	0 00	2 538 17
13 Aug 02 18 Aug 02 Settled	AMLI RESDNTL PPTYS TR SH BEN INT CUSIP 001735109 INVESTMENT TECHNOLOGY GROUP INC / 78 00 OTHER CHARGES 2 70	- 3,900 000 22 820000	89 307 30	000	- 95 098 89	- 5 789 39	0 00	- 5 789 39
19 Jun 02 24 Jun 02 Settled	AMR CORP COM CUSIP 001765108 CREDIT SUISSE FIRS F BOSTON CORPORATION / 8 00 OTHER CHARGES 17	300 000 18 281100	5 469 18	000	- 6 585 24	- 1 116 08	0 00	- 1 116 08
19 Jun 02 24 Jun 02 Settled	AMR CORP COM CUSIP 001765108 CREDIT SUISSE FIRS F BOSTON CORPORATION / 15 00 OTHER CHARGES 28	500 000 18 281100	8 115 27	000	10 975 40	- 1,860 13	0 00	- 1 860 13

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Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
20 Jun 02 25 Jun 02 Settled	AMR CORP COM CUSIP 001765106 CREDIT SUISSE FIRST BOSTON CORPORATION / 6 00 OTHER CHARGES 11	200 000 17 632100	3 520 31	000	4 390 16	869 85	0 00	869 85
27 Jun 02 2 Jul 02 Settled	AMR CORP COM CUSIP 001765106 BERNSTEIN SANFORD C & CO / 55 50 OTHER CHARGES 73	1 500 000 16 009000	23 957 27	000	32 216 05	8 258 78	0 00	- 8 258 78
2 Jul 02 8 Jul 02 Settled	AMR CORP COM CUSIP 001765106 MORGAN STANLEY & CO INC / 18 00 OTHER CHARGES 29	600 000 15 537400	9 304 15	000	11 984 34	2 680 19	0 00	2 680 19
30 Aug 02 5 Sep 02 Settled	AMR CORP COM CUSIP 001765106	2 300 000 10 180000	23 437 00	000	19 124 50	4 312 50	0 00	4 312 50
14 Aug 02 19 Aug 02 Settled	AMSOUTH BANCORPORATION COM CUSIP 032165102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	- 100 000 21 700000	2 187 93	000	1 943 00	224 93	0 00	224 93
30 Aug 02 5 Sep 02 Settled	AMSOUTH BANCORPORATION COM CUSIP 032165102	5 500 000 22 470000	123 585 00	000	- 80 977 71	42 607 29	0 00	42 607 29
18 Nov 02 22 Nov 02 Settled	AMYLIN PHARMACEUTICALS INC COM CUSIP 032348108 SCHWAB CHARLES OTHER CHARGES 7 24	- 14 400 000 18 686300	240 419 48	000	154 253 54	88 165 94	0 00	88 165 94
9 Dec 02 12 Dec 02 Settled	AMYLIN PHARMACEUTICALS INC COM CUSIP 032348108 MERRILL PROFESSIONAL CLEARING CORP / 128 00 OTHER CHARGES 2 27	4 200 000 17 903000	75 064 33	000	43 785 00	31 279 33	0 00	31 279 33
18 Apr 02 23 Apr 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107 DEUTSCHE BANK SECURITIES INC / 12 00 OTHER CHARGES 67	400 000 55 077600	22 018 37	000	21 429 54	588 83	0 00	588 83

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
19 Apr 02 24 Apr 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107 LEHMAN BROTHERS INC / 3 00 OTHER CHARGES 17	- 100 000 54 585900	5 458 42	000	- 4 871 60	584 82	0 00	584 82
22 Apr 02 25 Apr 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107 LEHMAN BROTHERS INC / 3 00 OTHER CHARGES 17	- 100 000 54 707800	5 467 61	000	- 4 871 60	596 01	0 00	596 01
23 Apr 02 26 Apr 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107 LEHMAN BROTHERS INC / 8 00 OTHER CHARGES 34	- 200 000 54 985900	10 988 84	000	- 9,743 20	1 245 64	0 00	1 245 64
24 Apr 02 29 Apr 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107 MERRILL LYNCH PIERCE FENNER & SMITH / 23 80 OTHER CHARGES 68	- 400 000 54 820800	21 824 06	000	- 18 486 40	2 337 66	0 00	2 337 66
22 Jul 02 25 Jul 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 38	- 300 000 39 180000	11 747 64	000	- 14 614 80	2 667 16	0 00	- 2 667 16
14 Aug 02 19 Aug 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107 INVESTMENT TECHNOLOGY GROUP INC / 42 00 OTHER CHARGES 2 57	2 100 000 40 835000	85 288 93	000	- 101 908 95	18 620 02	0 00	- 18 620 02
30 Aug 02 5 Sep 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107	- 3 800 000 44 840000	168,832 00	000	180 768 13	- 11,136 13	0 00	- 11,136 13
21 Feb 02 28 Feb 02 Settled	ANALOG DEVICES INC COM CUSIP 032654105 TROSTER SINGER CORP / 8 00 OTHER CHARGES 35	- 600 000 38 000000	22,790 65	000	- 25 600 88	- 2 810 23	0 00	- 2,810 23
4 Mar 02 7 Mar 02 Settled	ANALOG DEVICES INC COM CUSIP 032654105 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 14	200 000 44 080000	8 813 88	000	- 8 443 97	369 89	0 00	369 89

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Account number 5502
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Investment Transaction Detail

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

Sales

Equities

18 Mar 02 21 Mar 02 Settled	ANALOG DEVICES INC COM CUSIP 032654105 MORGAN STANLEY & CO INC OTHER CHARGES 80	- 1 300 000 45 731000	59 449 40	000	- 110 492 20	51 042 80	0 00	51 042 80
1 Apr 02 4 Apr 02 Settled	ANALOG DEVICES INC COM CUSIP 032654105 NEEDHAM & COMPANY / 8 00 OTHER CHARGES 42	300 000 45 994100	13 788 81	000	- 25 498 20	11 709 39	0 00	- 11 709 39
30 Aug 02 5 Sep 02 Settled	ANALOG DEVICES INC COM CUSIP 032654105	- 5 500 000 24 100000	132 550 00	000	- 198 363 92	63 813 92	0 00	- 63 813 92
30 Aug 02 5 Sep 02 Settled	ANDREW CORP COM CUSIP 034425108	- 1 500 000 9 990000	14 985 00	000	12 482 55	2 502 45	0 00	2 502 45
15 Jan 02 18 Jan 02 Settled	ANHEUSER BUSCH COS INC COM CUSIP 035229103 UBS WARBURG LLC / 8 00 OTHER CHARGES 14	- 200 000 45 936500	9 178 16	000	9 389 34	- 211 18	0 00	211 18
30 Jan 02 4 Feb 02 Settled	ANHEUSER BUSCH COS INC COM CUSIP 035229103 UBS WARBURG LLC / 112 50 OTHER CHARGES 1 74	2 500 000 46 280800	115 587 76	000	108 732 49	6 855 27	0 00	6 855 27
5 Feb 02 8 Feb 02 Settled	ANHEUSER BUSCH COS INC COM CUSIP 035229103 MORGAN STANLEY & CO INC / 30 00 OTHER CHARGES 73	1 000 000 48 071000	48 040 27	000	42 435 68	5 604 50	0 00	5,604 58
6 Feb 02 11 Feb 02 Settled	ANHEUSER BUSCH COS INC COM CUSIP 035229103 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 20	- 400 000 48 020000	18 199 71	000	16 362 88	2,836 83	0 00	2 836 83
7 Feb 02 12 Feb 02 Settled	ANHEUSER BUSCH COS INC COM CUSIP 035229103 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 22	300 000 48 800000	14 600 78	000	12 240 00	2 360 78	0 00	2 360 78
18 Mar 02 21 Mar 02 Settled	ANHEUSER BUSCH COS INC COM CUSIP 035229103 MORGAN STANLEY & CO INC OTHER CHARGES 1 00	- 1 300 000 50 791000	66 027 30	000	50 084 25	15 963 05	0 00	15 963 05

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 13 Feb 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	ANHEUSER BUSCH COS INC COM CUSIP 035220103	- 13,300 000 53 180000	707 028 00	000	- 697 265 24	9 782 78	0 00	9 782 78
8 May 02 8 May 02 Settled	ANIXTER INTL INC COM CUSIP 035290105 FIDELITY CAPITAL MARKETS / 8 00 OTHER CHARGES 18	- 200 000 29 050000	5,801 82	000	- 5 759 82	41 80	0 00	41 80
20 May 02 23 May 02 Settled	ANIXTER INTL INC COM CUSIP 035290105 INVESTMENT TECHNOLOGY GROUP INC / 58 00 OTHER CHARGES 2 60	- 2,800 000 29 735000	88 170 90	000	- 58 465 88	28 705 02	0 00	28 705 02
20 May 02 23 May 02 Settled	ANIXTER INTL INC COM CUSIP 035290105 LEHMAN BROTHERS INC / 20 00 OTHER CHARGES 45	- 500 000 29 830000	14 894 55	000	14 399 80	484 75	0 00	484 75
21 May 02 24 May 02 Settled	ANIXTER INTL INC COM CUSIP 035290105 LEHMAN BROTHERS INC / 212 00 OTHER CHARGES 4 73	- 5,300 000 29 842900	156,890 64	000	- 90 682 03	66 228 61	0 00	66 228 61
16 Jul 02 19 Jul 02 Settled	ANNALY MTG MGMT INC COM CUSIP 035710409 INSTINET / 11 00 OTHER CHARGES 57	- 1 100 000 17 150000	18 853 43	000	- 18,205 00	648 43	0 00	648 43
29 Jul 02 1 Aug 02 Settled	ANNALY MTG MGMT INC COM CUSIP 035710409 MERRILL LYNCH PIERCE FENNER & SMITH / 124 00 OTHER CHARGES 1 78	3 100 000 18 830000	58 247 24	000	- 51 084 52	7,182 72	0 00	7 182 72
13 Aug 02 18 Aug 02 Settled	ANNALY MTG MGMT INC COM CUSIP 035710409 INSTINET / 10 00 OTHER CHARGES 60	- 1,000 000 18 850000	19,839 40	000	- 18 418 40	3 423 00	0 00	3,423 00
13 Aug 02 16 Aug 02 Settled	ANNALY MTG MGMT INC COM CUSIP 035710409 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 18	- 300 000 19 910000	5,966 82	000	- 4,824 82	1,041 80	0 00	1 041 80

Portfolio Statement

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Account number 5502
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Investment Transaction Detail

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

Sales

Equities

13 Aug 02 18 Aug 02 Settled	ANNALY MTG MGMT NC COM CUSIP 035710409 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 24	- 400 000 19 930000	7 963 78	000	6 566 58	1 397 20	0 00	1,397 20
21 Oct 02 24 Oct 02 Settled	ANNALY MTG MGMT INC COM CUSIP 035710409 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 36	700 000 18 980000	11 857 64	000	11 445 78	411 86	0 00	411 86
30 Aug 02 5 Sep 02 Settled	ANTHEM INC COM CUSIP 03874B104	- 2 100 000 83 110000	132 531 00	000	- 135 764 25	- 3 233 25	0 00	3 233 25
12 Apr 02 17 Apr 02 Settled	ANTIGENICS INC DEL COM STK CUSIP 037032109 KNIGHT SECURITIES L P OTHER CHARGES 1 17	- 3 000 000 12 950000	38 848 83	000	- 48 472 29	- 9 623 46	0 00	- 9 623 48
12 Apr 02 17 Apr 02 Settled	ANTIGENICS INC DEL COM STK CUSIP 037032109 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 08	200 000 13 015000	2 598 92	000	3 243 91	644 99	0 00	- 644 99
15 Apr 02 18 Apr 02 Settled	ANTIGENICS INC DEL COM STK CUSIP 037032109 KNIGHT SECURITIES L P OTHER CHARGES 1 18	- 3,000 000 13 015000	39 043 82	000	- 47 895 00	- 8 851 18	0 00	8 851 18
15 Apr 02 18 Apr 02 Settled	ANTIGENICS INC DEL COM STK CUSIP 037032109 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 28	700 000 13 060300	8,127 93	000	11 238 50	2 110 57	0 00	- 2 110 57
18 Apr 02 19 Apr 02 Settled	ANTIGENICS INC DEL COM STK CUSIP 037032109 INVESTMENT TECHNOLOGY GROUP INC / 32 00 OTHER CHARGES 65	- 1 600 000 13 330000	21 295 35	000	- 22 433 00	1 137 65	0 00	1 137 65
18 Apr 02 19 Apr 02 Settled	ANTIGENICS INC DEL COM STK CUSIP 037032109 INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 60	1 500 000 13 285000	19 896 80	000	22 810 50	- 2 913 60	0 00	- 2 913 60
16 Apr 02 19 Apr 02 Settled	ANTIGENICS INC DEL COM STK CUSIP 037032109 KNIGHT SECURITIES L P OTHER CHARGES 40	1 000 000 13 200000	13 199 60	000	15 960 50	- 2 760 80	0 00	- 2 760 80

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
9 Jan 02	AOL TIME WARNER INC COM	100 000	3 196 53	000	- 5 609 66	2 413 13	0 00	- 2 413 13
14 Jan 02	CUSIP 00184A105							
Settled	UBS WARBURG LLC / 4 20	32 007800						
	OTHER CHARGES 05							
14 Jan 02	AOL TIME WARNER INC COM	- 400 000	11 999 89	000	- 22 438 84	- 10 438 75	0 00	- 10 438 75
17 Jan 02	CUSIP 00184A105							
Settled	LEHMAN BROTHERS INC / 17 80	30 044200						
	OTHER CHARGES 19							
14 Jan 02	AOL TIME WARNER INC COM	1 300 000	38 999 87	000	- 72 925 58	33 925 91	0 00	- 33 925 91
17 Jan 02	CUSIP 00184A105							
Settled	LEHMAN BROTHERS INC / 57 20	30 044200						
	OTHER CHARGES 59							
15 Jan 02	AOL TIME WARNER INC COM	700 000	20 940 25	000	39,267 62	18,327 37	0 00	18,327 37
18 Jan 02	CUSIP 00184A105							
Settled	UBS WARBURG LLC / 25 20	29 951100						
	OTHER CHARGES 32							
12 Feb 02	AOL TIME WARNER INC COM	- 100 000	2,790 95	000	- 5,609 66	2 818 71	0 00	2 818 71
15 Feb 02	CUSIP 00184A105							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	27 930000						
	OTHER CHARGES 05							
13 Feb 02	AOL TIME WARNER INC COM	300 000	8 138 47	000	16 828 88	8 692 51	0 00	- 8 692 51
19 Feb 02	CUSIP 00184A105							
Settled	DEUTSCHE BANK SECURITIES INC	27 122000						
	OTHER CHARGES 13							
20 Feb 02	AOL TIME WARNER INC COM	- 1,500 000	35,755 41	000	89,000 40	- 53,244 89	0 00	- 53 244 89
25 Feb 02	CUSIP 00184A105							
Settled	ACCESS SECURITIES INC / 80 00	23 877300						
	OTHER CHARGES 54							
20 Feb 02	AOL TIME WARNER INC COM	- 100 000	2,352 96	000	- 5 933 36	3 580 40	0 00	- 3,580 40
25 Feb 02	CUSIP 00184A105							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	23 550000						
	OTHER CHARGES 04							
21 Feb 02	AOL TIME WARNER INC COM	- 600 000	13,794 03	000	35 470 65	- 21,676 62	0 00	- 21,676 62
28 Feb 02	CUSIP 00184A105							
Settled	ACCESS SECURITIES INC / 24 00	23 030400						
	OTHER CHARGES 21							

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Account number 5502
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Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
22 Feb 02 27 Feb 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 ACCESS SECURITIES INC / 12 00 OTHER CHARGES 11	- 300 000 22 920000	6 863 89	000	17 630 73	10 768 84	0 00	10 768 84
22 Feb 02 28 Feb 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 ACCESS SECURITIES INC / 4 00 OTHER CHARGES 04	100 000 22 920000	2 287 96	000	5 933 36	3 645 40	0 00	3 645 40
4 Mar 02 7 Mar 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	100 000 26 910000	2 688 95	000	5 876 91	3 187 96	0 00	3 187 96
4 Mar 02 7 Mar 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	100 000 26 845000	2 682 45	000	5 876 91	3 194 46	0 00	- 3 184 46
4 Mar 02 7 Mar 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 ROBB, PECK MCCOOEY CLEARING CORP / 318 00 OTHER CHARGES 4 28	10 600 000 28 790100	283,852 80	000	- 601 782 15	318 129 35	0 00	- 318 129 35
5 Mar 02 8 Mar 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 ROBB PECK MCCOOEY CLEARING CORP / 51 00 OTHER CHARGES 70	- 1 700 000 27 343300	46 431 91	000	- 92 531 00	- 46 099 09	0 00	- 46 099 09
5 Mar 02 8 Mar 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 INSTINET / 2 00 OTHER CHARGES 09	- 200 000 27 120000	5 421 91	000	- 10 886 00	- 5 464 09	0 00	- 5 464 09
6 Mar 02 11 Mar 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 ROBB PECK MCCOOEY CLEARING CORP / 69 00 OTHER CHARGES 84	- 2 300 000 27 079700	62 213 37	000	125 189 00	- 62 975 63	0 00	- 62 975 63
18 Mar 02 21 Mar 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 JONES & ASSOCIATES / 188 00 OTHER CHARGES 1 98	4,900 000 28 847300	131 353 79	000	- 262 051 00	130,697 21	0 00	- 130,697 21

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
18 Mar 02 21 Mar 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 17	- 400 000 28 795000	10 708 83	000	21,772 00	- 11 062 17	0 00	- 11 082 17
19 Mar 02 22 Mar 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 JONES & ASSOCIATES / 308 00 OTHER CHARGES 3 07	- 7 700 000 28 535100	204 009 20	000	406 175 00	- 202 165 80	0 00	- 202,165 80
19 Mar 02 22 Mar 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 28 325000	2 630 46	000	5 275 00	- 2 644 54	0 00	2 644 54
19 Mar 02 22 Mar 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 INSTINET / 3 00 OTHER CHARGES 13	- 300 000 28 800000	8 038 87	000	15 825 00	- 7 788 13	0 00	7 788 13
20 Mar 02 25 Mar 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 25 670000	2 564 86	000	5 275 00	2 710 04	0 00	2 710 04
20 Mar 02 25 Mar 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 JONES & ASSOCIATES / 304 00 OTHER CHARGES 2 83	- 7 600 000 25 672700	194 805 59	000	- 397 213 28	- 202 407 67	0 00	- 202,407 67
20 Mar 02 25 Mar 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 INSTINET / 2 00 OTHER CHARGES 08	- 200 000 28 450000	5 287 82	000	- 10 550 00	5 262 08	0 00	5 262 08
20 Mar 02 25 Mar 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 INVESTMENT TECHNOLOGY GROUP INC / 50 00 OTHER CHARGES 98	- 2,500 000 25 525000	83 781 54	000	131 875 00	68 113 46	0 00	68,113 46
20 Mar 02 25 Mar 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 32	800 000 28 020000	20 789 68	000	- 42 200 00	21 400 32	0 00	21 400 32

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Account number 5502
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Investment Transaction Detail

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

Sales

Equities

20 Mar 02 25 Mar 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 08	- 200 000 25 215000	5 038 92	000	- 10 550 00	5 511 08	0 00	5 511 08
21 Mar 02 26 Mar 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 24 210000	2 418 96	000	5,173 68	2 754 72	0 00	2 754 72
21 Mar 02 26 Mar 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 GRISWOLD COMPANY / 18 00 OTHER CHARGES 22	600 000 24 244100	14 528 24	000	- 31 042 08	16 513 84	0 00	- 16 513 84
25 Mar 02 28 Mar 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 JONES & ASSOCIATES / 28 00 OTHER CHARGES 26	700 000 24 467800	17 099 20	000	36 018 20	18 919 09	0 00	- 18 919 09
28 Mar 02 1 Apr 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 JONES & ASSOCIATES / 56 00 OTHER CHARGES 51	- 1 400 000 23 818800	33 289 81	000	- 72 038 58	38 746 77	0 00	38 746 77
27 Mar 02 2 Apr 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 11	300 000 23 440000	7 025 89	000	14 945 82	- 7 919 93	0 00	7 919 93
27 Mar 02 2 Apr 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 11	- 300 000 23 325000	8 991 39	000	15 109 35	- 8 117 96	0 00	8 117 96
28 Mar 02 3 Apr 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 JONES & ASSOCIATES / 24 00 OTHER CHARGES 22	600 000 23 818900	14 267 12	000	29 891 64	15 624 52	0 00	15 624 52
5 Apr 02 10 Apr 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 GOLDMAN SACHS & COMPANY / 3 00 OTHER CHARGES 07	100 000 22 192600	2 216 19	000	5 609 66	3 393 47	0 00	- 3 393 47

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Equities

15 Apr 02	Settled	AOL TIME WARNER INC COM CUSIP 00184A105	400 000	8 539 74	19,827 76	- 11 388 02					- 11,388 02
15 Apr 02	Settled	AOL TIME WARNER INC COM CUSIP 00184A105	3,900 000	83 188 92	- 179 791 54	98,592 62					- 98 592 62
18 Apr 02	Settled	AOL TIME WARNER INC COM CUSIP 00184A105	21 373700								
18 Apr 02	Settled	AOL TIME WARNER INC COM CUSIP 00184A105	600 000	12,797 61	- 25 902 24	- 13,104 63					- 13,104 63
19 Apr 02	Settled	AOL TIME WARNER INC COM CUSIP 00184A105	21 340000								
3 Jun 02	Settled	AOL TIME WARNER INC COM CUSIP 00184A105	12 200 000	225 934 74	520 955 63	- 295 020 89					- 295 020 89
6 Jun 02	Settled	FIDELITY CAPITAL MARKETS / 488 00 OTHER CHARGES 8 82	18 538800								
11 Jun 02	Settled	AOL TIME WARNER INC COM CUSIP 00184A105	100 000	1,614 11	- 5 609 68	3 995 55					- 3 995 55
14 Jun 02	Settled	BERNSTEIN SANFORD C & CO / 3 00 OTHER CHARGES 05	16 171600								
22 Jul 02	Settled	AOL TIME WARNER INC COM CUSIP 00184A105	6 600 000	77 283 68	- 261 473 39	- 184 189 73					- 184,189 73
25 Jul 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 132 00 OTHER CHARGES 2 34	11 730000								
30 Aug 02	Settled	AOL TIME WARNER INC COM CUSIP 00184A105	87,300 000	851 345 00	2 041 339 51	- 1 189 894 51					1 189 894 51
5 Sep 02	Settled	AOL TIME WARNER INC COM CUSIP 00184A105	7 800 000	85 377 08	- 272 958 12	177 579 04					- 177 579 04
3 Sep 02	Settled	AOL TIME WARNER INC COM CUSIP 00184A105	7 800 000								
8 Sep 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 2 88	12 248200								
4 Sep 02	Settled	AOL TIME WARNER INC COM CUSIP 00184A105	100 000	1 212 46	- 1 879 00	- 666 54					- 666 54
4 Sep 02	Settled	AOL TIME WARNER INC COM CUSIP 00184A105	200 000	2 415 92	- 3 758 00	- 1 342 08					- 1 342 08
8 Sep 02	Settled	INSTINET / 2 00 OTHER CHARGES 08	12 090000								

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The Northern Trust Company

Capital Gains and Losses for Tax on Investment Income

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
4 Sep 02 8 Sep 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 48	1 300 000 12 190000	15 820 52	000	24 427 00	8 608 48	0 00	- 8 608 48
30 Aug 02 5 Sep 02 Settled	AON CORP COM CUSIP 037389103	4 100 000 19 760000	81 016 00	000	80 465 32	550 68	0 00	550 68
29 May 02 3 Jun 02 Settled	APACHE CORP COM CUSIP 037411105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 17	100 000 54 530000	5 450 83	000	5,914 50	483 67	0 00	483 67
29 May 02 3 Jun 02 Settled	APACHE CORP COM CUSIP 037411105 TROSTER SINGER CORP / 4 50 OTHER CHARGES 50	- 300 000 54 360000	16 303 00	000	17 743 50	1 440 50	0 00	1 440 50
29 May 02 3 Jun 02 Settled	APACHE CORP COM CUSIP 037411105 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 33	- 200 000 54 220000	10 839 67	000	11 829 00	989 33	0 00	989 33
30 Aug 02 5 Sep 02 Settled	APACHE CORP COM CUSIP 037411105	- 2 200 000 55 060000	121 132 00	000	123 926 00	- 2 794 00	0 00	2 794 00
8 Oct 02 11 Oct 02 Settled	APOGEE ENTERPRISES INC COM CUSIP 037598109 SCHWAB CHARLES OTHER CHARGES 1 14	3 600 000 10 500000	37 798 86	000	41 380 25	3,581 39	0 00	3 581 39
14 May 02 17 May 02 Settled	APOLLO GROUP INC CL A CUSIP 037604105 CREDIT SUISSE FIRST BOSTON CORPORATION / 390 00 OTHER CHARGES 8 83	7 800 000 37 804200	292 913 83	000	183,598 48	109,315 45	0 00	109,315 45
30 Aug 02 5 Sep 02 Settled	APOLLO GROUP INC CL A CUSIP 037604105	- 2,600 000 41 830000	108 758 00	000	104 804 75	3 953 25	0 00	3 953 25
7 Nov 02 13 Nov 02 Settled	APOLLO GROUP INC CL A CUSIP 037604105 CAPITAL INSTITUTIONAL SVC / 90 00 OTHER CHARGES 2 24	- 1 800 000 41 301400	74 250 28	000	- 42 368 88	31 881 40	0 00	31,881 40

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	APPLE COMPUTER INC COM CUSIP 037833100	- 5 400 000 14 750000	79 650 00	000	- 79 243 82	408 08	0 00	408 08
18 Mar 02 21 Mar 02 Settled	APPLERA CORP - APPLIED BIOSYSTEMS GROUP CUSIP 038020103 MORGAN STANLEY & CO INC OTHER CHARGES 82	- 2 300 000 23 751000	54,828 48	000	- 65,787 43	- 11 170 85	0 00	- 11 170 85
30 Aug 02 5 Sep 02 Settled	APPLERA CORP - APPLIED BIOSYSTEMS GROUP CUSIP 038020103	3,200 000 19 810000	63 392 00	000	- 62 215 00	1 177 00	0 00	1,177 00
13 Feb 02 19 Feb 02 Settled	APPLIED INDL TECHNOLOGIES INC COM CUSIP 03820C105 TROSTER SINGER CORP / 21 00 OTHER CHARGES 38	- 1 400 000 17 849700	24 688 80	000	- 25 582 00	- 805 20	0 00	- 805 20
14 Feb 02 20 Feb 02 Settled	APPLIED INDL TECHNOLOGIES INC COM CUSIP 03820C105 TROSTER SINGER CORP / 7 50 OTHER CHARGES 14	- 500 000 17 822100	8,803 41	000	- 9,124 00	- 320 59	0 00	320 59
15 Feb 02 21 Feb 02 Settled	APPLIED INDL TECHNOLOGIES INC COM CUSIP 03820C105 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 13	- 500 000 17 285000	8 632 37	000	8 789 71	- 157 34	0 00	157 34
25 Jun 02 28 Jun 02 Settled	APPLIED INDL TECHNOLOGIES INC COM CUSIP 03820C105 MERRILL LYNCH PIERCE FENNER & SMITH / 152 00 OTHER CHARGES 2 20	- 3,800 000 19 172500	72 701 30	000	65 559 84	7 141 46	0 00	7 141 46
26 Jun 02 1 Jul 02 Settled	APPLIED INDL TECHNOLOGIES INC COM CUSIP 03820C105 MERRILL LYNCH PIERCE FENNER & SMITH / 82 00 OTHER CHARGES 1 32	- 2 300 000 19 018200	43 848 54	000	37,511 21	6 137 33	0 00	6 137 33
9 Jan 02 14 Jan 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 LEHMAN BROTHERS INC OTHER CHARGES 29	400 000 47 122800	18 848 83	000	16 457 80	2 391 03	0 00	2 391 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
15 Jan 02 18 Jan 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 UBS WARBURG LLC OTHER CHARGES 14	- 200 000 44 767600	8 953 38	000	7 785 87	1 167 51	0 00	1 167 51
22 Jan 02 25 Jan 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 KNIGHT SECURITIES L P OTHER CHARGES 1 42	- 2 400 000 39 390000	94 534 58	000	- 129 039 17	- 34 504 59	0 00	34 504 59
6 Feb 02 11 Feb 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 20	300 000 44 215000	13 258 30	000	- 11 656 41	1 601 89	0 00	1 601 89
20 Feb 02 25 Feb 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 KNIGHT SECURITIES L P OTHER CHARGES 1 10	- 1 600 000 45 810800	72 978 18	000	- 76 205 15	3 228 97	0 00	- 3 228 97
20 Feb 02 25 Feb 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	100 000 45 935000	4 591 43	000	5 043 29	451 86	0 00	451 86
21 Feb 02 26 Feb 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 KNIGHT SECURITIES L P OTHER CHARGES 14	200 000 45 460000	9 081 88	000	8 590 75	501 11	0 00	501 11
21 Feb 02 26 Feb 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 41	- 600 000 45 135000	27 068 59	000	- 25 772 25	1 296 34	0 00	1 296 34
21 Feb 02 26 Feb 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 INSTINET / 1 00 OTHER CHARGES 07	- 100 000 48 535000	4,652 43	000	4 295 37	357 06	0 00	357 06
18 Mar 02 21 Mar 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 KNIGHT SECURITIES L P OTHER CHARGES 31	400 000 51 800000	20 638 60	000	17 181 50	3 458 19	0 00	3 458 19

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
18 Mar 02 21 Mar 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 TROSTER SINGER CORP OTHER CHARGES 24	- 300 000 51 903000	15 570 66	000	12,888 12	2 684 54	0 00	2 684 54
18 Mar 02 21 Mar 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 18	200 000 51 825000	10 360 84	000	8 590 75	1 770 09	0 00	1 770 09
18 Mar 02 21 Mar 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 MORGAN STANLEY & CO INC OTHER CHARGES 55	700 000 51 751000	36,225 15	000	23 801 08	12 424 07	0 00	12 424 07
19 Mar 02 22 Mar 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 KNIGHT SECURITIES L P OTHER CHARGES 1 28	- 1,600 000 52 374800	83 798 58	000	- 68 728 00	15 072 58	0 00	15,072 58
19 Mar 02 22 Mar 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 B TRADE SERVICES / 8 00 OTHER CHARGES 32	400 000 52 340000	20 827 68	000	17,181 50	3,748 18	0 00	3 748 18
20 Mar 02 25 Mar 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 51 845000	5,182 42	000	- 4 285 37	887 05	0 00	887 05
20 Mar 02 25 Mar 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 51 455000	5 143 42	000	- 4 285 38	848 04	0 00	848 04
20 Mar 02 25 Mar 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 KNIGHT SECURITIES L P OTHER CHARGES 18	- 200 000 51 180000	10 237 84	000	- 8,590 75	1 647 09	0 00	1,647 09
20 Mar 02 25 Mar 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 18	- 200 000 51 310000	10 257 84	000	8,590 75	1 687 09	0 00	1 687 09

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Equities

2 Apr 02	APPLIED MATERIALS INC COM	2 400 000	129 878 09	000	- 90 543 16	39 334 93	0 00	39 334 93
5 Apr 02	CUSIP 038222105							
Settled	CANTOR FITZGERALD & CO	54 117500						
	OTHER CHARGES 3 01							
2 Apr 02	APPLIED MATERIALS INC COM	100 000	5 418 78	000	4 295 38	1 123 40	0 00	1 123 40
5 Apr 02	CUSIP 038222105							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	54 209500						
	OTHER CHARGES 17							
3 Apr 02	APPLIED MATERIALS INC COM	500 000	26 830 04	000	17 329 88	9 500 16	0 00	9 500 16
8 Apr 02	CUSIP 038222105							
Settled	CANTOR FITZGERALD & CO	53 661700						
	OTHER CHARGES 81							
3 Apr 02	APPLIED MATERIALS INC COM	200 000	10 808 67	000	- 7 022 52	3 786 15	0 00	3 786 15
8 Apr 02	CUSIP 038222105							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00	54 085000						
	OTHER CHARGES 33							
3 Apr 02	APPLIED MATERIALS INC COM	500 000	27 001 68	000	17 041 55	9 960 13	0 00	9 960 13
8 Apr 02	CUSIP 038222105							
Settled	INSTINET / 5 00	54 015000						
	OTHER CHARGES 82							
12 Apr 02	APPLIED MATERIALS INC COM	200 000	10 105 29	000	- 5 343 29	4 762 00	0 00	4 762 00
17 Apr 02	CUSIP 038222105							
Settled	GOLDMAN SACHS & COMPANY	50 528000						
	OTHER CHARGES 31							
13 May 02	APPLIED MATERIALS INC COM	- 32 600 000	814,628 63	000	534 374 11	280 252 52	0 00	280 252 52
16 May 02	CUSIP 038222105							
Settled	INSTINET / 815 00	25 014300						
	OTHER CHARGES 24 55							
12 Jul 02	APPLIED MATERIALS INC COM	- 1 000 000	18 224 65	000	- 17 229 11	895 54	0 00	895 54
17 Jul 02	CUSIP 038222105							
Settled	SMITH BARNEY INC / 30 00	18 255200						
	OTHER CHARGES 55							
22 Jul 02	APPLIED MATERIALS INC COM	4,600 000	76 817 68	000	- 61 447 84	15 369 84	0 00	15 369 84
25 Jul 02	CUSIP 038222105							
Settled	DEUTSCHE BANK SECURITIES INC	16 700000						
	OTHER CHARGES 2 32							
30 Aug 02	APPLIED MATERIALS INC COM	24 800 000	331 328 00	000	332 716 32	1 388 32	0 00	1 388 32
5 Sep 02	CUSIP 038222105							
Settled		13 380000						

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 13 Feb 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
7 Aug 02 12 Aug 02 Settled	APPLIED MICRO CIRCUITS CORP CDT-COM CUSIP 03822W109 SCHWAB CHARLES / 59 50 OTHER CHARGES 19	- 1 300 000 4 634900	5 968 68	000	18 397 00	- 12 430 32	0 00	- 12,430 32
30 Aug 02 5 Sep 02 Settled	APPLIED MICRO CIRCUITS CORP CDT-COM CUSIP 03822W109	- 4,500 000 3 850000	17 325 00	000	- 21 811 50	- 4 488 50	0 00	- 4 488 50
3 Jan 02 8 Jan 02 Settled	APPLIED MOLECULAR EVOLUTION INC COM ISINUS03823E1082 CUSIP 03823E108 KNIGHT SECURITIES L.P. OTHER CHARGES 70	- 3 900 000 11 982600	48 653 44	000	- 54 448 44	- 7 795 00	0 00	- 7 795 00
13 Feb 02 19 Feb 02 Settled	APPLIED MOLECULAR EVOLUTION INC COM ISINUS03823E1082 CUSIP 03823E108 TROSTER SINGER CORP OTHER CHARGES 10	- 700 000 9 070000	8,348 90	000	- 9 768 92	- 3 420 02	0 00	- 3 420 02
14 Feb 02 20 Feb 02 Settled	APPLIED MOLECULAR EVOLUTION INC COM ISINUS03823E1082 CUSIP 03823E108 TROSTER SINGER CORP OTHER CHARGES 38	2,900 000 9 000000	25 199 62	000	38 970 04	- 13 770 42	0 00	13 770 42
20 Feb 02 25 Feb 02 Settled	APPLIED MOLECULAR EVOLUTION INC COM ISINUS03823E1082 CUSIP 03823E108 TROSTER SINGER CORP OTHER CHARGES 88	7 100 000 8 207100	58 269 53	000	- 81 023 50	32 753 97	0 00	32 753 97
21 Feb 02 26 Feb 02 Settled	APPLIED MOLECULAR EVOLUTION INC COM ISINUS03823E1082 CUSIP 03823E108 TROSTER SINGER CORP OTHER CHARGES 51	- 4 100 000 8 170000	33 496 49	000	- 36 563 17	- 3 066 68	0 00	3 066 68
28 Aug 02 29 Aug 02 Settled	APRIA HEALTHCARE GROUP INC COM CUSIP 037833108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 31	- 400 000 24 950000	8 971 89	000	8 420 00	551 89	0 00	551 89
14 Aug 02 19 Aug 02 Settled	APT INVT & MGMT CO CL A CUSIP 03748R101 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 25	200 000 40 870000	8,169 75	000	- 9 012 00	- 842 25	0 00	- 842 25

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 13 Feb 03

Portfolio Statement

Account number 5502
Account Name FAMILY CODE FAM5502

1 JAN 02 - 31 DEC 02

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
15 Aug 02 20 Aug 02 Settled	APT INVT & MGMT CO CL A CUSIP 03748R101 INSTINET / 7 00 OTHER CHARGES 87	700 000 41 050000	28 727 13	000	29 884 00	- 836 87	0 00	- 938 87
10 Jun 02 13 Jun 02 Settled	APTARGROUP INC COM CUSIP 038336103 FIDELITY CAPITAL MARKETS / 304 00 OTHER CHARGES 8 17	- 7 600 000 35 685100	270,894 59	000	225,829 00	45 065 59	0 00	45 065 59
20 May 02 23 May 02 Settled	ARBITRON INC COM CUSIP 03875Q108 INVESTMENT TECHNOLOGY GROUP INC / 22 00 OTHER CHARGES 1 18	1 100 000 35 625000	38 164 32	000	- 30 292 68	8 871 64	0 00	8 871 64
21 May 02 24 May 02 Settled	ARBITRON INC COM CUSIP 03875Q108 INVESTMENT TECHNOLOGY GROUP INC / 94 00 OTHER CHARGES 5 07	4 700 000 35 835000	188 325 43	000	129 432 36	38,893 07	0 00	38 893 07
20 Feb 02 25 Feb 02 Settled	ARCHER DANIELS-MIDLAND CO COM CUSIP 039483102 GOLDMAN SACHS & COMPANY / 108 00 OTHER CHARGES 75	3 600 000 13 815900	49 628 49	000	49 620 68	7 81	0 00	7 81
20 Feb 02 25 Feb 02 Settled	ARCHER DANIELS MIDLAND CO COM CUSIP 039483102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	100 000 13 845000	1 382 47	000	1 383 00	0 53	0 00	0 53
2 Apr 02 5 Apr 02 Settled	ARCHER DANIELS MIDLAND CO COM CUSIP 039483102 TROSTER SINGER CORP / 25 50 OTHER CHARGES 72	- 1 700 000 14 052000	23 862 18	000	- 23 337 50	524 68	0 00	524 68
2 Apr 02 5 Apr 02 Settled	ARCHER DANIELS MIDLAND CO COM CUSIP 039483102 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 09	200 000 14 003800	2 796 87	000	2 747 00	49 67	0 00	49 67
30 Aug 02 5 Sep 02 Settled	ARCHER-DANIELS-MIDLAND CO COM CUSIP 039483102	- 8,000 000 12 190000	120 681 00	000	119 753 25	927 75	0 00	927 75
17 Sep 02 20 Sep 02 Settled	ARCHER DANIELS-MIDLAND CO COM CUSIP 039483102 INSTINET / 54 00 OTHER CHARGES 1 99	5 400 000 12 190000	65 770 01	000	- 74 805 76	9 035 75	0 00	9 035 75

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
3 Oct 02 8 Oct 02 Settled	ARCHER-DANIELS-MIDLAND CO COM CUSIP 039483102 JONES & ASSOCIATES / 38 00 OTHER CHARGES 35	- 900 000 12 580800	11 288 37	000	- 12 338 03	- 1 049 68	0 00	- 1 049 88
3 Oct 02 8 Oct 02 Settled	ARCHER-DANIELS-MIDLAND CO COM CUSIP 039483102 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 31	- 800 000 12 485000	9 971 69	000	- 10 965 38	- 893 87	0 00	- 893 87
3 Oct 02 8 Oct 02 Settled	ARCHER-DANIELS-MIDLAND CO COM CUSIP 039483102 FIDELITY CAPITAL MARKETS / 58 00 OTHER CHARGES 53	- 1,400 000 12 527800	17 482 39	000	- 19 170 69	- 1 688 30	0 00	- 1,688 30
3 Oct 02 8 Oct 02 Settled	ARCHER-DANIELS-MIDLAND CO COM CUSIP 039483102 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 31	- 800 000 12 880000	10,127 89	000	- 10 965 38	837 87	0 00	- 837 67
4 Oct 02 9 Oct 02 Settled	ARCHER-DANIELS-MIDLAND CO COM CUSIP 039483102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 12 805000	1 278 48	000	- 1 388 00	- 89 54	0 00	- 89 54
4 Oct 02 9 Oct 02 Settled	ARCHER-DANIELS-MIDLAND CO COM CUSIP 039483102 JONES & ASSOCIATES / 28 00 OTHER CHARGES 27	- 700 000 12 462500	8 895 48	000	- 9,578 00	- 880 52	0 00	- 880 52
12 Feb 02 15 Feb 02 Settled	ARCHSTONE-SMITH TR COM CUSIP 039583109 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 19	- 500 000 24 975000	12,477 31	000	- 12 604 80	- 127 49	0 00	- 127 49
13 Feb 02 19 Feb 02 Settled	ARCHSTONE-SMITH TR COM CUSIP 039583109 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 08	- 200 000 24 892000	4,978 32	000	- 5,041 92	- 63 60	0 00	63 60
18 Mar 02 21 Mar 02 Settled	ARCHSTONE-SMITH TR COM CUSIP 039583109 FIRST UNION CAPITAL MARKETS CLEARANCE / 48 00 OTHER CHARGES 32	- 800 000 28 515200	21,183 84	000	20,167 68	896 18	0 00	896 18

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

15 Aug 02 20 Aug 02 Settled	ARCHSTONE-SMITH TF COM CUSIP 039593109 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 24 862500	2 484 17	000	2 531 00	- 46 83	0 00	- 46 83
16 Aug 02 21 Aug 02 Settled	ARCHSTONE SMITH TR COM CUSIP 039593109 INVESTMENT TECHNOLOGY GROUP INC / 32 00 OTHER CHARGES 1 23	- 1 600 000 25 340600	40,511 73	000	- 37 527 92	2 983 81	0 00	2 983 81
1 Jul 02 5 Jul 02 Settled	ARGOSY GAMING CO COM CUSIP 040228109 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 09	- 100 000 29 825000	2 960 41	000	2 617 00	343 41	0 00	343 41
1 Jul 02 5 Jul 02 Settled	ARGOSY GAMING CO COM CUSIP 040228109 ABEL NOSER CORPORATION / 172 00 OTHER CHARGES 3 80	- 4 300 000 29 292300	125 781 08	000	84 483 85	41 297 24	0 00	41 297 24
28 Jan 02 31 Jan 02 Settled	ARRIS GROUP INC COM CUSIP 04269Q100 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 03	200 000 8 805000	1 756 97	000	1 833 90	76 93	0 00	76 93
29 Jan 02 1 Feb 02 Settled	ARRIS GROUP INC COM CUSIP 04269Q100 MERRILL PROFESSIONAL CLEARING CORP / 25 50 OTHER CHARGES 23	1 700 000 8 853700	15 025 56	000	- 15 588 15	582 59	0 00	502 59
30 Jan 02 4 Feb 02 Settled	ARRIS GROUP INC COM CUSIP 04269Q100 MERRILL PROFESSIONAL CLEARING CORP / 121 50 OTHER CHARGES 1 07	8 100 000 8 756700	70 806 70	000	74 272 95	3 466 25	0 00	3 466 25
30 Jan 02 4 Feb 02 Settled	ARRIS GROUP INC COM CUSIP 04269Q100 INSTINET / 50 00 OTHER CHARGES 64	- 5 000 000 8 510000	42 488 36	000	45 847 50	- 3 348 14	0 00	- 3 348 14
16 Jul 02 19 Jul 02 Settled	ARRIS GROUP INC COM CUSIP 04269Q100 CANTOR FITZGERALD & CO OTHER CHARGES 32	2 200 000 4 816700	10 586 42	000	- 18 987 00	8 390 58	0 00	- 9 380 58

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
17 Jul 02	ARRIS GROUP INC COM	21 600 000	96 024 69	000	- 192,444 80	- 95,820 11	0 00	95,820 11
22 Jul 02	CUSIP 04269Q100							
Settled	CANTOR FITZGERALD & CO OTHER CHARGES 2 81	4 473500						
17 Jul 02	ARRIS GROUP INC COM	- 1 100 000	5,252 34	000	- 9,993 50	4,741 16	0 00	- 4 741 16
22 Jul 02	CUSIP 04269Q100							
Settled	INSTINET / 11 00 OTHER CHARGES 10	4 785000						
18 Jul 02	ARRIS GROUP INC COM	- 7 700 000	35 234 90	000	- 66 894 52	- 31 659 82	0 00	- 31 659 82
23 Jul 02	CUSIP 04269Q100							
Settled	CANTOR FITZGERALD & CO OTHER CHARGES 1 07	4 578100						
19 Jul 02	ARRIS GROUP INC COM	- 8,000 000	35 008 94	000	- 76 815 23	41,608 29	0 00	- 41 608 29
24 Jul 02	CUSIP 04269Q100							
Settled	CANTOR FITZGERALD & CO OTHER CHARGES 1 08	3 880000						
18 Jul 02	ARROW FINL CORP COM	- 1,800 000	52 936 40	000	- 50,490 00	2 446 40	0 00	2,446 40
23 Jul 02	CUSIP 042744102							
Settled	TROSTER SINGER CORP OTHER CHARGES 1 60	29 410000						
26 Aug 02	ARTISAN COMPONENTS INC COM	- 300 000	2 801 91	000	4,269 27	1 467 36	0 00	1 467 36
29 Aug 02	CUSIP 042923102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 09	9 380000						
26 Aug 02	ARTISAN COMPONENTS INC COM	400 000	3 771 88	000	- 5 692 38	- 1 920 48	0 00	- 1 920 48
29 Aug 02	CUSIP 042923102							
Settled	B TRADE SERVICES / 8 00 OTHER CHARGES 12	9 450000						
11 Sep 02	ARTISAN COMPONENTS INC COM	- 2 200 000	21,471 35	000	- 31 202 35	- 9 731 00	0 00	- 8,731 00
18 Sep 02	CUSIP 042923102							
Settled	INSTINET / 22 00 OTHER CHARGES 65	9 770000						
11 Sep 02	ARTISAN COMPONENTS INC COM	- 2 500 000	24 236 76	000	- 29,845 00	5 608 24	0 00	5 608 24
16 Sep 02	CUSIP 042923102							
Settled	MERRILL PROFESSIONAL CLEARING CORP / 37 50 OTHER CHARGES 74	9 710000						

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1 JAN 02 - 31 DEC 02

Account number 5502
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Investment Transaction Detail

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

Sales

Equities

24 Sep 02 27 Sep 02 Settled	ARTISAN COMPONENTS INC COM CUSIP 042923102 INVESTMENT TECHNOLOGY GROUP INC / 54 00 OTHER CHARGES 68	- 2 700 000 8 040000	21 653 34	000	21 586 50	66 84	0 00	66 84
25 Sep 02 30 Sep 02 Settled	ARTISAN COMPONENTS INC COM CUSIP 042923102 INSTINET / 21 00 OTHER CHARGES 49	2 100 000 7 670000	16 085 51	000	16 789 50	703 89	0 00	- 703 89
8 Oct 02 11 Oct 02 Settled	ARTISAN COMPONENTS INC COM CUSIP 042923102 SCHWAB CHARLES OTHER CHARGES 43	1 700 000 8 260000	14 041 57	000	13 591 50	450 07	0 00	450 07
8 Oct 02 15 Oct 02 Settled	ARTISAN COMPONENTS INC COM CUSIP 042923102 SCHWAB CHARLES OTHER CHARGES 43	- 1 800 000 7 900000	14 219 57	000	14 391 00	171 43	0 00	- 171 43
3 Jan 02 8 Jan 02 Settled	ARVINMERITOR INC COM STK ISIN# US0433531011 CUSIP 043353101 CIBC WORLD MARKETS CORP NEW YORK / 112 00 OTHER CHARGES 87	- 2 800 000 20 589800	57 538 57	000	- 44 520 00	13 018 57	0 00	13 018 57
3 Jan 02 8 Jan 02 Settled	ARVINMERITOR INC COM STK ISIN# US0433531011 CUSIP 043353101 INVESTMENT TECHNOLOGY GROUP INC / 46 00 OTHER CHARGES 71	2 300 000 20 295000	46 631 70	000	- 36 570 00	10 061 78	0 00	10 061 78
3 Jan 02 8 Jan 02 Settled	ARVINMERITOR INC COM STK ISIN# US0433531011 CUSIP 043353101 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 31	1 000 000 20 105000	20 084 69	000	15 900 00	4 184 68	0 00	4 184 69
13 Aug 02 16 Aug 02 Settled	ARVINMERITOR INC COM STK ISIN# US0433531011 CUSIP 043353101 INSTINET / 14 00 OTHER CHARGES 83	1 400 000 22 050000	30 955 07	000	22 068 25	8 788 82	0 00	8,788 82

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
8 Oct 02 11 Oct 02 Settled	ARVINMERITOR INC COM STK ISIN# US0433531011 CUSIP 043353101 CREDIT SUISSE FIRST BOSTON CORPORATION / 282 00 OTHER CHARGES 3 34	- 7 300 000 15 178700	110 484 57	000	108 811 48	1 683 09	0 00	1 683 09
8 Oct 02 11 Oct 02 Settled	ARVINMERITOR INC COM STK ISIN# US0433531011 CUSIP 043353101 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 10	- 200 000 15 390000	3 073 80	000	3 150 50	- 76 60	0 00	76 60
2 Apr 02 5 Apr 02 Settled	ASHLAND INC COM CUSIP 044204105 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 82	- 600 000 45 355000	27 200 18	000	- 27 681 66	481 48	0 00	481 48
30 Apr 02 3 May 02 Settled	ASHLAND INC COM CUSIP 044204105 KNIGHT SECURITIES L.P. / 42 00 OTHER CHARGES 1 74	- 1,400 000 41 125100	57 531 40	000	- 56 308 53	1 222 87	0 00	1 222 87
1 May 02 8 May 02 Settled	ASHLAND INC COM CUSIP 044204105 INSTINET / 4 00 OTHER CHARGES 50	400 000 40 830000	16 327 50	000	- 14 245 52	2 081 88	0 00	2 081 88
1 May 02 8 May 02 Settled	ASHLAND INC COM CUSIP 044204105 KNIGHT SECURITIES L.P. / 54 00 OTHER CHARGES 2 22	- 1 800 000 40 828400	73 818 70	000	84,104 84	9 511 88	0 00	9 511 88
2 May 02 7 May 02 Settled	ASHLAND INC COM CUSIP 044204105 INSTINET / 1 00 OTHER CHARGES 13	100 000 40 950000	4,083 87	000	3 561 38	532 49	0 00	532 49
2 May 02 7 May 02 Settled	ASHLAND INC COM CUSIP 044204105 KNIGHT SECURITIES L.P. / 48 00 OTHER CHARGES 1 89	- 1 800 000 41 136300	85,768 89	000	- 58,982 08	8,788 01	0 00	8 788 01
3 May 02 8 May 02 Settled	ASHLAND INC COM CUSIP 044204105 KNIGHT SECURITIES L.P. / 21 00 OTHER CHARGES 87	- 700 000 41 042500	28 707 88	000	- 24 828 66	3 778 22	0 00	3,778 22

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Investment Transaction Detail

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

Sales

Equities

7 May 02 10 May 02 Settled	ASHLAND INC COM CUSIP 044204105 KNIGHT SECURITIES L P / 39 00 OTHER CHARGES 1 58	- 1,300 000 39 765000	51 653 94	000	- 46 297 94	5 356 00	0 00	5 356 00
9 Jul 02 12 Jul 02 Settled	ASHLAND INC COM CUSIP 044204105 INSTINET / 15 00 OTHER CHARGES 1 77	- 1 500 000 39 000000	58 483 23	000	- 56 930 00	1 553 23	0 00	1 553 23
30 Aug 02 5 Sep 02 Settled	ASHLAND INC COM CUSIP 044204105	1 000 000 28 660000	28 660 00	000	29 939 50	1 279 50	0 00	- 1 279 50
22 Oct 02 25 Oct 02 Settled	ASIAINFO HLDGS INC COM CUSIP 04518A104 INVESTMENT TECHNOLOGY GROUP INC / 440 00 OTHER CHARGES 2 11	- 22 000 000 3 180000	69 517 89	000	315 714 68	246 196 79	0 00	246,196 79
16 Jul 02 19 Jul 02 Settled	ASPEN TECH INC COM CUSIP 045327103 INSTINET / 50 00 OTHER CHARGES 57	- 5 000 000 3 755000	18 724 43	000	51 025 00	32 300 57	0 00	- 32 300 57
22 Mar 02 27 Mar 02 Settled	ASTORIA FINL CORP COM CUSIP 046265104 JEFFERIES & COMPANY OTHER CHARGES 09	200 000 28 969900	5 993 89	000	5 339 18	654 71	0 00	654 71
22 Apr 02 25 Apr 02 Settled	ASTORIA FINL CORP COM CUSIP 046265104 TROSTER SINGER CORP / 9 00 OTHER CHARGES 28	300 000 30 963400	9 279 74	000	8 008 77	1 270 97	0 00	1 270 97
9 May 02 14 May 02 Settled	ASTORIA FINL CORP COM CUSIP 046265104 LEHMAN BROTHERS INC / 28 20 OTHER CHARGES 59	600 000 32 278700	18 338 43	000	- 15 837 86	3 500 57	0 00	3 500 57
20 May 02 23 May 02 Settled	ASTORIA FINL CORP COM CUSIP 046265104 MERRILL LYNCH PIERCE FENNER & SMITH / 15 00 OTHER CHARGES 50	500 000 32 807000	16 388 00	000	13 014 23	3 373 77	0 00	3,373 77

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
17 Jun 02 20 Jun 02 Settled	ASTORIA FINL CORP COM CUSIP 048285104 GOLDMAN SACHS & COMPANY OTHER CHARGES 11	- 100 000 34 890000	3 488 88	000	- 2 515 55	883 34	0 00	883 34
2 Dec 02 5 Dec 02 Settled	AT&T CORP COM NEW CUSIP 001957505 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 52	600 000 28 285000	18 864 48	000	- 41 802 88	- 24 638 40	0 00	24 638 40
2 Dec 02 5 Dec 02 Settled	AT&T CORP COM NEW CUSIP 001957505 FIDELITY CAPITAL MARKETS / 408 00 OTHER CHARGES 8 59	- 10,200 000 27 975800	284 937 58	000	- 329 717 37	44 778 78	0 00	- 44 778 78
4 Dec 02 4 Dec 02 Settled	AT&T CORP COM NEW CUSIP 001957505	0 400 0 000000	11 10	000	- 8 40	2 70	0 00	2 70
23 Jan 02 28 Jan 02 Settled	AT&T WIRELESS SVCS INC COM CUSIP 00209A106 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 02	100 000 11 045000	1 102 48	000	- 1 453 88	- 351 40	0 00	- 351 40
23 Jan 02 28 Jan 02 Settled	AT&T WIRELESS SVCS INC COM CUSIP 00209A106 J P MORGAN SECURITIES INC / 44 00 OTHER CHARGES 19	- 1,100 000 11 383200	12 455 33	000	- 15 982 68	3 537 35	0 00	3 537 35
23 Jan 02 28 Jan 02 Settled	AT&T WIRELESS SVCS INC COM CUSIP 00209A106 TROSTER SINGER CORP / 18 00 OTHER CHARGES 20	- 1 200 000 11 087500	13 288 80	000	17 446 56	- 4,159 76	0 00	- 4,159 76
23 Jan 02 28 Jan 02 Settled	AT&T WIRELESS SVCS INC COM CUSIP 00209A106 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 02	- 100 000 10 885000	1 097 48	000	1 453 88	356 40	0 00	356 40
23 Jan 02 28 Jan 02 Settled	AT&T WIRELESS SVCS INC COM CUSIP 00209A106 INSTINET / 3 00 OTHER CHARGES 05	- 300 000 10 830000	3,275 85	000	- 4 381 64	1 085 69	0 00	1,085 69

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Investment Transaction Detail

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

Sales

Equities

18 Mar 02 21 Mar 02 Settled	AT&T WIRELESS SVCS INC COM CUSIP 00209A108 ROBB PECK MCCOOEY CLEARING CORP / 117 00 OTHER CHARGES 53	- 3 900 000	34 688 02	000	- 56 578 40	21 891 38	0 00	- 21 891 38
18 Mar 02 22 Mar 02 Settled	AT&T WIRELESS SVCS INC COM CUSIP 00209A108 ROBB PECK MCCOOEY CLEARING CORP / 246 00 OTHER CHARGES 1 08	- 8 200 000	69 864 58	000	- 116 641 90	46 777 32	0 00	- 46 777 32
19 Mar 02 22 Mar 02 Settled	AT&T WIRELESS SVCS INC COM CUSIP 00209A108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 03	200 000	1 694 97	000	2 900 14	1 205 17	0 00	- 1 205 17
20 Mar 02 25 Mar 02 Settled	AT&T WIRELESS SVCS INC COM CUSIP 00209A108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 02	- 100 000	835 88	000	1 403 78	- 567 80	0 00	567 80
20 Mar 02 25 Mar 02 Settled	AT&T WIRELESS SVCS INC COM CUSIP 00209A108 ROBB PECK MCCOOEY CLEARING CORP / 285 00 OTHER CHARGES 1 19	- 9 500 000	78 769 01	000	133 359 10	54 590 09	0 00	54 590 09
21 Mar 02 28 Mar 02 Settled	AT&T WIRELESS SVCS INC COM CUSIP 00209A108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 02	100 000	835 48	000	- 1 403 78	- 568 30	0 00	568 30
21 Mar 02 28 Mar 02 Settled	AT&T WIRELESS SVCS INC COM CUSIP 00209A108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 04	300 000	2 479 48	000	- 4 211 34	1 731 88	0 00	1 731 88
21 Mar 02 28 Mar 02 Settled	AT&T WIRELESS SVCS INC COM CUSIP 00209A108 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 09	700 000	5 848 41	000	8 826 46	3 978 05	0 00	3 978 05
21 Mar 02 28 Mar 02 Settled	AT&T WIRELESS SVCS INC COM CUSIP 00209A108 INSTINET / 12 00 OTHER CHARGES 15	- 1 200 000	9 875 85	000	18 845 36	- 6 969 51	0 00	- 6 969 51

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 13 Feb 03

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
21 Mar 02 28 Mar 02 Settled	AT&T WIRELESS SVCS INC COM CUSIP 00209A106 ROBB PECK MCCOY CLEARING CORP / 234 00 OTHER CHARGES 99	- 7 800 000 8 401200	65 294 37	000	- 108,494 84	- 44,200 47	0 00	- 44 200 47
18 Jun 02 21 Jun 02 Settled	AT&T WIRELESS SVCS INC COM CUSIP 00209A106 INSTINET / 2 00 OTHER CHARGES 04	- 200 000 6 130000	1 223 98	000	- 2 807 58	- 1 583 60	0 00	- 1 583 60
18 Jun 02 21 Jun 02 Settled	AT&T WIRELESS SVCS INC COM CUSIP 00209A106 STANDARD AND POORS SECURITIES / 200 00 OTHER CHARGES 90	- 5,000 000 5 830000	29,448 10	000	- 70,189 00	- 40 739 80	0 00	40,739 80
14 Aug 02 18 Aug 02 Settled	AT&T WIRELESS SVCS INC COM CUSIP 00209A106 INVESTMENT TECHNOLOGY GROUP INC / 58 00 OTHER CHARGES 37	- 2,800 000 4 314800	12 024 51	000	- 82 981 72	70,857 21	0 00	- 70 957 21
15 Aug 02 20 Aug 02 Settled	AT&T WIRELESS SVCS INC COM CUSIP 00209A106 INVESTMENT TECHNOLOGY GROUP INC / 46 00 OTHER CHARGES 32	- 2 300 000 4 585000	10 499 18	000	68 163 55	- 57 684 37	0 00	57,684 37
20 Aug 02 23 Aug 02 Settled	AT&T WIRELESS SVCS INC COM CUSIP 00209A106 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 02	- 100 000 5 330000	530 98	000	- 1 403 78	- 872 80	0 00	- 872 80
20 Aug 02 23 Aug 02 Settled	AT&T WIRELESS SVCS INC COM CUSIP 00209A106 MERRILL LYNCH PIERCE FENNER & SMITH / 412 00 OTHER CHARGES 1 59	- 10 300 000 5 122100	52,344 04	000	- 144,221 46	- 91,877 42	0 00	- 91 877 42
21 Aug 02 28 Aug 02 Settled	AT&T WIRELESS SVCS INC COM CUSIP 00209A106 MERRILL LYNCH PIERCE FENNER & SMITH / 158 00 OTHER CHARGES 82	- 3 800 000 5 228000	20 232 58	000	- 54 586 48	34,363 91	0 00	- 34,363 91
21 Aug 02 28 Aug 02 Settled	AT&T WIRELESS SVCS INC COM CUSIP 00209A106 INSTINET / 13 00 OTHER CHARGES 20	- 1,300 000 5 080000	6 564 80	000	- 18,188 83	- 11 634 03	0 00	- 11,634 03

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Investment Transaction Detail

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

Sales

Equities

21 Aug 02	AT&T WIRELESS SVCS INC COM	100 000	525 48	000	1 399 91	- 874 43	0 00	874 43
28 Aug 02	CUSIP 00209A106							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	5 275000						
	OTHER CHARGES 02							
21 Aug 02	AT&T WIRELESS SVCS INC COM	- 100 000	513 98	000	1 399 91	885 93	0 00	- 885 93
28 Aug 02	CUSIP 00209A106							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	5 160000						
	OTHER CHARGES 02							
22 Aug 02	AT&T WIRELESS SVCS INC COM	9 900 000	55 586 82	000	- 138 543 71	82 956 89	0 00	82 956 89
27 Aug 02	CUSIP 00209A106							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 198 00	5 635000						
	OTHER CHARGES 1 68							
22 Aug 02	AT&T WIRELESS SVCS INC COM	- 1 000 000	5 459 83	000	13 899 10	8 539 27	0 00	- 8 539 27
27 Aug 02	CUSIP 00209A106							
Settled	INSTINET / 10 00	5 470000						
	OTHER CHARGES 17							
30 Aug 02	AT&T WIRELESS SVCS INC COM	40 800 000	202 046 00	000	- 514 138 09	- 312,092 09	0 00	312 092 09
5 Sep 02	CUSIP 00209A106							
Settled		4 940000						
25 Jun 02	ATLC COAST AIRLINES HLDGS INC COM ATLC	- 7,800 000	174 582 37	000	- 189 084 00	14 501 63	0 00	14 501 63
28 Jun 02	COAST AIRLINES HLDG COM							
Settled	CUSIP 048396105	22 099700						
	TROSTER SINGER CORP							
	OTHER CHARGES 5 28							
12 Mar 02	ATMOS ENERGY CORP COM	1 400 000	32 080 51	000	33 275 88	- 1 195 37	0 00	- 1 195 37
15 Mar 02	CUSIP 048560105							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 28 00	22 935000						
	OTHER CHARGES 19							
1 Jul 02	ATMOS ENERGY CORP COM	4 200 000	96,550 04	000	98 422 77	- 1 872 73	0 00	- 1 872 73
5 Jul 02	CUSIP 048560105							
Settled	CANTOR FITZGERALD & CO / 168 00	23 028800						
	OTHER CHARGES 2 32							
1 Jul 02	ATMOS ENERGY CORP COM	300 000	8 973 28	000	- 7 109 61	136 33	0 00	- 136 33
5 Jul 02	CUSIP 048560105							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 6 00	23 265000						
	OTHER CHARGES 22							

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
2 Jul 02 8 Jul 02 Settled	ATMOS ENERGY CORP COM CUSIP 048560105 CANTOR FITZGERALD & CO / 58 00 OTHER CHARGES 08	1,400 000 22 682400	31 688 40	000	- 32,428 87	- 728 47	0 00	- 728 47
29 Jan 02 1 Feb 02 Settled	AUDIOVOX CORP CL A CUSIP 050757103 MERRILL PROFESSIONAL CLEARING CORP / 43 50 OTHER CHARGES 34	2,800 000 7 782900	22 468 57	000	28 384 00	- 5,815 43	0 00	- 5 815 43
29 Jan 02 1 Feb 02 Settled	AUDIOVOX CORP CL A CUSIP 050757103 INSTINET / 31 00 OTHER CHARGES 38	- 3 100 000 8 030000	24 861 82	000	30 130 00	- 5 268 38	0 00	- 5 268 38
13 Feb 02 19 Feb 02 Settled	AUDIOVOX CORP CL A CUSIP 050757103 INSTINET / 82 50 OTHER CHARGES 33	3 300 000 6 650500	21 863 82	000	30 203 51	8 339 69	0 00	8 339 69
15 Feb 02 21 Feb 02 Settled	AUDIOVOX CORP CL A CUSIP 050757103 KNIGHT SECURITIES L P OTHER CHARGES 30	3,100 000 6 270000	19 436 70	000	- 24 348 80	4 810 20	0 00	- 4 810 20
15 Feb 02 21 Feb 02 Settled	AUDIOVOX CORP CL A CUSIP 050757103 TROSTER SINGER CORP OTHER CHARGES 22	- 2 200 000 8 509100	14 319 80	000	- 17 578 00	- 3 258 20	0 00	3 258 20
15 Feb 02 21 Feb 02 Settled	AUDIOVOX CORP CL A CUSIP 050757103 INSTINET / 37 50 OTHER CHARGES 15	- 1 500 000 6 500000	9 712 35	000	- 12 328 80	- 2 616 55	0 00	2 616 55
14 Aug 02 19 Aug 02 Settled	AUTO DATA PROCESSING INC COM CUSIP 053015103 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 22	- 200 000 35 620000	7 119 78	000	- 11 398 88	- 4,279 08	0 00	- 4,279 08
30 Aug 02 5 Sep 02 Settled	AUTO DATA PROCESSING INC COM CUSIP 053015103	- 8 400 000 37 770000	355,038 00	000	- 472,628 82	117 590 82	0 00	117 590 82

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

Sales

Equities

18 Mar 02 21 Mar 02 Settled	AUTODESK INC COM CUSIP 052769108 MORGAN STANLEY & CO INC OTHER CHARGES 58	- 800 000 46 061000	36 848 24	000	27 047 00	8,801 24	0 00	8 801 24
30 Aug 02 5 Sep 02 Settled	AUTODESK INC COM CUSIP 052769108	1 700 000 13 300000	22 610 00	000	- 20 195 00	2 415 00	0 00	2,415 00
4 Sep 02 9 Sep 02 Settled	AUTODESK INC COM CUSIP 052769108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	100 000 12 685000	1 268 46	000	1 611 92	- 345 46	0 00	- 345 46
4 Sep 02 9 Sep 02 Settled	AUTODESK INC COM CUSIP 052769108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 12 675000	1 265 46	000	1 611 92	- 346 46	0 00	- 346 46
4 Sep 02 9 Sep 02 Settled	AUTODESK INC COM CUSIP 052769108 MERRILL PROFESSIONAL CLEARING CORP / 10 50 OTHER CHARGES 28	- 700 000 13 011500	9 097 27	000	11 283 44	- 2 186 17	0 00	2 186 17
5 Sep 02 10 Sep 02 Settled	AUTODESK INC COM CUSIP 052769108 MERRILL PROFESSIONAL CLEARING CORP / 4 50 OTHER CHARGES 12	300 000 13 066700	3 915 39	000	4 835 76	920 37	0 00	- 920 37
5 Sep 02 10 Sep 02 Settled	AUTODESK INC COM CUSIP 052769108 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 12	300 000 12 605000	3 775 38	000	4 762 50	- 987 12	0 00	- 987 12
8 Sep 02 11 Sep 02 Settled	AUTODESK INC COM CUSIP 052769108 INSTINET / 4 00 OTHER CHARGES 18	400 000 12 765000	5 101 84	000	- 6 336 00	1 234 16	0 00	1 234 16
8 Sep 02 11 Sep 02 Settled	AUTODESK INC COM CUSIP 052769108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 16	400 000 13 085000	5 225 84	000	6 336 00	1 110 16	0 00	1,110 16

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Investment Transaction Detail

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

Sales**Equities**

8 Sep 02 11 Sep 02 Settled	AUTODESK INC COM CUSIP 052769108 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 32	- 800 000 13 075000	10,443 68	000	- 12 885 20	- 2 221 52	0 00	- 2 221 52
8 Sep 02 11 Sep 02 Settled	AUTODESK INC COM CUSIP 052769108 MERRILL PROFESSIONAL CLEARING CORP / 28 50 OTHER CHARGES 78	- 1,800 000 13 155000	24 865 24	000	- 30 063 70	- 5 098 48	0 00	- 5 098 48
8 Sep 02 11 Sep 02 Settled	AUTODESK INC COM CUSIP 052769108 INVESTMENT TECHNOCLOGY GROUP INC / 88 00 OTHER CHARGES 1 31	- 3,300 000 13 100000	43 182 69	000	- 52 178 58	- 9 015 89	0 00	9 015 89
8 Sep 02 11 Sep 02 Settled	AUTODESK INC COM CUSIP 052769108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 12 960000	1 293 96	000	- 1,584 00	290 04	0 00	- 290 04
17 Sep 02 20 Sep 02 Settled	AUTODESK INC COM CUSIP 052769108 INSTINET / 3 00 OTHER CHARGES 13	- 300 000 13 475000	4 038 37	000	- 4 737 57	- 698 20	0 00	- 698 20
17 Sep 02 20 Sep 02 Settled	AUTODESK INC COM CUSIP 052769108 MERRILL PROFESSIONAL CLEARING CORP / 18 00 OTHER CHARGES 48	- 1 200 000 13 284800	15 923 28	000	17,928 78	- 2 003 48	0 00	2 003 48
17 Sep 02 20 Sep 02 Settled	AUTODESK INC COM CUSIP 052769108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 13 325000	1 330 45	000	- 1 579 19	248 74	0 00	248 74
18 Sep 02 23 Sep 02 Settled	AUTODESK INC COM CUSIP 052769108 MERRILL PROFESSIONAL CLEARING CORP / 24 00 OTHER CHARGES 63	- 1 600 000 13 072700	20,891 69	000	20,938 00	48 31	0 00	- 48 31
18 Sep 02 24 Sep 02 Settled	AUTODESK INC COM CUSIP 052769108 MERRILL PROFESSIONAL CLEARING CORP / 18 00 OTHER CHARGES 47	1 200 000 12 777300	15 314 28	000	15 388 00	- 51 71	0 00	51 71

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
20 Sep 02 25 Sep 02 Settled	AUTODESK INC COM CUSIP 052769108 MERRILL PROFESSIONAL CLEARING CORP / 27 00 OTHER CHARGES 70	1 800 000 12 765500	22 850 20	000	23 044 00	93 80	0 00	93 80
16 Oct 02 21 Oct 02 Settled	AUTODESK INC COM CUSIP 052769108 INVESTMENT TECHNOLOGY GROUP INC / 74 00 OTHER CHARGES 1 42	- 3 700 000 12 675000	46 822 08	000	46 084 91	737 17	0 00	737 17
18 Oct 02 21 Oct 02 Settled	AUTODESK INC COM CUSIP 052769108 INVESTMENT TECHNOLOGY GROUP INC / 54 00 OTHER CHARGES 1 04	- 2 700 000 12 785000	34 464 46	000	34 400 68	63 78	0 00	63 78
11 Nov 02 14 Nov 02 Settled	AUTODESK INC COM CUSIP 052769108 SCHWAB CHARLES OTHER CHARGES 47	- 1 200 000 12 835000	15 401 53	000	- 13 986 80	1 414 73	0 00	1,414 73
12 Nov 02 15 Nov 02 Settled	AUTODESK INC COM CUSIP 052769108 INSTINET / 4 00 OTHER CHARGES 16	- 400 000 12 885000	5 149 84	000	4 482 28	687 56	0 00	687 56
12 Nov 02 15 Nov 02 Settled	AUTODESK INC COM CUSIP 052769108 SCHWAB CHARLES OTHER CHARGES 1 17	3 000 000 12 867500	38 601 33	000	- 34 512 39	4 088 94	0 00	4 088 94
13 Nov 02 18 Nov 02 Settled	AUTODESK INC COM CUSIP 052769108 SCHWAB CHARLES OTHER CHARGES 65	- 2 200 000 12 829400	28 223 83	000	- 24 508 33	3 717 50	0 00	3 717 50
30 Aug 02 5 Sep 02 Settled	AUTOZONE INC COM CUSIP 053332102	1 600 000 72 350000	115 760 00	000	117,791 86	- 2 031 86	0 00	- 2 031 86
30 Aug 02 5 Sep 02 Settled	AVAYA INC COM CUSIP 053498109	5,500 000 2 100000	11 550 00	000	7 710 54	3 839 46	0 00	3 839 46
30 Aug 02 5 Sep 02 Settled	AVERY DENNISON CORP COM CUSIP 053611109	1 700 000 63 120000	107 304 00	000	110,438 52	- 3 132 52	0 00	3,132 52

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
3 Oct 02 8 Oct 02 Settled	AVERY DENNISON CORP COM CUSIP 053811109 ACCESS SECURITIES INC / 24 00 OTHER CHARGES 1 07	600 000 59 170200	35 477 05	000	40 152 00	- 4 674 95	0 00	4 674 95
4 Oct 02 8 Oct 02 Settled	AVERY DENNISON CORP COM CUSIP 053811109 ACCESS SECURITIES INC / 8 00 OTHER CHARGES 35	- 200 000 57 787000	11,551 05	000	- 13 048 00	- 1 498 95	0 00	1 498 95
20 May 02 23 May 02 Settled	AVI BIOPHARMA INC COM CUSIP 002348104 KNIGHT SECURITIES L.P OTHER CHARGES 80	- 3 000 000 6 600000	19 799 40	000	- 24 798 20	- 4 896 80	0 00	- 4,896 80
21 May 02 24 May 02 Settled	AVI BIOPHARMA INC COM CUSIP 002348104 INSTINET / 3 00 OTHER CHARGES 06	- 300 000 6 590000	1 973 94	000	- 2 478 62	505 68	0 00	- 505 68
21 May 02 24 May 02 Settled	AVI BIOPHARMA INC COM CUSIP 002348104 KNIGHT SECURITIES L.P OTHER CHARGES 16	- 800 000 6 500000	5 199 84	000	- 6 612 32	1,412 48	0 00	1 412 48
22 May 02 28 May 02 Settled	AVI BIOPHARMA INC COM CUSIP 002348104 KNIGHT SECURITIES L.P OTHER CHARGES 33	- 1 800 000 6 020000	10 835 87	000	14,877 72	- 4 042 05	0 00	- 4 042 05
23 May 02 28 May 02 Settled	AVI BIOPHARMA INC COM CUSIP 002348104 KNIGHT SECURITIES L.P OTHER CHARGES 88	- 3 800 000 5 580000	21 761 34	000	- 32 235 08	- 10 473 72	0 00	- 10 473 72
24 May 02 30 May 02 Settled	AVI BIOPHARMA INC COM CUSIP 002348104 KNIGHT SECURITIES L.P OTHER CHARGES 1 01	- 5 800 000 5 683300	33,530 48	000	- 48 765 86	- 15 235 40	0 00	15,235 40
28 Feb 02 1 Mar 02 Settled	AVIALL INC NEW COM CUSIP 05386B102 TROSTER SINGER COFF / 18 50 OTHER CHARGES 11	- 1,100 000 6 500000	7,133 39	000	- 11 484 89	- 4 351 60	0 00	- 4,351 60

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
26 Feb 02 1 Mar 02 Settled	AVIALL INC NEW COM CUSIP 05366B102 INSTINET / 16 00 OTHER CHARGES 17	1 600 000 6 850000	10 943 83	000	16 705 44	- 5 761 61	0 00	5 761 61
27 Feb 02 4 Mar 02 Settled	AVIALL INC NEW COM CUSIP 05366B102 INSTINET / 29 00 OTHER CHARGES 29	2 900 000 6 490000	18 791 71	000	29 898 72	11 107 01	0 00	11 107 01
8 Oct 02 11 Oct 02 Settled	AVIGEN INC COM CUSIP 053690103 SCHWAB CHARLES OTHER CHARGES 38	1 700 000 7 380000	12 545 62	000	14 002 90	- 1 457 28	0 00	1 457 28
9 Oct 02 15 Oct 02 Settled	AVIGEN INC COM CUSIP 053690103 SCHWAB CHARLES OTHER CHARGES 09	- 400 000 7 052500	2 820 91	000	3 284 00	443 09	0 00	443 09
10 Oct 02 18 Oct 02 Settled	AVIGEN INC COM CUSIP 053690103 SCHWAB CHARLES OTHER CHARGES 47	2 200 000 7 040000	15 487 53	000	17 782 00	2,294 47	0 00	- 2 294 47
22 Apr 02 25 Apr 02 Settled	AVISTA CORP COM ISIN # US05379B1070 CUSIP 05379B107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	100 000 16 175000	1 815 45	000	- 1 715 67	100 22	0 00	100 22
23 Apr 02 26 Apr 02 Settled	AVISTA CORP COM ISIN # US05379B1070 CUSIP 05379B107 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 15	300 000 16 105000	4 825 35	000	5 147 01	321 66	0 00	321 66
23 Apr 02 28 Apr 02 Settled	AVISTA CORP COM ISIN # US05379B1070 CUSIP 05379B107 MERRILL PROFESSIONAL CLEARING CORP / 18 50 OTHER CHARGES 54	- 1 100 000 16 050000	17 637 86	000	- 18 872 37	1 234 41	0 00	1 234 41
23 Apr 02 28 Apr 02 Settled	AVISTA CORP COM ISIN # US05379B1070 CUSIP 05379B107 INSTINET / 14 00 OTHER CHARGES 69	1 400 000 16 170000	22 623 31	000	- 23 866 10	1 342 79	0 00	1 342 79

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Investment Transaction Detail

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

Equities

24 Sep 02	AVNET INC COM CUSIP 053807103	17 200 000	-	188 750 30		- 518,628 89	-	318 876 59		-	318 876 59	0 00	
27 Sep 02	CUSIP 053807103 CAPITAL INSTITUTIONAL SVC / 1 032 00	11 815800										0 00	
	OTHER CHARGES												8 02
28 Jul 02	AVOCENT CORP COM CUSIP 053893103	- 200 000		3 206 80		4 741 00		- 1 534 10			1 534 10	0 00	
	INVESTMENT TECHNOLOGY GROUP INC / 4 00	16 055000											
	OTHER CHARGES												10
30 Jul 02	AVOCENT CORP COM CUSIP 053893103	- 5 400 000		85,843 03		- 128,007 00		42 363 87			- 42 363 87	0 00	
2 Aug 02	MERRILL PROFESSIONAL CLEARING CORP /	15 875300											
	OTHER CHARGES												81 00
30 Jul 02	AVOCENT CORP COM CUSIP 053893103	- 1,000 000		16 034 51		23 705 00		- 7 670 48			- 7 670 48	0 00	
	INSTINET / 10 00	18 045000											
	OTHER CHARGES												48
4 Jan 02	AVON PROD INC COM CUSIP 054303102	- 12 400 000		563 805 89		- 547 858 50		15 849 39			15 849 39	0 00	
	JEFFRIES & COMPANY / 744 00	45 528800											
	OTHER CHARGES												8 47
30 Aug 02	AVON PROD INC COM CUSIP 054303102	3 600 000		175 464 00		173 468 50		1 895 50			1,895 50	0 00	
5 Sep 02	CUSIP 054303102	48 740000											
13 Aug 02	AXCELIS TECHNOLOGIES INC COM STK ISIN# US045401085	- 800 000		6 610 30		9 825 50		- 3 015 20			- 3 015 20	0 00	
	CUSIP 054540108	7 365000											
	INVESTMENT TECHNOLOGY GROUP INC / 18 00												
	OTHER CHARGES												20
14 Aug 02	AXCELIS TECHNOLOGIES INC COM STK ISIN# US045401085	- 13,300 000		80 051 58		- 142 243 50		52 181 82			- 52,181 82	0 00	
	CUSIP 054540108	8 771000											
	CANTOR FITZGERALD & CO												
	OTHER CHARGES												2 72
12 Apr 02	AXT INC COM CUSIP 00246W103	- 200 000		1 815 84		- 4 485 26		2 669 32			- 2 668 32	0 00	
	INVESTMENT TECHNOLOGY GROUP INC / 4 00	8 100000											
	OTHER CHARGES												08

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

Sales

Equities

12 Apr 02 17 Apr 02 Settled	AXT INC COM CUSIP 00246W103 KNIGHT SECURITIES I P OTHER CHARGES 1 71	- 6 300 000	56 603 79	000	- 118 478 28	61 874 49	0 00	61 874 49
15 Apr 02 18 Apr 02 Settled	AXT INC COM CUSIP 00246W103 KNIGHT SECURITIES I P OTHER CHARGES 58	- 2,100 000	18 941 42	000	29 946 84	11 005 42	0 00	11 005 42
16 Apr 02 19 Apr 02 Settled	AXT INC COM CUSIP 00246W103 KNIGHT SECURITIES L P OTHER CHARGES 1 09	3 800 000	36 065 33	000	51 233 08	15 167 75	0 00	15 167 75
25 Jun 02 28 Jun 02 Settled	AXT INC COM CUSIP 00246W103 INVESTMENT TECHNOLOGY GROUP INC / 78 00 OTHER CHARGES 87	- 3 900 000	28 756 56	000	- 41 145 00	12 388 44	0 00	12 388 44
25 Jun 02 28 Jun 02 Settled	AXT INC COM CUSIP 00246W103 INVESTMENT TECHNOLOGY GROUP INC / 250 00 OTHER CHARGES 2 66	- 12 500 000	87 872 34	000	131 153 21	43 280 87	0 00	43 280 87
9 Dec 02 12 Dec 02 Settled	AZTAR CORP COM CUSIP 054802103 FIDELITY CAPITAL MARKETS / 582 00 OTHER CHARGES 6 00	- 14,800 000	188 435 36	000	- 293 158 82	- 94 721 48	0 00	94 721 48
2 Jan 02 7 Jan 02 Settled	BAKER HUGHES INC COM CUSIP 057224107 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 22	400 000	14 038 78	000	15 350 40	- 1 311 62	0 00	1 311 62
31 Jan 02 5 Feb 02 Settled	BAKER HUGHES INC COM CUSIP 057224107 LEHMAN BROTHERS INC / 18 00 OTHER CHARGES 18	300 000	10 564 34	000	10 789 35	225 01	0 00	225 01
1 Feb 02 6 Feb 02 Settled	BAKER HUGHES INC COM CUSIP 057224107 FIDELITY CAPITAL MARKETS / 24 00 OTHER CHARGES 22	400 000	14 048 54	000	14 385 80	337 26	0 00	337 26

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
4 Feb 02	BAKER HUGHES INC COM	- 400 000	13 838 31	000	6 899 00	6 837 31	0 00	6 837 31
7 Feb 02	CUSIP 057224107							
Settled	LEHMAN BROTHERS INC / 24 00 OTHER CHARGES 21	34 651300						
5 Feb 02	BAKER HUGHES INC COM	- 300 000	10 335 71	000	- 5 249 25	5 086 46	0 00	5,088 48
8 Feb 02	CUSIP 057224107							
Settled	FIDELITY CAPITAL MARKETS / 18 00 OTHER CHARGES 16	34 512900						
6 Feb 02	BAKER HUGHES INC COM	- 500 000	17 276 34	000	8 746 75	8 527 59	0 00	8 527 59
11 Feb 02	CUSIP 057224107							
Settled	FIDELITY CAPITAL MARKETS / 30 00 OTHER CHARGES 26	34 613200						
7 Feb 02	BAKER HUGHES INC COM	- 500 000	18 686 24	000	- 8,746 75	7 937 49	0 00	7 937 49
12 Feb 02	CUSIP 057224107							
Settled	FIDELITY CAPITAL MARKETS / 30 00 OTHER CHARGES 26	33 433000						
8 Feb 02	BAKER HUGHES INC COM	- 1 100 000	36 447 73	000	19 247 25	17 200 48	0 00	17 200 48
13 Feb 02	CUSIP 057224107							
Settled	LEHMAN BROTHERS INC / 68 00 OTHER CHARGES 55	33 194600						
21 Feb 02	BAKER HUGHES INC COM	- 2 700 000	83 846 80	000	- 47 243 25	46 603 55	0 00	46,603 55
28 Feb 02	CUSIP 057224107							
Settled	FIDELITY CAPITAL MARKETS / 162 00 OTHER CHARGES 1 42	34 818600						
27 Feb 02	BAKER HUGHES INC COM	4,400 000	156,346 81	000	- 76,751 50	79 585 31	0 00	79 585 31
4 Mar 02	CUSIP 057224107							
Settled	FIDELITY CAPITAL MARKETS / 284 00 OTHER CHARGES 2 35	35 593900						
28 Feb 02	BAKER HUGHES INC COM	- 2,400 000	85 853 81	000	41 844 00	44 009 81	0 00	44,009 81
5 Mar 02	CUSIP 057224107							
Settled	PRINCETON SECURITIES / 144 00 OTHER CHARGES 1 29	35 833000						
12 Apr 02	BAKER HUGHES INC COM	- 200 000	6 735 39	000	- 7 675 20	938 81	0 00	- 939 81
17 Apr 02	CUSIP 057224107							
Settled	GOLDMAN SACHS & COMPANY OTHER CHARGES 21	33 878000						

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

Sales**Equities**

14 Aug 02 19 Aug 02 Settled	BAKER HUGHES INC COM CUSIP 057224107 INVESTMENT TECHNOLOGY GROUP INC / 80 00 OTHER CHARGES 3 20	4 000 000 26 520000	105 896 80	000	- 141 777 80	35 781 00	0 00	35 781 00
30 Aug 02 5 Sep 02 Settled	BAKER HUGHES INC COM CUSIP 057224107	- 5 100 000 27 500000	140 250 00	000	- 167 758 50	27 508 50	0 00	- 27 508 50
30 Aug 02 5 Sep 02 Settled	BALL CORP COM CUSIP 058498106	900 000 49 810000	44 829 00	000	41 773 50	3 055 50	0 00	3 055 50
21 May 02 24 May 02 Settled	BALLY TOTAL FITNESS HLDG CORP COM CUSIP 05873K108 INSTINET / 10 00 OTHER CHARGES 65	- 1,000 000 21 500000	21,489 35	000	30 947 20	8 457 85	0 00	- 8 457 85
21 May 02 24 May 02 Settled	BALLY TOTAL FITNESS HLDG CORP COM CUSIP 05873K108 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 46	- 700 000 21 410000	14 872 54	000	21 663 04	6 690 50	0 00	6 690 50
21 May 02 24 May 02 Settled	BALLY TOTAL FITNESS HLDG CORP COM CUSIP 05873K108 GOLDMAN SACHS & COMPANY / 78 00 OTHER CHARGES 1 68	2 600 000 21 183600	55 023 70	000	72 834 85	- 17 611 15	0 00	17 611 15
19 Nov 02 22 Nov 02 Settled	BANCORPSOUTH INC COM CUSIP 059692103 INSTINET / 9 00 OTHER CHARGES 50	900 000 18 300000	16 480 50	000	17,905 50	- 1 445 00	0 00	- 1 445 00
19 Nov 02 22 Nov 02 Settled	BANCORPSOUTH INC COM CUSIP 059692103 INVESTMENT TECHNOLOGY GROUP INC / 34 00 OTHER CHARGES 95	- 1 700 000 18 480000	31 398 05	000	33 818 12	- 2,420 07	0 00	2 420 07
19 Nov 02 22 Nov 02 Settled	BANCORPSOUTH INC COM CUSIP 059692103 JONES & ASSOCIATES / 98 00 OTHER CHARGES 1 34	- 2 400 000 18 500000	44 302 66	000	47 741 76	3 439 10	0 00	- 3 439 10
11 Jan 02 16 Jan 02 Settled	BANK N Y CO INC COM CUSIP 064057102 RAYMOND JAMES / 8 00 OTHER CHARGES 14	200 000 45 146600	9 023 18	000	10 182 98	- 1 159 80	0 00	1 159 80

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
14 Jan 02 17 Jan 02 Settled	BANK N Y CO INC COM CUSIP 064057102 PUTNAM LOVELL DE GUARDIOLA / 15 00 OTHER CHARGES 33	- 500 000 43 885300	21,882 32	000	- 25 457 45	3 475 13	0 00	- 3 475 13
15 Jan 02 18 Jan 02 Settled	BANK N Y CO INC COM CUSIP 064057102 GOLDMAN SACHS & COMPANY / 9 00 OTHER CHARGES 20	- 300 000 43 982000	13,185 40	000	15,274 47	- 2 089 07	0 00	- 2 089 07
29 Jan 02 1 Feb 02 Settled	BANK N Y CO INC COM CUSIP 064057102 MERRILL LYNCH PIERCE FENNER & SMITH / 6 00 OTHER CHARGES 13	- 200 000 42 611000	8 518 07	000	- 10 182 98	1 668 91	0 00	- 1 668 91
13 Feb 02 18 Feb 02 Settled	BANK N Y CO INC COM CUSIP 064057102 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 24	- 400 000 38 932000	15,572 58	000	20,225 68	4 653 10	0 00	4 653 10
15 Mar 02 20 Mar 02 Settled	BANK N Y CO INC COM CUSIP 064057102 CREDIT SUISSE FIRS F BOSTON CORPORATION / 15 00 OTHER CHARGES 33	- 500 000 43 008400	21 489 37	000	24,585 75	- 3 096 38	0 00	3 096 38
18 Mar 02 21 Mar 02 Settled	BANK N Y CO INC COM CUSIP 064057102 MORGAN STANLEY & CO INC OTHER CHARGES 88	- 1,500 000 43 311000	64 985 52	000	- 73,729 05	8 763 53	0 00	- 6 763 53
2 Apr 02 5 Apr 02 Settled	BANK N Y CO INC COM CUSIP 064057102 BERNSTEIN SANFORD C & CO / 18 00 OTHER CHARGES 75	- 600 000 41 121500	24,654 15	000	- 28,474 70	4 820 55	0 00	- 4 820 55
22 Jul 02 25 Jul 02 Settled	BANK N Y CO INC COM CUSIP 064057102 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 80	- 700 000 28 450000	19 914 40	000	- 34 188 80	- 14 285 40	0 00	- 14 285 40
30 Aug 02 5 Sep 02 Settled	BANK N Y CO INC COM CUSIP 064057102	- 11 000 000 35 150000	386 650 00	000	- 387 875 78	- 1,025 78	0 00	- 1 025 78

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

Sales

Equities

2 Jan 02 7 Jan 02 Settled	BANK ONE CORP COM CUSIP 06423A103 MORGAN STANLEY & CO INC / 27 30 OTHER CHARGES 41	700 000 38 327100	26 801 28	000	21 364 00	5,437 28	0 00	5 437 28
2 Jan 02 7 Jan 02 Settled	BANK ONE CORP COM CUSIP 06423A103 MORGAN STANLEY & CO INC / 23 40 OTHER CHARGES 35	- 600 000 38 327100	22 972 51	000	18 312 00	4 660 51	0 00	4 660 51
2 Jan 02 7 Jan 02 Settled	BANK ONE CORP COM CUSIP 06423A103 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 24	400 000 38 385000	15 349 78	000	12 208 00	3 141 78	0 00	3 141 78
3 Jan 02 8 Jan 02 Settled	BANK ONE CORP COM CUSIP 06423A103 INSTINET / 2 00 OTHER CHARGES 12	- 200 000 38 850000	7 727 88	000	0 104 00	1 623 88	0 00	1 623 88
30 Aug 02 5 Sep 02 Settled	BANK ONE CORP COM CUSIP 06423A103	17 700 000 40 950000	724 815 00	000	608,010 10	116 804 90	0 00	116 804 90
28 Feb 02 1 Mar 02 Settled	BANKATLANTIC BANCORP INC CL A NON VTG CUSIP 065908501 KNIGHT SECURITIES L P / 345 00 OTHER CHARGES 1 94	- 11 500 000 11 213300	128 606 01	000	112 691 29	15 914 72	0 00	15 914 72
27 Mar 02 2 Apr 02 Settled	BANKATLANTIC BANCORP INC CL A NON VTG CUSIP 065908501 INSTINET / 114 00 OTHER CHARGES 2 19	11 400 000 12 770000	145 481 81	000	102 012 90	43 448 91	0 00	43 448 91
17 Jul 02 22 Jul 02 Settled	BANKNORTH GROUP INC NEW COM CUSIP 06646R107 LEHMAN BROTHERS INC / 9 00 OTHER CHARGES 23	- 300 000 24 434200	7 321 03	000	5 662 50	1 658 53	0 00	1 658 53
22 Jul 02 25 Jul 02 Settled	BANKNORTH GROUP INC NEW COM CUSIP 06646R107 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 07	- 100 000 22 530000	2 252 83	000	- 1 887 50	365 43	0 00	365 43
14 Aug 02 19 Aug 02 Settled	BANKNORTH GROUP INC NEW COM CUSIP 06646R107 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 1 03	1 300 000 28 200000	34 032 97	000	- 24 483 02	9 549 95	0 00	9 549 95

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
30 Apr 02 3 May 02 Settled	BARD C R INC CAP CUSIP 087383109 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 1 84	- 1,000 000 54 255000	54 233 36	000	57 042 20	- 2 808 84	0 00	- 2 808 84
29 May 02 3 Jun 02 Settled	BARD C R INC CAP CUSIP 087383109 CANTOR FITZGERALD & CO / 44 00 OTHER CHARGES 1 84	- 1 100 000 55 410200	60 805 38	000	- 62 713 68	- 1 808 48	0 00	- 1 808 48
30 Aug 02 5 Sep 02 Settled	BARD C R INC CAP CUSIP 087383109	800 000 54 740000	43 782 00	000	43 463 00	328 00	0 00	328 00
18 Jul 02 19 Jul 02 Settled	BASSETT FURNITURE INDS INC COM STK CUSIP 070203104 TROSTER SINGER CORP OTHER CHARGES 81	- 1 800 000 14 010000	26,818 19	000	40 897 50	- 14 279 31	0 00	- 14 279 31
17 Jul 02 22 Jul 02 Settled	BASSETT FURNITURE INDS INC COM STK CUSIP 070203104 TROSTER SINGER CORP OTHER CHARGES 17	400 000 14 070000	5 827 83	000	- 8 810 00	- 2 982 17	0 00	2 982 17
17 Jul 02 22 Jul 02 Settled	BASSETT FURNITURE INDS INC COM STK CUSIP 070203104 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 43	- 1 000 000 14 110000	14,089 57	000	21 237 50	- 7 147 83	0 00	- 7 147 83
30 Aug 02 5 Sep 02 Settled	BAUSCH & LOMB INC COM CUSIP 071707103	800 000 31 490000	25,182 00	000	24 966 00	228 00	0 00	228 00
12 Feb 02 15 Feb 02 Settled	BAXTER INTL INC COM CUSIP 071813109 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 17	- 200 000 55 840000	11 183 83	000	- 10 548 87	614 96	0 00	614 96
18 Mar 02 21 Mar 02 Settled	BAXTER INTL INC COM CUSIP 071813109 MORGAN STANLEY & CO INC OTHER CHARGES 2 24	- 2,800 000 57 301000	148 980 36	000	- 130 832 50	18 147 86	0 00	18,147 86
12 Apr 02 17 Apr 02 Settled	BAXTER INTL INC COM CUSIP 071813109 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 04	- 600 000 57 178000	34,305 76	000	- 28,700 14	5 605 82	0 00	5 605 82

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Investment Transaction Detail

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

Sales

Equities

30 Aug 02 5 Sep 02 Settled	BAXTER INTL INC COM CUSIP 071813109	9 100 000 36 280000	330 239 00	000	374 358 76	44 119 76	0 00	44 119 76
25 Mar 02 25 Mar 02 Settled	BB&T CORP COM CUSIP 054937107	0 500 0 000000	18 50	000	11 59	6 91	0 00	6 91
27 Mar 02 2 Apr 02 Settled	BB&T CORP COM CUSIP 054937107 ACCESS SECURITIES INC / 64 00 OTHER CHARGES 03	1 602 000 38 531600	61 662 61	000	- 46 619 31	15 043 30	0 00	15 043 30
27 Mar 02 2 Apr 02 Settled	BB&T CORP COM CUSIP 054937107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 06	100 000 38 290000	3 826 94	000	3 000 00	826 94	0 00	826 94
27 Mar 02 2 Apr 02 Settled	BB&T CORP COM CUSIP 054937107 INSTINET / 8 00 OTHER CHARGES 46	800 000 38 070000	30 447 54	000	24 969 70	5 477 84	0 00	5 477 84
22 Jul 02 25 Jul 02 Settled	BB&T CORP COM CUSIP 054937107 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 30	300 000 32 560000	9 767 70	000	- 10 790 01	1 022 31	0 00	1 022 31
30 Aug 02 5 Sep 02 Settled	BB&T CORP COM CUSIP 054937107	- 7 200 000 38 050000	273,960 00	000	272 105 26	1 854 74	0 00	1 854 74
14 Jan 02 17 Jan 02 Settled	BE AEROSPACE INC COM CUSIP 073302101 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 03	200 000 8 640000	1 723 97	000	1 760 00	- 36 03	0 00	36 03
15 Jan 02 18 Jan 02 Settled	BE AEROSPACE INC COM CUSIP 073302101 INSTINET / 28 00 OTHER CHARGES 35	2 800 000 8 185000	22 917 65	000	23 602 88	685 23	0 00	685 23
15 Jan 02 18 Jan 02 Settled	BE AEROSPACE INC COM CUSIP 073302101 KNIGHT SECURITIES L P OTHER CHARGES 23	- 1 800 000 8 380000	15,083 77	000	15,789 27	- 705 50	0 00	705 50

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Sales								
Equities								
15 Jan 02	BE AEROSPACE INC COM	- 400 000	3 263 85	000	- 3 520 00	256 05	0 00	- 256 05
18 Jan 02	CUSIP 073302101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 05	8 180000						
18 Jan 02	BE AEROSPACE INC COM	- 3 100 000	25 468 11	000	25 063 50	402 81	0 00	402 81
22 Jan 02	CUSIP 073302101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 82 00 OTHER CHARGES 39	8 235000						
18 Jan 02	BE AEROSPACE INC COM	1,400 000	11 682 82	000	- 11 365 80	316 82	0 00	316 82
22 Jan 02	CUSIP 073302101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 18	8 365000						
18 Jan 02	BE AEROSPACE INC COM	4 400 000	35 885 88	000	35 574 00	311 88	0 00	311 88
22 Jan 02	CUSIP 073302101							
Settled	KNIGHT SECURITIES L P OTHER CHARGES 54	8 158000						
18 Jan 02	BE AEROSPACE INC COM	- 2 100 000	17,188 24	000	- 17 025 40	162 84	0 00	162 84
22 Jan 02	CUSIP 073302101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 42 00 OTHER CHARGES 28	8 205000						
17 Jan 02	BE AEROSPACE INC COM	- 4,200 000	33 179 50	000	33 957 00	777 50	0 00	777 50
23 Jan 02	CUSIP 073302101							
Settled	KNIGHT SECURITIES L P OTHER CHARGES 50	7 900000						
21 Oct 02	BE AEROSPACE INC COM	- 200 000	728 87	000	- 1 564 00	837 03	0 00	- 837 03
24 Oct 02	CUSIP 073302101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 03	3 655000						
21 Oct 02	BE AEROSPACE INC COM	8 800 000	31 083 08	000	88 816 00	37 752 84	0 00	37,752 84
24 Oct 02	CUSIP 073302101							
Settled	SCHWAB CHARLES OTHER CHARGES 84	3 530000						
22 Oct 02	BE AEROSPACE INC COM	- 8 400 000	28 113 52	000	- 65 688 00	- 36 574 48	0 00	38 574 48
25 Oct 02	CUSIP 073302101							
Settled	SCHWAB, CHARLES OTHER CHARGES 88	3 488000						

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Investment Transaction Detail

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

Sales

Equities

30 Jul 02 2 Aug 02 Settled	BEA SYS INC COM CUSIP 073325102 DEUTSCHE BANK SECURITIES INC / 108 80 OTHER CHARGES 60	- 3 200 000 6 146300	19 558 76	000	54 325 58	- 34 766 82	0 00	31 766 82
14 Aug 02 19 Aug 02 Settled	BEA SYS INC COM CUSIP 073325102 INVESTMENT TECHNOLOGY GROUP INC / 180 00 OTHER CHARGES 1 49	- 9 000 000 5 485000	49 183 51	000	100 765 59	51 582 08	0 00	51 582 08
18 Sep 02 24 Sep 02 Settled	BEA SYS INC COM CUSIP 073325102 CAPITAL INSTITUTIONAL SVC / 1 372 50 OTHER CHARGES 4 75	- 27 450 000 5 740200	156 191 24	000	475 833 38	319 642 14	0 00	319 642 14
20 Aug 02 23 Aug 02 Settled	BEAR STEARNS COS INC COM CUSIP 073902108 INSTINET / 25 00 OTHER CHARGES 5 01	2 500 000 66 520000	166 269 99	000	161 607 95	4 662 04	0 00	4 662 04
30 Aug 02 5 Sep 02 Settled	BEAR STEARNS COS INC COM CUSIP 073902108	- 1 500 000 63 930000	85,895 00	000	97 335 00	- 1,440 00	0 00	1 440 00
4 Sep 02 9 Sep 02 Settled	BEAR STEARNS COS INC COM CUSIP 073902108 CANTOR FITZGERALD & CO / 24 00 OTHER CHARGES 1 11	600 000 61 060100	38 610 95	000	38 319 70	- 1,708 75	0 00	- 1 708 75
5 Sep 02 10 Sep 02 Settled	BEAR STEARNS COS INC COM CUSIP 073902108 CIBC WORLD MARKETS CORP NEW YORK / 24 00 OTHER CHARGES 1 09	- 600 000 60 181100	38 089 57	000	38,013 18	1 923 61	0 00	- 1 923 61
5 Sep 02 10 Sep 02 Settled	BEAR STEARNS COS INC COM CUSIP 073902108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 18	100 000 60 250000	6 022 81	000	6 335 53	312 72	0 00	- 312 72
8 Sep 02 11 Sep 02 Settled	BEAR STEARNS COS INC COM CUSIP 073902108 CIBC WORLD MARKET'S CORP NEW YORK / 12 00 OTHER CHARGES 58	300 000 61 185200	18 343 00	000	10 006 59	663 59	0 00	663 59

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
9 Sep 02 12 Sep 02 Settled	BEAR STEARNS COS INC COM CUSIP 073902108 CIBC WORLD MARKETS CORP NEW YORK / 4 00 OTHER CHARGES 19	- 100 000 60 118500	8 007 68	000	- 6 275 84	- 268 28	0 00	288 28
17 Sep 02 20 Sep 02 Settled	BEAR STEARNS COS INC COM CUSIP 073902108 PRUDENTIAL SECURITIES INCORP / 108 00 OTHER CHARGES 4 88	- 2 700 000 59 704100	181 088 21	000	- 165 093 83	- 4 005 62	0 00	- 4 005 62
18 Oct 02 21 Oct 02 Settled	BEAR STEARNS COS INC COM CUSIP 073902108 ACCESS SECURITIES INC / 68 00 OTHER CHARGES 3 12	- 1 700 000 60 855200	103 382 72	000	100,412 77	2 969 85	0 00	2 969 85
17 Oct 02 22 Oct 02 Settled	BEAR STEARNS COS INC COM CUSIP 073902108 ACCESS SECURITIES INC / 8 00 OTHER CHARGES 38	- 200 000 62 600300	12 511 68	000	- 11 412 22	1 089 46	0 00	1 089 46
17 Dec 02 20 Dec 02 Settled	BEAR STEARNS COS INC COM CUSIP 073902108 MERRILL LYNCH PIERCE FENNER & SMITH / 18 00 OTHER CHARGES 75	400 000 61 608400	24 828 81	000	- 22 824 44	1 802 17	0 00	1 802 17
9 Aug 02 14 Aug 02 Settled	BECKMAN COULTER INC COM CUSIP 075811109 JEFFERIES & COMPANY / 182 00 OTHER CHARGES 3 05	2 700 000 37 500000	101 084 85	000	- 104,259 96	- 3 175 01	0 00	3 175 01
14 Aug 02 19 Aug 02 Settled	BECKMAN COULTER INC COM CUSIP 075811109 INVESTMENT TECHNOLOGY GROUP INC / 60 00 OTHER CHARGES 3 37	- 3 000 000 37 215000	111 581 83	000	111 075 00	508 63	0 00	508 63
15 Aug 02 20 Aug 02 Settled	BECKMAN COULTER INC COM CUSIP 075811109 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 35	300,000 37 917500	11 368 80	000	- 11,107 50	261 40	0 00	281 40
15 Aug 02 20 Aug 02 Settled	BECKMAN COULTER INC COM CUSIP 075811109 INSTINET / 10 00 OTHER CHARGES 1 14	- 1 000 000 37 720000	37 708 88	000	- 37 025 00	683 88	0 00	683 88

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Investment Transaction Detail

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

Sales

Equities

17 Oct 02 22 Oct 02 Settled	BECKMAN COULTER INC COM CUSIP 075811109 JEFFERIES & COMPANY / 378 00 OTHER CHARGES 5 18	8 300 000 27 158600	170 716 02	000	- 243 273 24	- 72 557 22	0 00	72 557 22
22 Jul 02 25 Jul 02 Settled	BECTON DICKINSON & CO COM CUSIP 075887109 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 32	400 000 28 020000	10,399 68	000	- 15 210 28	4 810 60	0 00	4 810 60
14 Aug 02 19 Aug 02 Settled	BECTON DICKINSON & CO COM CUSIP 075887109 INVESTMENT TECHNOLOGY GROUP INC / 60 00 OTHER CHARGES 2 67	- 3,000 000 29 492300	88 414 23	000	- 102 497 78	14 083 55	0 00	14 083 55
30 Aug 02 5 Sep 02 Settled	BECTON DICKINSON & CO COM CUSIP 075887109	- 3 900 000 30 530000	119 067 00	000	- 128 045 52	- 8 878 52	0 00	- 6 878 52
22 Jul 02 25 Jul 02 Settled	BED BATH BEYOND INC COM CUSIP 075898100 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 44	- 500 000 28 740000	14 369 58	000	15 090 40	- 720 84	0 00	720 84
14 Aug 02 19 Aug 02 Settled	BED BATH BEYOND INC COM CUSIP 075898100 INVESTMENT TECHNOLOGY GROUP INC / 52 00 OTHER CHARGES 2 44	2 600 000 31 172300	80,893 54	000	67 757 28	13 238 26	0 00	13,238 26
30 Aug 02 5 Sep 02 Settled	BED BATH BEYOND INC COM CUSIP 075898100	4 400 000 32 060000	141 064 00	000	- 98 438 01	42 624 99	0 00	42 624 99
7 Nov 02 13 Nov 02 Settled	BED BATH BEYOND INC COM CUSIP 075898100 CAPITAL INSTITUTIONAL SVC / 185 00 OTHER CHARGES 3 08	3 900 000 33 801400	132 016 48	000	123,902 82	8 113 68	0 00	8 113 68
18 Nov 02 21 Nov 02 Settled	BEDFORD PPTY INVS INC COM PAR \$0 02 CUSIP 078448301 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 74	- 1 000 000 24 450000	24 428 28	000	18 520 00	4 909 28	0 00	4 809 28
19 Nov 02 22 Nov 02 Settled	BEDFORD PPTY INVS INC COM PAR \$0 02 CUSIP 078448301 CIBC WORLD MARKETS CORP NEW YORK / 98 00 OTHER CHARGES 1 28	1 700 000 24 487000	41 558 64	000	31 219 00	10 339 64	0 00	10 339 64

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Investment Transaction Detail

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

Sales

Equities

19 Nov 02 22 Nov 02 Settled	BEDFORD PPTY INVS INC COM PAR \$0 02 CUSIP 078448301 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 74	1 000 000 24 575000	24 554 26	000	- 18 054 64	6 499 62	0 00	6,499 62
30 Aug 02 5 Sep 02 Settled	BELLSOUTH CORP COM STK CUSIP 078860102	- 28,300 000 23 320000	659 958 00	000	988 226 40	- 328 270 40	0 00	- 328 270 40
2 Apr 02 5 Apr 02 Settled	BEMIS CO INC COM CUSIP 081437105 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 81	- 500 000 53 515000	28,746 69	000	- 28 891 99	- 145 30	0 00	- 145 30
30 Aug 02 5 Sep 02 Settled	BEMIS CO INC COM CUSIP 081437105	- 800 000 52 880000	42 384 00	000	39 344 00	3 040 00	0 00	3,040 00
30 Apr 02 3 May 02 Settled	BEST BUY INC COM STK CUSIP 086516101 INSTINET / 3 00 OTHER CHARGES 88	- 300 000 74 610000	22 378 32	000	- 21 288 48	1 112 88	0 00	1 112 88
30 Aug 02 5 Sep 02 Settled	BEST BUY INC COM STK CUSIP 086516101	- 4,800 000 21 200000	101 760 00	000	129,143 71	- 27,383 71	0 00	- 27,383 71
18 Sep 02 23 Sep 02 Settled	BEST BUY INC COM STK CUSIP 086516101 CAPITAL INSTITUTIONAL SVC / 483 50 OTHER CHARGES 5 55	- 7,725 000 23 868100	183 912 02	000	- 244 585 13	- 60 683 11	0 00	- 60 683 11
30 Aug 02 5 Sep 02 Settled	BIG LOTS INC COM CUSIP 089302103	- 1 800 000 16 850000	30,330 00	000	- 31 566 25	- 1,238 25	0 00	1 238 25
30 Aug 02 5 Sep 02 Settled	BIOGEN INC COM CUSIP 090597105	- 2 200 000 33 500000	73 700 00	000	- 81 515 00	7 815 00	0 00	7 815 00
2 Dec 02 5 Dec 02 Settled	BIOGEN INC COM CUSIP 090597105 INVESTMENT TECHNLOGY GROUP INC / 6 00 OTHER CHARGES 40	- 300 000 43 580000	13,067 60	000	- 11,617 50	1,450 10	0 00	1,450 10

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
2 Dec 02 5 Dec 02 Settled	BIOMET INC COM CUSIP 090597105 SCHWAB CHARLES OTHER CHARGES 15 74	- 12 000 000	522 807 46	000	- 367 491 09	155 316 37	0 00	155 316 37
30 Aug 02 5 Sep 02 Settled	BIOMET INC COM CUSIP 090813100	4 100 000	110 126 00	000	125 386 90	- 15 280 80	0 00	15 260 80
30 Aug 02 5 Sep 02 Settled	BJ SVCS CO COM CUSIP 055482103	- 2 400 000	73 200 00	000	- 78 648 00	5 448 00	0 00	- 5 448 00
22 Jan 02 25 Jan 02 Settled	BK AMER CORP COM CUSIP 060505104 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 38	- 400 000	25 021 62	000	- 24 421 29	600 33	0 00	600 33
29 Jan 02 1 Feb 02 Settled	BK AMER CORP COM CUSIP 060505104 MERRILL LYNCH PIERCE FENNER & SMITH / 108 00 OTHER CHARGES 1 68	1 800 000	109 957 82	000	- 136,869 48	- 28 911 68	0 00	28 911 68
4 Feb 02 7 Feb 02 Settled	BK AMER CORP COM CUSIP 060505104 SMITH BARNEY INC / 57 00 OTHER CHARGES 1 71	- 1 900 000	113 464 39	000	80 228 72	23 235 67	0 00	23 235 67
7 Feb 02 12 Feb 02 Settled	BK AMER CORP COM CUSIP 060505104 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 45	500 000	29 962 05	000	23,744 40	6 217 65	0 00	6,217 65
25 Feb 02 25 Feb 02 Settled	BK AMER CORP COM CUSIP 060505104	- 0 540	34 27	000	34 58	0 31	0 00	- 0 31
2 Apr 02 5 Apr 02 Settled	BK AMER CORP COM CUSIP 060505104 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 1 24	- 600 000	41,083 76	000	- 37 748 06	3 335 70	0 00	3 335 70
12 Apr 02 12 Apr 02 Settled	BK AMER CORP COM CUSIP 060505104	0 320	22 12	000	6 45	15 67	0 00	15 67

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
29 May 02 3 Jun 02 Settled	BK AMER CORP COM CUSIP 060505104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 23	- 100 000 78 230000	7 820 77	000	6,857 47	763 30	0 00	763 30
29 May 02 3 Jun 02 Settled	BK AMER CORP COM CUSIP 060505104 KNIGHT SECURITIES L.P. / 51 00 OTHER CHARGES 3 82	- 1 700 000 78 528200	130 043 02	000	- 102 879 85	27 384 37	0 00	27 384 37
5 Jul 02 10 Jul 02 Settled	BK AMER CORP COM CUSIP 060505104 MERRILL LYNCH PIERCE FENNER & SMITH / 60 00 OTHER CHARGES 2 13	- 1 000 000 70 480000	70,427 87	000	78 038 60	- 5 610 73	0 00	5 610 73
8 Aug 02 8 Aug 02 Settled	BK AMER CORP COM CUSIP 060505104 JONES & ASSOCIATES / 8 00 OTHER CHARGES 39	- 200 000 64 729300	12 937 47	000	- 14 047 84	- 1 110 47	0 00	- 1,110 47
7 Aug 02 7 Aug 02 Settled	BK AMER CORP COM CUSIP 060505104	- 0 580 0 000000	37 88	000	- 40 74	- 2 76	0 00	- 2 76
30 Aug 02 5 Sep 02 Settled	BK AMER CORP COM CUSIP 060505104	- 23 300 000 70 080000	1 832,864 00	000	1 463 289 86	189,574 14	0 00	189 574 14
12 Sep 02 17 Sep 02 Settled	BK AMER CORP COM CUSIP 060505104 SPEAR LEEDS AND KELLOGG / 22 50 OTHER CHARGES 3 06	- 1 500 000 67 750000	101 589 44	000	- 88 256 77	15 342 87	0 00	15 342 87
17 Sep 02 20 Sep 02 Settled	BK AMER CORP COM CUSIP 060505104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 21	- 100 000 68 830000	6 880 79	000	- 5,467 00	1,413 79	0 00	1 413 79
17 Sep 02 20 Sep 02 Settled	BK AMER CORP COM CUSIP 060505104 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 1 25	- 600 000 68 900000	41,328 75	000	- 14 318 68	27 008 08	0 00	27,008 08
17 Sep 02 20 Sep 02 Settled	BK AMER CORP COM CUSIP 060505104 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 1 45	- 700 000 68 815000	48,155 05	000	- 18,705 11	31,449 84	0 00	31,449 84

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
17 Sep 02 20 Sep 02 Settled	BK AMER CORP COM CUSIP 060505104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 21	- 100 000 68 775000	6 875 29	000	- 5 467 00	1 408 29	0 00	1 408 29
17 Sep 02 20 Sep 02 Settled	BK AMER CORP COM CUSIP 060505104 PRUDENTIAL SECURITIES INCORP / 88 00 OTHER CHARGES 4 97	2,400 000 68 743300	164 882 95	000	56 911 07	107 971 88	0 00	107 971 88
17 Sep 02 20 Sep 02 Settled	BK AMER CORP COM CUSIP 060505104 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 1 27	- 600 000 69 850000	41 896 73	000	17 702 70	24 194 03	0 00	24 194 03
18 Sep 02 23 Sep 02 Settled	BK AMER CORP COM CUSIP 060505104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 40	200 000 66 435000	13 282 60	000	4 734 98	8 547 62	0 00	8 547 62
18 Sep 02 23 Sep 02 Settled	BK AMER CORP COM CUSIP 060505104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 20	- 100 000 68 140000	6 611 80	000	2 367 49	4 244 31	0 00	4 244 31
18 Sep 02 23 Sep 02 Settled	BK AMER CORP COM CUSIP 060505104 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 60	- 300 000 66 305000	19 884 90	000	- 7 102 46	12 782 44	0 00	12 782 44
18 Sep 02 23 Sep 02 Settled	BK AMER CORP COM CUSIP 060505104 PRUDENTIAL SECURITIES INCORP / 48 00 OTHER CHARGES 2 40	- 1 200 000 66 206100	79 398 92	000	- 28 163 82	51 233 10	0 00	51 233 10
3 Oct 02 8 Oct 02 Settled	BK AMER CORP COM CUSIP 060505104 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 58	- 300 000 63 250000	18 968 42	000	- 6 951 07	12 017 35	0 00	12 017 35
3 Oct 02 8 Oct 02 Settled	BK AMER CORP COM CUSIP 060505104 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 58	- 300 000 61 540000	18 455 44	000	0 960 11	11 495 33	0 00	11 495 33

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
4 Oct 02 9 Oct 02 Settled	BK AMER CORP COM CUSIP 060505104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 35	- 200 000 57 450000	11 485 65	000	- 4 629 11	6 856 54	0 00	6 856 54
4 Oct 02 9 Oct 02 Settled	BK AMER CORP COM CUSIP 060505104 BEAR STEARNS, SECURITIES CORP / 244 00 OTHER CHARGES 10 60	- 6,100 000 57 724800	351 866 68	000	- 139,928 25	211 838 43	0 00	211 838 43
7 Oct 02 10 Oct 02 Settled	BK AMER CORP COM CUSIP 060505104 INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 2 83	1 500 000 58 035000	87 019 87	000	- 34 398 20	52 621 67	0 00	52,621 67
23 Oct 02 23 Oct 02 Settled	BK AMER CORP COM CUSIP 060505104	0 890 0 000000	59 05	000	17 95	41 10	0 00	41 10
17 Dec 02 20 Dec 02 Settled	BK AMER CORP COM CUSIP 060505104 MERRILL LYNCH PIERCE FENNER & SMITH / 138 00 OTHER CHARGES 7 16	- 3 400 000 68 884200	237 463 12	000	- 91,949 66	145 513 46	0 00	145,513 46
17 Dec 02 20 Dec 02 Settled	BK AMER CORP COM CUSIP 060505104 INSTINET / 1 00 OTHER CHARGES 22	- 100 000 70 280000	7 026 78	000	- 2 137 90	4 888 88	0 00	4 888 88
18 Dec 02 23 Dec 02 Settled	BK AMER CORP COM CUSIP 060505104 MERRILL LYNCH PIERCE FENNER & SMITH / 56 00 OTHER CHARGES 2 80	1 400 000 68 828100	96 020 44	000	- 29 884 08	66 156 35	0 00	66 156 35
19 Dec 02 24 Dec 02 Settled	BK AMER CORP COM CUSIP 060505104 MERRILL LYNCH PIERCE FENNER & SMITH / 56 00 OTHER CHARGES 2 90	1,400 000 68 813800	96 280 14	000	- 29 710 82	66 569 32	0 00	66,569 32
18 Jul 02 19 Jul 02 Settled	BK GRANITE CORP COM CUSIP 082401104 INVESTMENT TECHNOLOGY GROUP INC / 58 00 OTHER CHARGES 1 56	- 2 900 000 17 860000	51,734 44	000	50 724 38	1,010 06	0 00	1,010 06

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

Sales

Equities

1 Mar 02 8 Mar 02 Settled	BLACK & DECKER CORP COM CUSIP 091797100 MCDONALD AND COMPANY / 15 00 OTHER CHARGES 38	500 000 47 795400	23 882 34	000	18,793 29	4 089 05	0 00	4 089 05
15 Aug 02 20 Aug 02 Settled	BLACK & DECKER CCRP COM CUSIP 091797100 INSTINET / 13 00 OTHER CHARGES 1 78	- 1 300 000 44 800000	58 355 24	000	- 50 862 16	7 493 08	0 00	7 493 08
30 Aug 02 5 Sep 02 Settled	BLACK & DECKER CORP COM CUSIP 091797100	- 1 200 000 44 870000	53 844 00	000	44 356 47	9 487 53	0 00	9 487 53
12 Apr 02 17 Apr 02 Settled	BLACK BOX CORP DEL COM CUSIP 091828107 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 41	- 300 000 44 920000	13 469 59	000	17 442 00	- 3 972 41	0 00	- 3 972 41
21 May 02 24 May 02 Settled	BLACK BOX CORP DEL COM CUSIP 091828107 TROSTER SINGER CORP OTHER CHARGES 1 09	700 000 51 342900	35 938 94	000	36 079 82	140 68	0 00	- 140 68
21 May 02 24 May 02 Settled	BLACK BOX CORP DEL COM CUSIP 091828107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 18	- 100 000 52 020000	5 199 84	000	5 814 00	814 18	0 00	814 18
21 May 02 24 May 02 Settled	BLACK BOX CORP DEL COM CUSIP 091828107 TROSTER SINGER CORP OTHER CHARGES 47	300 000 51 590000	15 478 53	000	17 442 00	1 985 47	0 00	1 985 47
21 May 02 24 May 02 Settled	BLACK BOX CORP DEL COM CUSIP 091828107 INSTINET / 35 00 OTHER CHARGES 2 21	1 400 000 52 218200	73 068 27	000	60 041 52	13 028 75	0 00	13 028 75
22 May 02 28 May 02 Settled	BLACK BOX CORP DEL COM CUSIP 091828107 INSTINET / 13 00 OTHER CHARGES 2 01	1 300 000 51 155000	66 486 49	000	55 824 05	10 862 44	0 00	10 862 44
22 May 02 28 May 02 Settled	BLACK BOX CORP DEL COM CUSIP 091828107 TROSTER SINGER CORP OTHER CHARGES 1 25	800 000 51 664000	41 329 95	000	34 309 44	7 020 51	0 00	7 020 51

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
20 Aug 02 23 Aug 02 Settled	BLACK HILLS CORP COM CUSIP 092113109 INSTINET / 29 00 OTHER CHARGES 2 27	2,900 000 25 900000	75 078 73	000	81 535 02	- 16 458 29	0 00	16,458 29
20 Aug 02 23 Aug 02 Settled	BLACK HILLS CORP COM CUSIP 092113109 INVESTMENT TECHNOLOGY GROUP INC / 9 00 OTHER CHARGES 31	- 400 000 25 585000	10,225 69	000	- 12,825 52	- 2 399 83	0 00	- 2 399 83
21 Aug 02 28 Aug 02 Settled	BLACK HILLS CORP COM CUSIP 092113109 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 58	- 700 000 28 388600	18 457 48	000	22 094 68	- 3,637 20	0 00	- 3,637 20
22 Aug 02 27 Aug 02 Settled	BLACK HILLS CORP COM CUSIP 092113109 INSTINET / 57 00 OTHER CHARGES 4 55	5,700 000 28 500000	150 988 45	000	- 179 913 68	- 28 925 21	0 00	- 28 925 21
30 Aug 02 5 Sep 02 Settled	BLOCK H & R INC COM CUSIP 083871105	- 2 800 000 48 800000	138 920 00	000	- 141,888 00	- 5 068 00	0 00	- 5 068 00
18 Dec 02 19 Dec 02 Settled	BLOCKBUSTER INC C L A CL A ISIN #US0938791088 CUSIP 093879108 GERARD KLAIDER MATTISON & COMPANY / 402 00 OTHER CHARGES 4 09	- 6,700 000 20 254800	135 301 07	000	- 155 883 44	- 20 362 37	0 00	- 20,362 37
17 Dec 02 20 Dec 02 Settled	BLOCKBUSTER INC C L A CL A ISIN #US0938791088 CUSIP 093879108 CAPITAL INSTITUTIONAL SVC / 60 00 OTHER CHARGES 59	- 1 000 000 19 502400	19 441 81	000	22,828 60	- 3,387 79	0 00	- 3,387 79
17 Dec 02 20 Dec 02 Settled	BLOCKBUSTER INC C L A CL A ISIN #US0938791088 CUSIP 093879108 GERARD KLAIDER MATTISON & COMPANY / 90 00 OTHER CHARGES 91	- 1 500 000 20 084600	30 035 89	000	- 34 244 40	- 4 208 41	0 00	4 208 41

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
31 Dec 02 6 Jan 03 Pending	BLOCKBUSTER INC CL A CL A ISIN #US0930791089 CUSIP 093679108 CAPITAL INSTITUTIONAL SVC / 366 00 OTHER CHARGES 2 24	6 100 000 12 169100	73 863 27	000	- 137 634 32	- 63 771 05	0 00	- 63 771 05
13 Aug 02 16 Aug 02 Settled	BLYTH INC COM CUSIP 09643P108 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 27	300 000 29 875000	8 956 23	000	6 782 00	2 164 23	0 00	2 164 23
13 Aug 02 16 Aug 02 Settled	BLYTH INC COM CUSIP 09643P108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 19	200 000 30 130000	6 021 81	000	4 528 00	1 493 81	0 00	1 493 81
13 Aug 02 16 Aug 02 Settled	BLYTH INC COM CUSIP 09643P108 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 54	600 000 29 815000	17 756 46	000	12,996 00	4 760 46	0 00	4 760 46
14 Aug 02 19 Aug 02 Settled	BLYTH INC COM CUSIP 09643P108 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 77	- 900 000 28 285000	25,446 73	000	19 047 20	6 399 53	0 00	6 399 53
28 Aug 02 29 Aug 02 Settled	BLYTH INC COM CUSIP 09643P108 MERRILL LYNCH PIERCE FENNER & SMITH / 292 00 OTHER CHARGES 6 54	7 300 000 29 749200	218 870 62	000	148,771 38	68 099 24	0 00	68 099 24
26 Aug 02 29 Aug 02 Settled	BLYTH INC COM CUSIP 09643P108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 18	- 200 000 29 800000	5 955 82	000	4 153 28	1 802 54	0 00	1 802 54
30 Aug 02 5 Sep 02 Settled	BMC SOFTWARE INC COM STK CUSIP 055921100	3 700 000 13 900000	51 430 00	000	52,407 54	- 977 54	0 00	977 54
21 Feb 02 26 Feb 02 Settled	BOEING CO COM CUSIP 097023105 MERRILL LYNCH PIERCE FENNER & SMITH / 84 00 OTHER CHARGES 95	- 1,400 000 44 883900	62 752 51	000	- 53 250 12	8 502 39	0 00	9 502 39

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Sales								
Equities								
22 Mar 02 27 Mar 02 Settled	BOEING CO COM CUSIP 097023105 NEUBERGER AND BERMAN / 84 00 OTHER CHARGES 88	- 1 400 000	65 029 16	000	- 53,250 12	11,779 04	0 00	11,779 04
25 Mar 02 28 Mar 02 Settled	BOEING CO COM CUSIP 097023105 NEUBERGER AND BEF MAN / 48 00 OTHER CHARGES 57	- 800 000	37 293 67	000	- 30 428 84	6,865 03	0 00	6 865 03
27 Mar 02 2 Apr 02 Settled	BOEING CO COM CUSIP 097023105 NEUBERGER AND BERMAN / 42 00 OTHER CHARGES 49	- 700 000	32 577 51	000	- 26 825 06	5 952 45	0 00	5 952 45
28 Mar 02 3 Apr 02 Settled	BOEING CO COM CUSIP 097023105 CREDIT SUISSE FIRST BOSTON CORPORATION / 138 00 OTHER CHARGES 1 87	- 2 300 000	110,580 03	000	- 85 377 72	25,202 31	0 00	25 202 31
3 Apr 02 8 Apr 02 Settled	BOEING CO COM CUSIP 097023105 CREDIT SUISSE FIRST BOSTON CORPORATION / 88 00 OTHER CHARGES 1 83	1 100 000	54 073 16	000	37 980 81	18 092 25	0 00	18,092 25
4 Apr 02 9 Apr 02 Settled	BOEING CO COM CUSIP 097023105 CREDIT SUISSE FIRST BOSTON CORPORATION / 90 00 OTHER CHARGES 2 22	- 1,500 000	73,583 88	000	- 51,782 15	21,781 73	0 00	21,781 73
30 Aug 02 5 Sep 02 Settled	BOEING CO COM CUSIP 097023105	- 12 700 000	470 789 00	000	- 681,510 40	180 721 40	0 00	180,721 40
18 Oct 02 21 Oct 02 Settled	BOEING CO COM CUSIP 097023105 ROCHDALE SECURITIES CORPORATION / 32 00 OTHER CHARGES 75	- 800 000	24 813 87	000	- 38 304 00	- 11 690 03	0 00	- 11,690 03
18 Oct 02 21 Oct 02 Settled	BOEING CO COM CUSIP 097023105 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 20	- 200 000	6 488 80	000	- 9 078 00	- 2 577 20	0 00	- 2 577 20

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

Sales

Equities

28 Oct 02 31 Oct 02 Settled	BOEING CO COM CUSIP 097023105 FIDELITY CAPITAL MARKETS / 580 00 OTHER CHARGES 12 78	14 500 000 29 275200	423 897 62	000	572 802 42	148 904 80	0 00	- 148 904 80
30 Aug 02 5 Sep 02 Settled	BOISE CASCADE CORP COM CUSIP 097383103	- 900 000 27 050000	24 345 00	000	24 674 50	- 329 50	0 00	329 50
21 May 02 24 May 02 Settled	BOK FINL CORP COM NEW CUSIP 05561Q201 INSTINET / 14 00 OTHER CHARGES 1 52	1 400 000 35 995000	50 377 48	000	- 45 018 12	5 359 38	0 00	5 359 36
21 May 02 24 May 02 Settled	BOK FINL CORP COM NEW CUSIP 05561Q201 INVESTMENT TECHNOLOGY GROUP INC / 48 00 OTHER CHARGES 2 59	2 400 000 35 845000	85 977 41	000	- 73 928 70	12 048 71	0 00	12 048 71
4 Jun 02 4 Jun 02 Settled	BOK FINL CORP COM NEW CUSIP 05561Q201	- 0 780 0 000000	26 15	000	21 23	4 92	0 00	4 92
1 Jul 02 5 Jul 02 Settled	BOK FINL CORP COM NEW CUSIP 05561Q201 TROSTER SINGER CORP OTHER CHARGES 4 44	4 400 000 33 451200	147 180 84	000	103 884 95	43 185 89	0 00	43,185 89
2 Jul 02 8 Jul 02 Settled	BOK FINL CORP COM NEW CUSIP 05561Q201 TROSTER SINGER CORP OTHER CHARGES 2 04	- 2 023 000 33 402500	87 571 22	000	33 670 26	33 900 96	0 00	33 900 96
14 Aug 02 19 Aug 02 Settled	BOWATER INC COM CUSIP 102183100 INVESTMENT TECHNOLOGY GROUP INC / 22 00 OTHER CHARGES 1 30	- 1 100 000 38 885200	42 860 42	000	- 53 795 84	10,935 42	0 00	- 10,935 42
29 Jan 02 1 Feb 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 SG COWEN AND COMPANY / 22 20 OTHER CHARGES 41	600 000 45 400700	27 217 81	000	33 010 08	- 5 792 25	0 00	5 792 25
30 Jan 02 4 Feb 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 SG COWEN AND COMPANY / 35 00 OTHER CHARGES 67	1 000 000 44 512800	44 477 13	000	- 52 137 94	- 7 660 81	0 00	- 7 660 81

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Sales

Equities

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Transaction amount	Principal	Accrued interest	Cost	Market	Transaction	Total	Realized gain/loss
30 Jan 02	BRISTOL MYERS SQUIBB CO COM	CUSIP 110122108	SG COWEN AND COMPANY / 24 50	700 000	31 133 89	31 133 89	37 402 11	- 6 268 12	31 133 89	0 00	- 6 268 12	
4 Feb 02	OTHER CHARGES											
31 Jan 02	BRISTOL MYERS SQUIBB CO COM	CUSIP 110122108	RAYMOND JAMES / 9 00	- 200 000	8 827 12	8 827 12	- 10 308 44	1 381 32	1 381 32	0 00	1 381 32	
5 Feb 02	OTHER CHARGES											
6 Feb 02	BRISTOL MYERS SQUIBB CO COM	CUSIP 110122108	RAYMOND JAMES / 29 60	- 800 000	35 865 94	35 865 94	41,233 76	- 5 367 82	35 865 94	0 00	- 5 367 82	
1 Feb 02	OTHER CHARGES											
4 Feb 02	BRISTOL MYERS SQUIBB CO COM	CUSIP 110122108	MERRILL LYNCH PIERCE FENNER & SMITH / 18 00	- 400 000	17 618 01	17 618 01	- 20 616 88	2 998 87	2 998 87	0 00	2 998 87	
7 Feb 02	OTHER CHARGES											
12 Feb 02	BRISTOL MYERS SQUIBB CO COM	CUSIP 110122108	INVESTMENT TECHNOLOGY GROUP INC / 10 00	- 500 000	22,600 16	22,600 16	- 25 758 84	3 156 48	3 156 48	0 00	- 3 156 48	
15 Feb 02	OTHER CHARGES											
8 Apr 02	BRISTOL MYERS SQUIBB CO COM	CUSIP 110122108	FOX PITT BELTON / 24 00	- 800 000	25 747 22	25 747 22	41,100 31	- 15 353 08	25 747 22	0 00	- 15 353 08	
11 Apr 02	OTHER CHARGES											
9 Apr 02	BRISTOL MYERS SQUIBB CO COM	CUSIP 110122108	UBS WARBURG LGC / 8 00	- 100 000	3 191 81	3 191 81	- 5 121 99	- 1 830 18	3 191 81	0 00	- 1 830 18	
12 Apr 02	OTHER CHARGES											
9 Apr 02	BRISTOL MYERS SQUIBB CO COM	CUSIP 110122108	UBS WARBURG LGC / 102 00	- 1,700 000	54 260 83	54 260 83	- 70 587 23	16 336 40	54 260 83	0 00	16 336 40	
12 Apr 02	OTHER CHARGES											
10 Apr 02	BRISTOL MYERS SQUIBB CO COM	CUSIP 110122108	FERRIS BAKER WATTS INC / 8 00	- 200 000	6 257 95	6 257 95	- 4,774 86	1 483 08	6 257 95	0 00	1 483 08	
15 Apr 02	OTHER CHARGES											

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
15 Apr 02 18 Apr 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 GOLDMAN SACHS & COMPANY / 12 00 OTHER CHARGES 38	- 400 000 31 496400	12 586 18	000	9 549 72	3 036 46	0 00	3 036 46
18 Apr 02 19 Apr 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 LEHMAN BROTHERS INC / 20 00 OTHER CHARGES 49	- 500 000 31 928200	15 843 61	000	11 937 15	4 006 46	0 00	4,006 46
18 Apr 02 23 Apr 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 FERRIS BAKER WATTS INC / 60 00 OTHER CHARGES 99	1 000 000 32 452900	32 391 92	000	23 874 30	8 517 62	0 00	8 517 62
25 Apr 02 30 Apr 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 FIRST TENNESSEE SECURITIES / 60 00 OTHER CHARGES 91	- 1 000 000 30 064800	30 003 89	000	23 874 30	6 129 59	0 00	6 129 59
25 Apr 02 30 Apr 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 FIRST TENNESSEE SECURITIES / 68 00 OTHER CHARGES 1 00	1 100 000 30 064800	33 004 28	000	26 261 73	6 742 55	0 00	6 742 55
26 Apr 02 1 May 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 FIDELITY CAPITAL MARKETS / 8 00 OTHER CHARGES 18	- 200 000 29 261900	5 846 20	000	4 774 86	1 071 34	0 00	1 071 34
1 May 02 8 May 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 LEHMAN BROTHERS INC / 40 00 OTHER CHARGES 88	- 1 000 000 29 207900	29 167 02	000	23 874 31	5 292 71	0 00	5 292 71
2 May 02 7 May 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 LEHMAN BROTHERS INC / 42 80 OTHER CHARGES 97	- 1 100 000 29 083200	31 947 65	000	- 26 261 73	5 685 92	0 00	5 685 92
30 Aug 02 5 Sep 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108	29 300 000 24 950000	731 035 00	000	673 127 92	57 907 08	0 00	57 907 08
30 Jul 02 2 Aug 02 Settled	BROADCOM CORP CL A CUSIP 111320107 UBS WARBURG LLC / 27 00 OTHER CHARGES 53	900 000 19 439000	17 467 57	000	212 280 57	194 813 00	0 00	- 194,813 00

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

Sales

Equities

30 Aug 02 5 Sep 02 Settled	BROADCOM CORP CL A CUSIP 111320107	- 4,100 000 16 480000	67 609 00	000	270 776 56	203 167 56	0 00	203 167 56
12 Feb 02 15 Feb 02 Settled	BROCADE COMMUNICATIONS SYS INC COM ISIN #US1116211087 CUSIP 111621108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 06	- 100 000 33 540000	3 351 94	000	3 206 00	145 94	0 00	145 94
14 Aug 02 19 Aug 02 Settled	BROCADE COMMUNICATIONS SYS INC COM ISIN #US1116211087 CUSIP 111621108 INVESTMENT TECHNOLOGY GROUP INC / 96 00 OTHER CHARGES 2 14	- 4 800 000 14 780000	70 893 88	000	- 119 152 32	48,258 46	0 00	- 48 258 46
14 Mar 02 19 Mar 02 Settled	BROWN TOM INC COM NEW CUSIP 115660201 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 26 830000	2,680 95	000	- 2 433 50	247 45	0 00	247 45
14 Mar 02 19 Mar 02 Settled	BROWN TOM INC COM NEW CUSIP 115660201 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 09	200 000 26 770000	5 349 91	000	- 4 887 00	482 91	0 00	482 91
14 Mar 02 19 Mar 02 Settled	BROWN TOM INC COM NEW CUSIP 115660201 MERRILL PROFESSIONAL CLEARING CORP / 4 50 OTHER CHARGES 12	- 300 000 26 510000	7,948 38	000	- 5,833 50	2,114 86	0 00	2,114 86
14 Mar 02 19 Mar 02 Settled	BROWN TOM INC COM NEW CUSIP 115660201 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 26 585000	2 654 46	000	- 2,433 50	220 96	0 00	220 96
14 Mar 02 19 Mar 02 Settled	BROWN TOM INC COM NEW CUSIP 115660201 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	100 000 26 610000	2 659 96	000	2 433 50	225 46	0 00	225 46
26 Aug 02 29 Aug 02 Settled	BROWN TOM INC COM NEW CUSIP 115660201 MERRILL LYNCH PIERCE FENNER & SMITH / 368 00 OTHER CHARGES 6 84	- 9,200 000 25 047600	230 062 98	000	123 781 55	108 281 43	0 00	108 281 43

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

Sales

Equities

27 Aug 02 30 Aug 02 Settled	BROWN TOM INC COM NEW CUSIP 115660201 MERRILL LYNCH PIERCE FENNER & SMITH / 48 00 OTHER CHARGES 91	- 1 200 000	30 080 93	000	15 185 64	14 895 29	0 00	14 895 29
30 Aug 02 5 Sep 02 Settled	BROWN FORMAN INC CL B NON-VTG COM CUSIP 115837209	1 000 000	70 430 00	000	72 314 50	1 884 50	0 00	1 884 50
27 Mar 02 2 Apr 02 Settled	BRUKER DALTONICS INC COM ISIN US1167951052 CUSIP 116795105 INSTINET / 107 00 OTHER CHARGES 1 81	10 700 000	106 837 89	000	123 277 82	- 16 439 93	0 00	- 16 439 93
30 Aug 02 5 Sep 02 Settled	BRUNSWICK CORP COM CUSIP 117043109	1 400 000	34 230 00	000	33 712 00	518 00	0 00	518 00
14 Jan 02 17 Jan 02 Settled	BSTN COMMUNICATIONS GROUP INC COM CUSIP 100582105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 02	- 100 000	755 48	000	1 401 31	645 83	0 00	- 645 83
15 Jan 02 18 Jan 02 Settled	BSTN COMMUNICATIONS GROUP INC COM CUSIP 100582105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 02	- 100 000	741 98	000	- 1 401 31	- 659 33	0 00	859 33
15 Jan 02 18 Jan 02 Settled	BSTN COMMUNICATIONS GROUP INC COM CUSIP 100582105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 02	100 000	729 48	000	1 401 31	871 83	0 00	- 671 83
15 Jan 02 18 Jan 02 Settled	BSTN COMMUNICATIONS GROUP INC COM CUSIP 100582105 KNIGHT SECURITIES L P OTHER CHARGES 22	2 000 000	14 818 78	000	- 28 028 20	- 13 408 42	0 00	13 408 42
15 Jan 02 18 Jan 02 Settled	BSTN COMMUNICATIONS GROUP INC COM CUSIP 100582105 MERRILL PROFESSIONAL CLEARING CORP / 81 50 OTHER CHARGES 48	- 4 100 000	30 088 62	000	- 52 453 71	27 365 09	0 00	- 27 365 09

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
15 Jan 02 18 Jan 02 Settled	BSTN COMMUNICATIONS GROUP INC COM CUSIP 100582105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 02	- 100 000 7 370000	734 98	000	- 1 401 31	- 668 33	0 00	- 666 33
15 Jan 02 18 Jan 02 Settled	BSTN COMMUNICATIONS GROUP INC COM CUSIP 100582105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 02	- 100 000 7 485000	746 48	000	- 1 401 31	- 654 83	0 00	- 654 83
15 Jan 02 18 Jan 02 Settled	BSTN COMMUNICATIONS GROUP INC COM CUSIP 100582105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 02	- 100 000 7 375000	735 48	000	1 401 31	665 83	0 00	- 665 83
16 Jan 02 22 Jan 02 Settled	BSTN COMMUNICATIONS GROUP INC COM CUSIP 100582105 INVESTMENT TECHNOLOGY GROUP INC / 40 00 OTHER CHARGES 23	- 2 000 000 7 380000	14 718 77	000	- 27,685 97	- 12 866 20	0 00	- 12,966 20
1 May 02 6 May 02 Settled	BSTN PPTYS INC CUSIP 101121101 FIDELITY CAPITAL MARKETS / 12 00 OTHER CHARGES 47	- 400 000 39 011800	15 592 25	000	- 15 738 24	- 145 89	0 00	- 145 89
21 May 02 24 May 02 Settled	BSTN PPTYS INC CUSIP 101121101 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 25	- 200 000 40 290000	8,057 75	000	- 7 869 12	189 63	0 00	189 63
5 Apr 02 10 Apr 02 Settled	BSTN SCIENTIFIC CORP COM CUSIP 101137107 LYNCH JONES & RYAN / 485 00 OTHER CHARGES 7 27	- 8,800 000 24 385700	240 916 18	000	- 145 282 50	95 633 66	0 00	95 633 66
10 Jun 02 13 Jun 02 Settled	BSTN SCIENTIFIC CORP COM CUSIP 101137107 CREDIT SUISSE FIRST BOSTON CORPORATION / 70 00 OTHER CHARGES 1 12	- 1 400 000 26 374800	36 853 60	000	35 421 68	1 431 92	0 00	1 431 92
12 Jun 02 17 Jun 02 Settled	BSTN SCIENTIFIC COPP COM CUSIP 101137107 SMITH BARNEY INC / 12 00 OTHER CHARGES 31	- 400 000 25 129800	10 039 53	000	10,120 48	80 95	0 00	- 80 95

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Account number 5502
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Investment Transaction Detail

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

Sales

Equities

13 Jun 02	BSTN SCIENTIFIC CORP COM	1 400 000	36 191 42	000	27 457 82	8,733 50	0 00	8 733 50
18 Jun 02	CUSIP 101137107							
Settled	UBS WARBURG LLC / 42 00	25 881800						
	OTHER CHARGES 1 10							
14 Jun 02	BSTN SCIENTIFIC CORP COM	200 000	5 300 58	000	- 3 309 08	1 091 52	0 00	1 991 52
19 Jun 02	CUSIP 101137107							
Settled	UBS WARBURG LLC / 6 00	26 533700						
	OTHER CHARGES 18							
14 Aug 02	BSTN SCIENTIFIC CORP COM	2 100 000	58 261 69	000	43 629 00	14 632 69	0 00	14,632 69
19 Aug 02	CUSIP 101137107							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 42 00	27 764500						
	OTHER CHARGES 1 78							
15 Aug 02	BSTN SCIENTIFIC CORP COM	9 800 000	267 831 93	000	- 137 572 40	130,259 53	0 00	130 259 53
20 Aug 02	CUSIP 101137107							
Settled	INSTINET / 98 00	27 910000						
	OTHER CHARGES 8.07							
30 Aug 02	BSTN SCIENTIFIC CORP COM	8,100 000	177 815 00	000	79 429 32	98 385 68	0 00	98 385 68
5 Sep 02	CUSIP 101137107							
Settled		29 150000						
6 May 02	BURL COAT FACTORY WHSE CORP COM	- 600 000	13 598 60	000	- 12 030 00	1 569 60	0 00	1 569 60
9 May 02	CUSIP 121579106							
Settled	FIDELITY CAPITAL MARKETS / 24 00	22 706700						
	OTHER CHARGES 42							
7 May 02	BURL COAT FACTORY WHSE CORP COM	2 000 000	44 118 66	000	40 100 00	4 018 66	0 00	4 018 66
10 May 02	CUSIP 121579106							
Settled	FIDELITY CAPITAL MARKETS / 80 00	22 100000						
	OTHER CHARGES 1 34							
8 Dec 02	BURL COAT FACTORY WHSE CORP COM	5 600 000	115 588 35	000	118 812 24	3 223 89	0 00	- 3 223 89
12 Dec 02	CUSIP 121579106							
Settled	FIDELITY CAPITAL MARKETS / 224 00	20 681400						
	OTHER CHARGES 3 49							
3 Jan 02	BURL NORTHN SANTA FE CORP COM	1 000 000	28 789 56	000	26 962 50	1 827 06	0 00	1 827 06
8 Jan 02	CUSIP 12189T104							
Settled	INSTINET / 10 00	28 800000						
	OTHER CHARGES 44							

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Sales								
Equities								
3 Jan 02 8 Jan 02 Settled	BURL NORTHN SANTA FE CORP COM CUSIP 12189T104 MERRILL LYNCH PIERCE FENNER & SMITH / 39 00 OTHER CHARGES 57	- 1,300 000	37 691 89	000	- 35 051 25	2 640 64	0 00	2 640 64
3 Jan 02 8 Jan 02 Settled	BURL NORTHN SANTA FE CORP COM CUSIP 12189T104 CREDIT SUISSE FIRST BOSTON CORPORATION / 37 80 OTHER CHARGES 27	- 600 000	17 641 35	000	- 17 599 50	41 85	0 00	41 85
7 Jan 02 10 Jan 02 Settled	BURL NORTHN SANTA FE CORP COM CUSIP 12189T104 CREDIT SUISSE FIRST BOSTON CORPORATION / 13 50 OTHER CHARGES 14	300 000	8 888 52	000	- 8 085 12	801 40	0 00	801 40
7 Feb 02 12 Feb 02 Settled	BURL NORTHN SANTA FE CORP COM CUSIP 12189T104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 09	- 200 000	5 511 91	000	- 5 385 24	128 67	0 00	128 67
12 Feb 02 15 Feb 02 Settled	BURL NORTHN SANTA FE CORP COM CUSIP 12189T104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 09	- 200 000	5 600 41	000	5 385 24	215 17	0 00	215 17
4 Mar 02 7 Mar 02 Settled	BURL NORTHN SANTA FE CORP COM CUSIP 12189T104 CIBC WORLD MARKETS CORP NEW YORK / 72 00 OTHER CHARGES 84	- 1 800 000	55 605 84	000	50 874 35	4,731 49	0 00	4 731 49
18 Mar 02 21 Mar 02 Settled	BURL NORTHN SANTA FE CORP COM CUSIP 12189T104 MORGAN STANLEY & CO INC OTHER CHARGES 05	- 100 000	3 001 05	000	- 2 682 82	308 43	0 00	308 43
17 Jun 02 20 Jun 02 Settled	BURL NORTHN SANTA FE CORP COM CUSIP 12189T104 GOLDMAN SACHS & COMPANY OTHER CHARGES 18	- 200 000	5 797 82	000	- 5,385 24	412 58	0 00	412 58
30 Aug 02 5 Sep 02 Settled	BURL NORTHN SANTA FE CORP COM CUSIP 12189T104	- 5 800 000	168,808 00	000	158 917 10	9,890 90	0 00	9 890 90

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

Sales

Equities

30 Aug 02 5 Sep 02 Settled	BURL RES INC COM CUSIP 122014103	- 3 000 000	115 410 00	000	115 098 50	313 50	0 00	313 50
		38 470000						
27 Feb 02 4 Mar 02 Settled	C&D TECHNOLOGIES INC COM CUSIP 124661109 CL KING & ASSOCIATES / 95 00 OTHER CHARGES 58	1 900 000	38 113 89	000	24 679 81	13 434 18	0 00	13 434 18
4 Mar 02 7 Mar 02 Settled	C&D TECHNOLOGIES INC COM CUSIP 124661109 CL KING & ASSOCIATES / 1 305 00 OTHER CHARGES 7 90	- 28 100 000	525 100 61	000	- 338 485 19	186 615 42	0 00	186 615 42
25 Jun 02 28 Jun 02 Settled	C&D TECHNOLOGIES INC COM CUSIP 124661109 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 12	200 000	3 789 89	000	4 253 00	- 453 12	0 00	- 453 12
26 Jun 02 1 Jul 02 Settled	C&D TECHNOLOGIES INC COM CUSIP 124661109 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 11	200 000	3 535 89	000	4 253 00	717 11	0 00	717 11
26 Jun 02 1 Jul 02 Settled	C&D TECHNOLOGIES INC COM CUSIP 124661109 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 11	200 000	3 552 89	000	4 253 00	700 11	0 00	700 11
26 Jun 02 1 Jul 02 Settled	C&D TECHNOLOGIES INC COM CUSIP 124661109 INSTINET / 9 00 OTHER CHARGES 50	900 000	18 361 50	000	19 138 50	- 2 777 00	0 00	- 2 777 00
26 Jun 02 1 Jul 02 Settled	C&D TECHNOLOGIES INC COM CUSIP 124661109 JONES & ASSOCIATES / 348 00 OTHER CHARGES 4 70	8 700 000	155 538 25	000	183 080 25	27 542 00	0 00	27 542 00
10 Jun 02 13 Jun 02 Settled	CA PIZZA KITCHEN INC COM ISIN US13054D1090 CUSIP 13054D109 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 15	- 200 000	4 887 85	000	4 781 00	108 85	0 00	108 85

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Account number 5502
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Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
1 Jul 02 5 Jul 02 Settled	CA PIZZA KITCHEN INC COM ISIN US13054D1080 CUSIP 13054D109 TROSTER SINGER CORP OTHER CHARGES 1 69	2,300 000 24 312800	55,917 75	000	- 54 775 00	1 142 75	0 00	1 142 75
1 Jul 02 5 Jul 02 Settled	CA PIZZA KITCHEN INC COM ISIN US13054D1080 CUSIP 13054D109 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 24 840000	2 491 92	000	2 390 50	101 42	0 00	101 42
2 Jul 02 8 Jul 02 Settled	CA PIZZA KITCHEN INC COM ISIN US13054D1080 CUSIP 13054D109 TROSTER SINGER CORP OTHER CHARGES 3 15	- 4 300 000 24 333200	104,629 61	000	- 100,619 00	4 010 61	0 00	4 010 61
11 Apr 02 16 Apr 02 Settled	CABLEVISION NY GROUP CL A COM CUSIP 12886C109 LYNCH JONES & RYAN / 435 00 OTHER CHARGES 7 15	- 8 700 000 27 270700	236,812 94	000	- 467 368 84	230,555 80	0 00	- 230 555 80
15 Jan 02 18 Jan 02 Settled	CACI INTL INC CL A CUSIP 127190304 INSTINET / 27 00 OTHER CHARGES 1 58	- 2,700 000 38 910000	105 028 42	000	32 906 25	72 122 17	0 00	72,122 17
15 Jan 02 18 Jan 02 Settled	CACI INTL INC CL A CUSIP 127190304 TROSTER SINGER CORP OTHER CHARGES 53	- 800 000 39 090000	35 180 47	000	- 10 968 75	24 211 72	0 00	24 211 72
15 Jan 02 18 Jan 02 Settled	CACI INTL INC CL A CUSIP 127190304 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 35	- 600 000 38 840000	23 291 85	000	- 12,587 00	10 704 65	0 00	10,704 65
14 Aug 02 19 Aug 02 Settled	CACI INTL INC CL A CUSIP 127190304 INVESTMENT TECHNOLOGY GROUP INC / 44 00 OTHER CHARGES 2 12	2,200 000 31 910000	70 155 88	000	68 685 54	1,470 34	0 00	1 470 34
14 Jan 02 17 Jan 02 Settled	CALIPER TECHNOLOGIES CORP OC-COM ISIN US1308781055 CUSIP 130878105 INVESTMENT TECHNOLOGY GROUP INC / 152 00 OTHER CHARGES 2 07	- 7 600 000 18 095000	137 367 93	000	- 161 521 00	24 153 07	0 00	- 24 153 07

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
14 Jan 02 17 Jan 02 Settled	CALIPER TECHNOLOGIES CORP OC-COM ISIN US1308781055 CUSIP 130878105 INVESTMENT TECHNOLOGY GROUP INC / 88 00 OTHER CHARGES 1 31	4 800 000 18 085000	80 758 68	000	- 107 568 00	- 20 809 31	0 00	20 809 31
4 Mar 02 7 Mar 02 Settled	CALPINE CORP COM CUSIP 131347106 JEFFERIES & COMPANY / 192 00 OTHER CHARGES 58	4 800 000 7 952700	37 980 38	000	- 196 162 50	158 182 12	0 00	158 182 12
4 Mar 02 7 Mar 02 Settled	CALPINE CORP COM CUSIP 131347106 INVESTMENT TECHNOLOGY GROUP INC / 54 00 OTHER CHARGES 33	2 700 000 7 945000	21 397 17	000	- 112 027 82	- 80 630 75	0 00	80 630 75
5 Mar 02 8 Mar 02 Settled	CALPINE CORP COM CUSIP 131347106 JEFFERIES & COMPANY / 52 00 OTHER CHARGES 16	- 1 300 000 8 084000	10 457 04	000	- 53 121 25	42 664 21	0 00	- 42 664 21
30 Aug 02 5 Sep 02 Settled	CALPINE CORP COM CUSIP 131347106	- 5 700 000 4 880000	27 816 00	000	20 833 50	6 982 50	0 00	6 982 50
4 Feb 02 7 Feb 02 Settled	CAMPBELL SOUP CO COM CUSIP 134429109 GOLDMAN SACHS & COMPANY / 15 00 OTHER CHARGES 22	500 000 28 073700	14 021 63	000	15 246 40	- 1 224 77	0 00	1 224 77
4 Feb 02 7 Feb 02 Settled	CAMPBELL SOUP CO COM CUSIP 134429109 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	100 000 28 060000	2 803 95	000	3 049 28	245 33	0 00	245 33
5 Feb 02 8 Feb 02 Settled	CAMPBELL SOUP CO COM CUSIP 134429109 GOLDMAN SACHS & COMPANY / 75 00 OTHER CHARGES 1 04	2 500 000 27 698200	69 169 46	000	- 76 232 00	7 062 54	0 00	7 062 54
5 Feb 02 8 Feb 02 Settled	CAMPBELL SOUP CO COM CUSIP 134429109 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	100 000 27 830000	2,780 95	000	3 049 28	268 33	0 00	268 33

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 Account number 5502
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Investment Transaction Detail

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

5 Feb 02	CAMPBELL SOUP CO COM	CUSIP 134428108		-	100 000	2,792 45	-	3 049 28	258 83		0 00	- 258 83
8 Feb 02	INVESTMENT TECHNOLOGY GROUP INC / 2 00		OTHER CHARGES 05									
5 Feb 02	CAMPBELL SOUP CO COM	CUSIP 134428108		-	100 000	2,773 45	-	3,049 28	275 83		0 00	- 275 83
8 Feb 02	INVESTMENT TECHNOLOGY GROUP INC / 2 00		OTHER CHARGES 05									
6 Feb 02	CAMPBELL SOUP CO COM	CUSIP 134428108		-	1 300 000	34,854 81	-	38 468 33	4 513 42		0 00	- 4 513 42
11 Feb 02	GOLDMAN SACHS & COMPANY / 39 00		OTHER CHARGES 53									
7 Feb 02	CAMPBELL SOUP CO COM	CUSIP 134428108		-	3,500 000	94,982 07	-	88 000 42	4,008 35		0 00	- 4,008 35
12 Feb 02	GOLDMAN SACHS & COMPANY / 105 00		OTHER CHARGES 1 43									
30 Aug 02	CAMPBELL SOUP CO COM	CUSIP 134428108		6,200 000	143 530 00		-	135 038 00	8 484 00		0 00	8,484 00
24 Oct 01	REVERSAL CAP AUTOMOTIVE REIT COM SHS	CUSIP 138733108		3,200 000	- 81 877 84		-	51 458 58	10 219 38		0 00	10 219 38
29 Oct 01	INVESTMENT TECHNOLOGY GROUP INC / 84 00		OTHER CHARGES -2 08									
24 Oct 01	CAP AUTOMOTIVE REIT COM SHS	CUSIP 138733108		-	3 200 000	81 877 84	-	51 243 84	10 434 10		0 00	10 434 10
28 Oct 01	INVESTMENT TECHNOLOGY GROUP INC / 84 00		OTHER CHARGES 2 08									
14 Aug 02	CAP 1 FNCL COM	CUSIP 14040H105		-	4,100 000	118 888 87	-	224,722 81	107 855 84		0 00	- 107 855 84
19 Aug 02	INVESTMENT TECHNOLOGY GROUP INC / 82 00		OTHER CHARGES 3 53									
30 Aug 02	CAP 1 FNCL COM	CUSIP 14040H105		-	3 300 000	117,711 00	-	152,273 15	34 562 15		0 00	- 34 562 15
5 Sep 02	Settled											
18 Mar 02	CARDINAL HLTH INC	CUSIP 14149Y108		-	2 200 000	153,565 17	000	160 171 72	8 608 55		0 00	- 6 608 55
21 Mar 02	CIBC WORLD MARKETS CORP NEW YORK /		CUSIP 14149Y108		69 843400							
Settled												
	88 00		OTHER CHARGES 2 31									

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
18 Mar 02 - 21 Mar 02 Settled	CARDINAL HLTH INC CUSIP 14149Y108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 21	- 200 000 69 805000	13 976 79	000	14 975 32	- 998 53	0 00	- 998 53
21 May 02 24 May 02 Settled	CARDINAL HLTH INC CUSIP 14149Y108 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 41	- 200 000 67 870000	13,573 59	000	- 14 873 00	1 299 41	0 00	- 1 299 41
23 Jul 02 28 Jul 02 Settled	CARDINAL HLTH INC CUSIP 14149Y108 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 92	- 600 000 50 565000	30 326 08	000	41 788 50	11 462 42	0 00	- 11 462 42
6 Aug 02 9 Aug 02 Settled	CARDINAL HLTH INC CUSIP 14149Y108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 34	200 000 55 860000	11 187 66	000	13 678 00	- 2 508 34	0 00	2 508 34
6 Aug 02 9 Aug 02 Settled	CARDINAL HLTH INC CUSIP 14149Y108 FIDELITY CAPITAL MARKETS / 32 00 OTHER CHARGES 1 35	800 000 55 967300	44 740 49	000	- 54 150 00	9 409 51	0 00	9 409 51
20 Aug 02 23 Aug 02 Settled	CARDINAL HLTH INC CUSIP 14149Y108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 20	100 000 65 850000	6 562 80	000	6 735 00	172 20	0 00	172 20
20 Aug 02 23 Aug 02 Settled	CARDINAL HLTH INC CUSIP 14149Y108 INSTINET / 4 00 OTHER CHARGES 80	- 400 000 65 910000	26 359 20	000	- 26 130 50	228 70	0 00	228 70
20 Aug 02 23 Aug 02 Settled	CARDINAL HLTH INC CUSIP 14149Y108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 40	200 000 65 570000	13 109 60	000	- 13 428 00	- 318 40	0 00	318 40
20 Aug 02 23 Aug 02 Settled	CARDINAL HLTH INC CUSIP 14149Y108 TROSTER SINGER CORP / 3 00 OTHER CHARGES 40	200 000 65 710000	13 138 60	000	- 13 470 00	331 40	0 00	331 40

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
20 Aug 02 23 Aug 02 Settled	CARDINAL HLTH INC CUSIP 14149Y108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 79	400 000 65 430000	28 163 21	000	- 26 651 50	- 488 29	0 00	- 488 29
30 Aug 02 5 Sep 02 Settled	CARDINAL HLTH INC CUSIP 14149Y108	- 6 800 000 64 840000	440,912 00	000	- 477 580 03	36 668 03	0 00	- 36,668 03
18 Oct 02 21 Oct 02 Settled	CARDINAL HLTH INC CUSIP 14149Y108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 83	- 400 000 68 225000	27 281 17	000	26 070 00	1 211 17	0 00	1,211 17
18 Oct 02 21 Oct 02 Settled	CARDINAL HLTH INC CUSIP 14149Y108 GOLDMAN SACHS & COMPANY / 123 00 OTHER CHARGES 8 35	- 4 100 000 67 627800	277,142 83	000	- 258,380 12	17,782 51	0 00	17,782 51
17 Oct 02 22 Oct 02 Settled	CARDINAL HLTH INC CUSIP 14149Y108 GOLDMAN SACHS & COMPANY / 38 00 OTHER CHARGES 2 45	- 1,200 000 67 707900	81 211 03	000	- 33 017 74	48 183 29	0 00	48 183 29
11 Jun 02 14 Jun 02 Settled	CAREER ED CORP COM CUSIP 141665109 MERRILL PROFESSIONAL CLEARING CORP / 80 00 OTHER CHARGES 5 49	- 4 000 000 45 570000	182 214 51	000	- 99 120 00	83 094 51	0 00	83 094 51
11 Jun 02 14 Jun 02 Settled	CAREER ED CORP COM CUSIP 141665109 TROSTER SINGER CORP OTHER CHARGES 4 11	- 3 000 000 45 486800	136 456 29	000	103 416 00	33 040 29	0 00	33 040 29
18 Oct 02 21 Oct 02 Settled	CARMAX INC COM CUSIP 143130102 INSTINET / 13 00 OTHER CHARGES 82	1 300 000 15 790000	20 513 38	000	- 18 518 43	1 994 85	0 00	1 994 85
18 Oct 02 21 Oct 02 Settled	CARMAX INC COM CUSIP 143130102 CANTOR FITZGERALD & CO / 120 00 OTHER CHARGES 1 38	- 3 000 000 15 015200	44 824 24	000	- 43 988 48	935 75	0 00	935 75

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Transtation	
Sales								
Equities								
18 Oct 02 21 Oct 02 Settled	CARMAX INC COM CUSIP 143130102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 15 175000	1 515 45	000	1 453 79	61 66	0 00	61 66
16 Oct 02 21 Oct 02 Settled	CARMAX INC COM CUSIP 143130102 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 14	- 300 000 15 055000	4 510 36	000	4 347 84	162 52	0 00	162 52
17 Oct 02 22 Oct 02 Settled	CARMAX INC COM CUSIP 143130102 CANTOR FITZGERALD & CO / 30 44 OTHER CHARGES 35	- 761 000 15 150400	11 498 66	000	- 10 184 83	1 313 83	0 00	1,313 83
18 Oct 02 18 Oct 02 Settled	CARMAX INC COM CUSIP 143130102	0 490 0 000000	7 08	000	7 28	0 20	0 00	0 20
14 Aug 02 18 Aug 02 Settled	CARRAMERICA RLTY CORP COM REIT CUSIP 144418100 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 46	- 600 000 25 303800	15 169 82	000	- 18 480 00	3,310 18	0 00	- 3 310 18
14 Jan 02 17 Jan 02 Settled	CASCADE NAT GAS CORP COM CUSIP 147339105 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 16	- 500 000 20 749000	10 364 34	000	8 831 00	1 533 34	0 00	1 533 34
14 Jan 02 17 Jan 02 Settled	CASCADE NAT GAS CORP COM CUSIP 147339105 JONES & ASSOCIATES / 18 00 OTHER CHARGES 13	- 400 000 20 762500	8 288 87	000	7,064 80	1 224 07	0 00	1 224 07
15 Jan 02 18 Jan 02 Settled	CASCADE NAT GAS CORP COM CUSIP 147339105 JONES & ASSOCIATES / 20 00 OTHER CHARGES 18	500 000 20 754600	10 357 14	000	- 8 831 00	1 526 14	0 00	1 526 14
29 Jan 02 1 Feb 02 Settled	CASCADE NAT GAS CORP COM CUSIP 147339105 GOLDMAN SACHS & COMPANY / 3 00 OTHER CHARGES 03	- 100 000 19 478700	1 944 64	000	1 768 20	178 44	0 00	178 44
30 Jan 02 4 Feb 02 Settled	CASCADE NAT GAS CORP COM CUSIP 147339105 GOLDMAN SACHS & COMPANY / 39 00 OTHER CHARGES 38	1,300 000 19 333900	25 094 69	000	- 22 960 60	2 134 09	0 00	2,134 09

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Investment Transaction Detail

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

Sales**Equities**

31 Jan 02 5 Feb 02 Settled	CASCADE NAT GAS CORP COM CUSIP 147339105 GOLDMAN SACHS & COMPANY / 33 00 OTHER CHARGES 32	- 1 100 000 19 240000	21 130 68	000	- 18,825 54	2 305 14	0 00	2 305 14
25 Jun 02 28 Jun 02 Settled	CASELLA WASTE SYS INC CL A COM STK CUSIP 147448104 INVESTMENT TECHNOLOGY GROUP INC / 80 00 OTHER CHARGES 1 34	- 4 000 000 11 055000	44 138 68	000	- 47 537 28	3 398 62	0 00	3 398 62
28 Jun 02 1 Jul 02 Settled	CASELLA WASTE SYS INC CL A COM STK CUSIP 147448104 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 41	1 200 000 11 285000	13 529 59	000	14 088 00	558 41	0 00	- 558 41
28 Jun 02 1 Jul 02 Settled	CASELLA WASTE SYS INC CL A COM STK CUSIP 147448104 ARCHIPELAGO BCC CAPITAL / 8 00 OTHER CHARGES 15	- 400 000 12 000000	4 783 85	000	- 4 688 00	87 85	0 00	87 85
28 Jun 02 1 Jul 02 Settled	CASELLA WASTE SYS INC CL A COM STK CUSIP 147448104 INSTINET / 8 00 OTHER CHARGES 29	- 800 000 11 775000	9 411 71	000	- 9 392 00	19 71	0 00	19 71
27 Jun 02 2 Jul 02 Settled	CASELLA WASTE SYS INC CL A COM STK CUSIP 147448104 TROSTER SINGER CORP OTHER CHARGES 70	- 2,000 000 11 480000	22 859 30	000	- 23 118 00	- 158 70	0 00	- 158 70
28 Jun 02 3 Jul 02 Settled	CASELLA WASTE SYS INC CL A COM STK CUSIP 147448104 TROSTER SINGER CORP OTHER CHARGES 25	- 700 000 11 400000	7,879 75	000	- 8 008 00	28 25	0 00	- 28 25
28 Aug 02 29 Aug 02 Settled	CASEYS GEN STORES INC COM CUSIP 147528103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	100 000 11 845000	1,182 48	000	1 282 00	- 119 54	0 00	- 119 54
28 Aug 02 29 Aug 02 Settled	CASEYS GEN STORES INC COM CUSIP 147528103 INVESTMENT TECHNOLOGY GROUP INC / 174 00 OTHER CHARGES 3 04	- 8 700 000 11 580000	100,568 86	000	- 111 534 00	- 10 965 04	0 00	- 10,965 04

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Trade date Security description Asset ID Broker/Commission Trade Status Shares/PA Price Transaction amount Principal Acrued interest Cost Market Translation Total

Sales

Equities

27 Aug 02	CASEYS GEN STORES INC COM	CUSIP 147528103	- 4 800 000	55 808 71	000	61 538 00	5 627 29	0 00	5 627 29				
30 Aug 02	CANTOR FITZGERALD & CO	CUSIP 147528103											
	OTHER CHARGES												
30 Aug 02	CASEYS GEN STORES INC COM	CUSIP 147528103	700 000	8 137 25	000	- 8 974 00	836 75	0 00	836 75				
27 Aug 02	INVESTMENT TECHNOLOGY GROUP INC / 14 00												
	OTHER CHARGES												
18 Nov 02	CATAPULT COMMUNICATIONS CORP COM	CUSIP 149018107	300 000	3 434 89	000	4 697 79	1 262 90	0 00	1 262 90				
21 Nov 02	INVESTMENT TECHNOLOGY GROUP INC / 8 00												
	OTHER CHARGES												
19 Nov 02	CATAPULT COMMUNICATIONS CORP COM	CUSIP 149018107	3 200 000	35 198 94	000	50,098 04	14,899 10	0 00	14 899 10				
22 Nov 02	SCHWAB CHARLES												
	OTHER CHARGES												
11 Dec 02	CATAPULT COMMUNICATIONS CORP COM	CUSIP 149018107	- 3 700 000	40 227 03	000	57 731 44	17 504 41	0 00	- 17 504 41				
16 Dec 02	INVESTMENT TECHNOLOGY GROUP INC / 330 00												
	OTHER CHARGES												
12 Dec 02	CATAPULT COMMUNICATIONS CORP COM	CUSIP 149018107	- 1 400 000	15 343 53	000	19 505 64	- 4 162 11	0 00	- 4 162 11				
17 Dec 02	HENDERSON BROTHERS INC												
	OTHER CHARGES												
15 Mar 02	CATELLUS DEV CORP	CUSIP 149111106	- 6 600 000	128 251 25	000	- 116 238 54	12 012 71	0 00	12 012 71				
20 Mar 02	LEHMAN BROTHERS INC / 330 00												
	OTHER CHARGES												
14 Aug 02	CATELLUS DEV CORP	CUSIP 149111106	200 000	3 867 88	000	3 522 38	345 50	0 00	345 50				
19 Aug 02	INVESTMENT TECHNOLOGY GROUP INC / 4 00												
	OTHER CHARGES												
15 Aug 02	CATELLUS DEV CORP	CUSIP 149111106	- 1 700 000	34 162 51	000	29 940 23	4 222 28	0 00	4 222 28				
20 Aug 02	INVESTMENT TECHNOLOGY GROUP INC / 34 00												
	OTHER CHARGES												

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
18 Aug 02	CATELLUS DEV CORP	2 500 000	50 358 23	000	- 44 028 75	8 329 48	0 00	8 329 48
21 Aug 02	CUSIP 149111108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 50 00	20 184300						
	OTHER CHARGES 1 52							
18 Aug 02	CATELLUS DEV CORP	- 1 800 000	38 780 89	000	- 31 701 42	5 089 47	0 00	5 089 47
22 Aug 02	CUSIP 149111108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 38 00	20 480000						
	OTHER CHARGES 1 11							
20 Aug 02	CATELLUS DEV CORP	- 1 000 000	20 069 39	000	17 611 80	2,457 48	0 00	2 457 48
23 Aug 02	CUSIP 149111108							
Settled	INSTINET / 10 00	20 080000						
	OTHER CHARGES 81							
20 Aug 02	CATELLUS DEV CORP	2 800 000	51 568 40	000	- 45 790 94	5 777 48	0 00	5 777 48
23 Aug 02	CUSIP 149111108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 52 00	18 854600						
	OTHER CHARGES 1 58							
21 Aug 02	CATELLUS DEV CORP	- 600 000	11,774 84	000	- 10 587 14	1 207 50	0 00	1,207 50
28 Aug 02	CUSIP 149111108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 12 00	18 845000						
	OTHER CHARGES 38							
28 Aug 02	CATELLUS DEV CORP	- 500 000	9,769 70	000	- 8 805 85	983 75	0 00	983 75
29 Aug 02	CUSIP 149111108							
Settled	INSTINET / 5 00	19 590000						
	OTHER CHARGES 30							
30 Jan 02	CATERPILLAR INC COM	- 800 000	43 645 38	000	- 47 509 20	3 863 82	0 00	- 3 863 82
4 Feb 02	CUSIP 149123101							
Settled	PUTNAM LOVELL DE GUARDIOLA / 27 00	48 525600						
	OTHER CHARGES 86							
30 Jan 02	CATERPILLAR INC COM	- 500 000	24 247 43	000	- 27,538 08	- 3 290 63	0 00	- 3 290 63
4 Feb 02	CUSIP 149123101							
Settled	PUTNAM LOVELL DE GUARDIOLA / 15 00	48 525600						
	OTHER CHARGES 37							
31 Jan 02	CATERPILLAR INC COM	- 600 000	28,662 35	000	- 31 542 00	- 1,879 65	0 00	- 1 879 65
5 Feb 02	CUSIP 149123101							
Settled	PUTNAM LOVELL DE GUARDIOLA / 18 00	49 488000						
	OTHER CHARGES 45							
30 Aug 02	CATERPILLAR INC COM	5,200 000	228 928 00	000	247 178 41	- 20 248 41	0 00	- 20 248 41
5 Sep 02	CUSIP 149123101							
Settled		43 840000						

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

Sales

Equities

8 May 02 9 May 02 Settled	CATO CORP NEW CL A CUSIP 149205108 INVESTMENT TECHNOLOGY GROUP INC / 132 00 OTHER CHARGES 5 29	- 6 800 000	175,455 71	000	- 89 761 78	85 693 93	0 00	85 693 93
13 Aug 02 16 Aug 02 Settled	CBL & ASSOC PPTYS INC COM CUSIP 124830100 INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 1 69	1 500 000	55 888 31	000	46 972 50	8 915 81	0 00	8 915 81
28 Aug 02 29 Aug 02 Settled	CBL & ASSOC PPTYS INC COM CUSIP 124830100 INVESTMENT TECHNOLOGY GROUP INC / 32 00 OTHER CHARGES 1 85	- 1 600 000	81,406 15	000	- 43,625 55	17 780 60	0 00	17 780 60
23 Sep 02 26 Sep 02 Settled	CBL & ASSOC PPTYS INC COM CUSIP 124830100 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 1 19	1 000 000	39,188 81	000	24 350 11	14 848 70	0 00	14 848 70
23 Sep 02 26 Sep 02 Settled	CBL & ASSOC PPTYS INC COM CUSIP 124830100 SPEAR LEEDS AND KELLOGG / 4 50 OTHER CHARGES 38	300 000	11 770 14	000	7 875 89	4 094 25	0 00	4 094 25
13 Feb 02 19 Feb 02 Settled	CELL GENESYS INC COM CUSIP 150921104 INVESTMENT TECHNOLOGY GROUP INC / 106 00 OTHER CHARGES 1 41	5 300 000	93 755 59	000	- 94 123 68	- 368 08	0 00	- 368 08
9 Jan 02 14 Jan 02 Settled	CENDANT CORP COM STK CUSIP 151313103 INSTINET / 1 00 OTHER CHARGES 03	100 000	1 868 97	000	1 881 00	12 03	0 00	12 03
9 Jan 02 14 Jan 02 Settled	CENDANT CORP COM STK CUSIP 151313103 KNIGHT SECURITIES L P / 51 00 OTHER CHARGES 49	- 1 700 000	32 529 35	000	31 977 00	552 35	0 00	552 35
9 Jan 02 14 Jan 02 Settled	CENDANT CORP COM STK CUSIP 151313103 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 26	800 000	17 104 24	000	16 929 00	175 24	0 00	175 24

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
10 Jan 02 15 Jan 02 Settled	CENDANT CORP COM STK CUSIP 151313103 BNY ESI SECURITIES CO / 20 00 OTHER CHARGES 15	500 000 18 910800	9 435 25	000	9 405 00	30 25	0 00	30 25
10 Jan 02 15 Jan 02 Settled	CENDANT CORP COM STK CUSIP 151313103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	- 100 000 18 785000	1 878 47	000	1 881 00	4 53	0 00	- 4 53
10 Jan 02 15 Jan 02 Settled	CENDANT CORP COM STK CUSIP 151313103 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 18	- 600 000 18 980000	11 375 82	000	- 11 288 00	89 82	0 00	89 82
10 Jan 02 15 Jan 02 Settled	CENDANT CORP COM STK CUSIP 151313103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	- 100 000 19 170000	1 914 97	000	- 1 881 00	33 97	0 00	33 97
1 Feb 02 6 Feb 02 Settled	CENDANT CORP COM STK CUSIP 151313103 ROBERTSON STEPHENS & CO L.R. / 30 00 OTHER CHARGES 28	- 1,000 000 18 744200	18 713 84	000	- 18 779 30	- 65 38	0 00	- 65 38
1 Feb 02 6 Feb 02 Settled	CENDANT CORP COM STK CUSIP 151313103 ROBERTSON STEPHENS & CO L.R. / 36 00 OTHER CHARGES 31	- 1 200 000 18 744200	20,058 73	000	- 18 363 42	683 31	0 00	683 31
28 Feb 02 5 Mar 02 Settled	CENDANT CORP COM STK CUSIP 151313103 MORGAN STANLEY & CO INC / 24 00 OTHER CHARGES 22	- 800 000 17 889300	14,127 22	000	- 12 484 80	1 842 42	0 00	1,842 42
1 Mar 02 8 Mar 02 Settled	CENDANT CORP COM STK CUSIP 151313103 BERNSTEIN, SANFORD C & CO / 3 00 OTHER CHARGES 03	- 100 000 18 083400	1 805 31	000	- 1 560 60	244 71	0 00	244 71
4 Mar 02 7 Mar 02 Settled	CENDANT CORP COM STK CUSIP 151313103 BERNSTEIN SANFORD C & CO / 15 00 OTHER CHARGES 14	500 000 18 384300	9,167 01	000	- 7 803 00	1 364 01	0 00	1,384 01

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Sales								
Equities								
5 Mar 02 8 Mar 02 Settled	CENDANT CORP COM STK CUSIP 151313103 BERNSTEIN SANFORD C & CO / 8 00 OTHER CHARGES 08	- 200 000 18 381100	3 870 18	000	3 121 20	548 98	0 00	548 98
7 Mar 02 12 Mar 02 Settled	CENDANT CORP COM STK CUSIP 151313103 BERNSTEIN SANFORD C & CO / 8 00 OTHER CHARGES 08	- 200 000 18 282500	3 650 44	000	3 121 20	529 24	0 00	529 24
18 Mar 02 21 Mar 02 Settled	CENDANT CORP COM STK CUSIP 151313103 MORGAN STANLEY & CO INC OTHER CHARGES 61	2 100 000 19 181000	40 278 49	000	- 32,754 15	7 525 34	0 00	7 525 34
27 Mar 02 2 Apr 02 Settled	CENDANT CORP COM STK CUSIP 151313103 MORGAN STANLEY & CO INC / 15 00 OTHER CHARGES 15	- 500 000 19 138300	8 553 00	000	7 792 75	1 760 25	0 00	1 760 25
2 Apr 02 5 Apr 02 Settled	CENDANT CORP COM STK CUSIP 151313103 BANC AMERICA SECUR MONIGOMERY DIV / 57 00 OTHER CHARGES 1 08	- 1 800 000 18 738500	35 548 97	000	- 29 612 45	5 934 52	0 00	5 934 52
30 Aug 02 5 Sep 02 Settled	CENDANT CORP COM STK CUSIP 151313103	15 800 000 14 310000	226 098 00	000	222 341 80	3 758 10	0 00	3 758 10
16 Oct 02 21 Oct 02 Settled	CENDANT CORP COM STK CUSIP 151313103 MERRILL LYNCH PIERCE FENNER & SMITH / 220 00 OTHER CHARGES 1 88	- 5 500 000 11 287700	81 915 47	000	99,008 72	- 37 091 25	0 00	37 091 25
16 Oct 02 21 Oct 02 Settled	CENDANT CORP COM STK CUSIP 151313103 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 32	- 900 000 11 515000	10 345 18	000	- 16 928 00	- 6 583 82	0 00	- 6 583 82
28 Oct 02 31 Oct 02 Settled	CENDANT CORP COM STK CUSIP 151313103 CREDIT SUISSE FIRST BOSTON CORPORATION / 82 00 OTHER CHARGES 83	2 300 000 11 950800	27 394 01	000	- 39 044 36	11 650 35	0 00	- 11 650 35

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
29 Oct 02 1 Nov 02 Settled	CENDANT CORP COM STK CUSIP 151313103 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 18	- 500 000 11 765000	5,872 32	000	- 8 477 50	- 2 605 18	0 00	- 2 605 18
29 Oct 02 1 Nov 02 Settled	CENDANT CORP COM STK CUSIP 151313103 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 14	- 400 000 11 595000	4 828 88	000	- 6 783 50	- 2,153 84	0 00	- 2,153 84
29 Oct 02 1 Nov 02 Settled	CENDANT CORP COM STK CUSIP 151313103 CREDIT SUISSE FIRS1 BOSTON CORPORATION / 184 00 OTHER CHARGES 1 82	- 4 800 000 11 658300	53,442 58	000	- 69 065 25	- 15 622 69	0 00	15,622 69
29 Oct 02 1 Nov 02 Settled	CENDANT CORP COM STK CUSIP 151313103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 11 605000	1 158 48	000	- 1 697 00	- 538 54	0 00	538 54
29 Oct 02 1 Nov 02 Settled	CENDANT CORP COM STK CUSIP 151313103 INSTINET / 1 00 OTHER CHARGES 04	- 100 000 11 840000	1,182 98	000	- 1 697 00	- 514 04	0 00	514 04
11 Nov 02 14 Nov 02 Settled	CENDANT CORP COM STK CUSIP 151313103 ABEL NOSER CORPORATION / 44 00 OTHER CHARGES 40	- 1 100 000 12 077200	13,240 52	000	- 14,837 80	1,597 38	0 00	- 1 597 38
12 Nov 02 15 Nov 02 Settled	CENDANT CORP COM STK CUSIP 151313103 ABEL NOSER CORPORATION / 188 00 OTHER CHARGES 1 71	- 4,700 000 12 074200	56 559 03	000	- 62 245 58	- 5 688 58	0 00	- 5 688 58
12 Nov 02 15 Nov 02 Settled	CENDANT CORP COM STK CUSIP 151313103 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 08	- 200 000 12 100000	2,415 82	000	- 2 897 80	- 281 88	0 00	- 281 88
13 Nov 02 18 Nov 02 Settled	CENDANT CORP COM STK CUSIP 151313103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	100 000 11 875000	1,185 46	000	- 1 308 48	- 144 03	0 00	144 03

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
13 Nov 02 18 Nov 02 Settled	CENDANT CORP COM STK CUSIP 151313103 INSTINET / 6 00 OTHER CHARGES 22	600 000 11 890000	7 181 78	000	7 856 94	675 16	0 00	- 675 16
13 Nov 02 18 Nov 02 Settled	CENDANT CORP COM STK CUSIP 151313103 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 08	- 200 000 11 875000	2 330 92	000	2 620 49	289 57	0 00	289 57
13 Nov 02 18 Nov 02 Settled	CENDANT CORP COM STK CUSIP 151313103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 11 735000	1 171 46	000	1 311 00	- 139 54	0 00	139 54
13 Nov 02 18 Nov 02 Settled	CENDANT CORP COM STK CUSIP 151313103 ABEL NOSER CORPORATION / 24 00 OTHER CHARGES 22	- 600 000 11 700000	6 995 78	000	- 7 856 94	- 861 16	0 00	- 861 16
14 Nov 02 19 Nov 02 Settled	CENDANT CORP COM STK CUSIP 151313103 ABEL NOSER CORPORATION / 232 00 OTHER CHARGES 2 08	5 800 000 11 755100	67,945 52	000	- 75 936 21	7 990 69	0 00	7 990 69
18 Mar 02 21 Mar 02 Settled	CENTEX CORP COM CUSIP 152312104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 09	100 000 56 503500	5 648 26	000	5 656 50	8 24	0 00	- 8 24
18 Mar 02 21 Mar 02 Settled	CENTEX CORP COM CUSIP 152312104 JEFFERIES & COMPANY / 4 00 OTHER CHARGES 08	100 000 56 550000	5 650 91	000	- 5 656 50	5 59	0 00	5 59
19 Mar 02 22 Mar 02 Settled	CENTEX CORP COM CUSIP 152312104 JEFFERIES & COMPANY / 20 00 OTHER CHARGES 43	- 500 000 57 056200	28 507 67	000	23 653 81	4,853 86	0 00	4 853 86
30 Aug 02 5 Sep 02 Settled	CENTEX CORP COM CUSIP 152312104	800 000 50 490000	45 441 00	000	44 516 50	924 50	0 00	924 50
18 Oct 02 21 Oct 02 Settled	CENTEX CORP COM CUSIP 152312104 ACCESS SECURITIES INC / 32 00 OTHER CHARGES 1 07	800 000 44 185300	35 315 17	000	43 172 00	7 856 83	0 00	7,856.83

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
18 Oct 02 21 Oct 02 Settled	CENTEX CORP COM CUSIP 152312104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 14	- 100 000 44 705000	4 488 38	000	- 5 398 50	928 14	0 00	- 928 14
17 Oct 02 22 Oct 02 Settled	CENTEX CORP COM CUSIP 152312104 ACCESS SECURITIES INC / 52 00 OTHER CHARGES 1 83	- 1,300 000 48 521100	60 423 60	000	- 56,280 82	4 142 78	0 00	4 142 78
18 Jul 02 19 Jul 02 Settled	CENTILLIUM COMMUNICATIONS INC COM CUSIP 152319109 CANTOR FITZGERALD & CO OTHER CHARGES 3 05	- 16,400 000 8 174300	101 255 47	000	202 844 97	101 589 50	0 00	- 101 589 50
18 Jul 02 19 Jul 02 Settled	CENTILLIUM COMMUNICATIONS INC COM CUSIP 152319109 INSTINET / 71 00 OTHER CHARGES 1 38	7,100 000 8 335000	44 808 14	000	88 347 41	- 53 441 27	0 00	- 53,441 27
18 Jul 02 19 Jul 02 Settled	CENTILLIUM COMMUNICATIONS INC COM CUSIP 152319109 TROSTER SINGER CORP OTHER CHARGES 42	- 2 000 000 8 820000	13,839 58	000	27 870 00	14 030 42	0 00	14 030 42
17 Jul 02 22 Jul 02 Settled	CENTILLIUM COMMUNICATIONS INC COM CUSIP 152319109 CANTOR FITZGERALD & CO OTHER CHARGES 2 54	- 13 500 000 8 246000	84 318 48	000	- 125 810 55	- 41 492 09	0 00	41 492 09
30 Aug 02 5 Sep 02 Settled	CENTURYTEL INC COM COM STK CUSIP 158700108	- 2 100 000 27 050000	58 805 00	000	58 808 28	- 2 101 28	0 00	- 2 101 28
31 Jul 02 13 Aug 02 Pending	CF BARCLAYS EAFE EQTY INDEX FD B CUSIP 066809CF9	0 000 0 000000	0 00	000	7,688 60	7 688 60	0 00	7,688 60
30 Aug 02 10 Sep 02 Settled	CF BARCLAYS EAFE EQTY INDEX FD B CUSIP 066809CF9	- 823 010 25 020 000000	15 585 30	000	- 16 915 04	- 1 329 74	0 00	- 1 329 74
30 Aug 02 10 Sep 02 Pending	CF BARCLAYS EAFE EQTY INDEX FD B CUSIP 066809CF9	0 000 0 000000	0 00	000	8 77	8 77	0 00	8 77

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

Sales

Equities

30 Sep 02 10 Oct 02 Pending	CF BARCLAYS EAFE EQTY INDEX FD B CUSIP 066809CF9	0 000 0 000000	0 00	0 00	1 75	1 75	0 00	1 75
31 Oct 02 13 Nov 02 Pending	CF BARCLAYS EAFE EQTY INDEX FD B CUSIP 066809CF9	0 000 0 000000	0 00	0 00	22 179 71	22 179 71	0 00	22 179 71
29 Nov 02 12 Dec 02 Pending	CF BARCLAYS EAFE EQTY INDEX FD B CUSIP 066809CF9	0 000 0 000000	0 00	0 00	3 499 53	3 499 53	0 00	3 499 53
31 Dec 02 13 Jan 03 Pending	CF BARCLAYS EAFE EQTY INDEX FD B CUSIP 066809CF9	578 320 23 780000	13 705 05	0 00	14 443 73	738 68	0 00	738 68
31 Dec 02 13 Jan 03 Pending	CF BARCLAYS EAFE EQTY INDEX FD B CUSIP 066809CF9	0 000 0 000000	0 00	0 00	45 58	45 58	0 00	45 58
30 Jan 02 30 Jan 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066659CF8	0 000 0 000000	0 00	0 00	479 325 15	479 325 15	0 00	479 325 15
28 Feb 02 28 Feb 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066659CF8	0 000 0 000000	0 00	0 00	30 845 85	30 845 85	0 00	30 845 85
4 Mar 02 11 Mar 02 Settled	CF BARCLAYS EQTY INDEX FD B CUSIP 066659CF8	- 37 850 140 130000	5 304 22	0 00	- 7 445 52	- 2 141 30	0 00	2 141 30
29 Mar 02 2 Apr 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066659CF8	0 000 0 000000	0 00	0 00	330 708 48	330 708 48	0 00	330 708 48
29 Apr 02 29 Apr 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066659CF8	0 000 0 000000	0 00	0 00	187 721 25	187 721 25	0 00	187 721 25
31 May 02 12 Jun 02 Settled	CF BARCLAYS EQTY INDEX FD B CUSIP 066659CF8	39 800 135 200000	5 381 34	0 00	7 865 92	2 484 58	0 00	2 484 58
31 Jul 02 13 Aug 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066659CF8	0 000 0 000000	0 00	0 00	316 041 96	316 041 96	0 00	316 041 96

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
30 Aug 02 10 Sep 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 068859CF8	0 000 0 000000	0 00	000	509,587 40	509 587 40	0 00	509 587 40
30 Aug 02 10 Sep 02 Settled	CF BARCLAYS EQTY INDEX FD B CUSIP 068859CF8	- 42 980 18,640 000000	5 000 72	000	- 8,413 47	3,412 75	0 00	3 412 75
30 Sep 02 10 Oct 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 068859CF8	0 000 0 000000	0 00	000	84 322 57	84 322 57	0 00	84,322 57
31 Oct 02 13 Nov 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 068859CF8	0 000 0 000000	0 00	000	18 575 09	18 575 09	0 00	19,575 09
29 Nov 02 12 Dec 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 068859CF8	0 000 0 000000	0 00	000	56 889 28	56 889 28	0 00	56 889 28
31 Dec 02 13 Jan 03 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 068859CF8	- 37 590 112 750000	4 237 81	000	- 7 435 83	3 198 22	0 00	- 3 198 22
31 Dec 02 13 Jan 03 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 068859CF8	0 000 0 000000	0 00	000	212 078 47	212 078 47	0 00	212 078 47
5 Mar 02 10 Apr 02 Settled	CF BGI FLOAT ADJ EAFE B FD CUSIP 055994933	- 296 520 9 100000	2 897 02	000	- 2 750 79	- 53 77	0 00	- 53 77
31 May 02 12 Jun 02 Settled	CF BGI FLOAT ADJ EAFE B FD CUSIP 055994933	- 1 536 800 9 810000	15 080 72	000	14 297 78	782 84	0 00	782 84
18 Jun 02 28 Jun 02 Settled	CF BGI FLOAT ADJ EAFE B FD CUSIP 055994933	- 5,173,889 280 9 260000	47,818 852 82	000	48 237 368 86	- 320 514 04	0 00	320 514 04
12 Apr 02 17 Apr 02 Settled	CHAMPION ENTERPRISES INC COM CUSIP 159498109 FIDELITY CAPITAL MARKETS / 508 00 OTHER CHARGES 3 32	12 700 000 8 659200	109 460 52	000	- 125 026 02	- 15 565 50	0 00	15 565 50

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
12 Apr 02 17 Apr 02 Settled	CHAMPION ENTERPRISES INC COM CUSIP 158498109 INVESTMENT TECHNOLOGY GROUP INC / 38 00 OTHER CHARGES 48	- 1 900 000 8 375000	15 874 02	000	19,729 41	3 855 39	0 00	3 855 39
3 Apr 02 8 Apr 02 Settled	CHARTER COMMUNICATIONS INC DEL CL A CUSIP 18117M107 KNIGHT SECURITIES L P OTHER CHARGES 7 16	23 600 000 10 078700	237 850 16	000	377 300 83	139 450 77	0 00	139,450 77
15 Aug 02 20 Aug 02 Settled	CHARTER COMMUNICATIONS INC DEL CL A CUSIP 18117M107 INVESTMENT TECHNOLOGY GROUP INC / 174 00 OTHER CHARGES 71	8 700 000 2 710000	23 402 29	000	130 342 20	106,839 91	0 00	106 839 91
16 Aug 02 21 Aug 02 Settled	CHARTER COMMUNICATIONS INC DEL CL A CUSIP 18117M107 INSTINET / 13 00 OTHER CHARGES 11	- 1 300 000 2 730000	3 535 89	000	8 274 52	4 738 63	0 00	- 4 738 63
1 Jul 02 5 Jul 02 Settled	CHARTER MUN MTG ACCEP CO SH BEN INT CUSIP 160908109 JONES & ASSOCIATES / 44 00 OTHER CHARGES 59	1,100 000 17 650800	19 371 29	000	16 775 00	2 598 29	0 00	2 598 29
2 Jul 02 8 Jul 02 Settled	CHARTER MUN MTG ACCEP CO SH BEN INT CUSIP 160908109 BNY CLEARING SERVICES LLC / 200 00 OTHER CHARGES 2 58	5 000 000 17 082900	85 211 92	000	- 75 350 00	8 881 92	0 00	8 881 92
2 Jul 02 8 Jul 02 Settled	CHARTER MUN MTG ACCEP CO SH BEN INT CUSIP 160908109 JONES & ASSOCIATES / 24 00 OTHER CHARGES 32	- 600 000 17 415500	10 424 98	000	- 9 042 00	1 382 98	0 00	1 382 98
14 Feb 02 20 Feb 02 Settled	CHARTER 1 FINCL INC COM CUSIP 160903100 LEHMAN BROTHERS INC / 38 00 OTHER CHARGES 53	- 1 200 000 29 038300	34 809 43	000	- 33 352 98	1 456 45	0 00	1 456 45
1 Mar 02 8 Mar 02 Settled	CHARTER 1 FINCL INC COM CUSIP 160903100 MCDONALD AND COMPANY / 75 00 OTHER CHARGES 70	- 1 500 000 30 811600	46 141 70	000	40 681 10	5 460 60	0 00	5 460 60

Portfolio Statement
 1 JAN 02 - 31 DEC 02
 Account number 5502 Account Name FAMILY CODE FAM5502

Investment Transaction Detail

Trade date	Security description	Shares/PAR	Price	Transaction amount	Principal	Accrued interest	Cost	Market	Translation	Total	Realized gain/loss
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Sales

Equities

12 Mar 02	Settled	CHARTER 1 FINCL INC COM	CUSIP 160903100	- 400 000	12 569 53	000	10 531 62	2 037 91	0 00	2,037 91	
15 Mar 02	Settled	MORGAN STANLEY & CO INC / 12 00	OTHER CHARGES	31 454300							
13 Mar 02	Settled	CHARTER 1 FINCL INC COM	CUSIP 160903100	- 500 000	15 714 41	000	9 515 67	6 188 74	0 00	6 188 74	
18 Mar 02	Settled	MORGAN STANLEY & CO INC / 15 00	OTHER CHARGES	31 459300							
12 Apr 02	Settled	CHARTER 1 FINCL INC COM	CUSIP 160903100	- 600 000	21 010 18	000	- 9 729 25	11 280 91	0 00	11 280 91	
17 Apr 02	Settled	GOLDMAN SACHS & COMPANY	OTHER CHARGES	35 018000							
30 Aug 02	Settled	CHARTER 1 FINCL INC COM	CUSIP 160903100	- 3 400 000	114 580 00	000	- 115 643 50	- 1 083 50	0 00	- 1 083 50	
5 Sep 02	Settled	CHARTER 1 FINCL INC COM	CUSIP 160903100	- 33 700000							
3 Jan 02	Settled	CHESSECAKE FACTORY INC COM	CUSIP 163072101	- 4 600 000	157 747 73	000	- 113 037 03	44 710 70	0 00	44 710 70	
8 Jan 02	Settled	KNIGHT SECURITIES L P	OTHER CHARGES	34 283500							
3 Jan 02	Settled	CHESSECAKE FACTORY INC COM	CUSIP 163072101	- 100 000	3 424 44	000	2 457 33	987 11	0 00	987 11	
8 Jan 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	OTHER CHARGES	34 265000							
3 Jan 02	Settled	CHESSECAKE FACTORY INC COM	CUSIP 163072101	200 000	6 858 89	000	- 4 914 65	1 942 24	0 00	1 942 24	
8 Jan 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00	OTHER CHARGES	34 305000							
3 Jan 02	Settled	CHESSECAKE FACTORY INC COM	CUSIP 163072101	- 300 000	10 301 84	000	- 7 371 98	2,929 86	0 00	2,929 86	
8 Jan 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 6 00	OTHER CHARGES	34 360000							
8 Oct 02	Settled	CHES CORP COM	CUSIP 165158104	- 4 300 000	58 570 38	000	115 892 91	- 59,322 53	0 00	59,322 53	
11 Oct 02	Settled	CIBC WORLD MARKETS CORP NEW YORK /	OTHER CHARGES	13 198300							
8 Oct 02	Settled	OTHER CHARGES									

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Account number 5502
 Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Equities

3 Jun 02	CHEVRONTXACO CORP COM	CUSIP 166764100	FIDELITY CAPITAL MARKETS / 40 00	OTHER CHARGES	2 63	1 000 000	87,107 37	86 450 00	0 000	86 450 00	0 000	0 000	657 37	
22 Jun 02	CHEVRONTXACO CORP COM	CUSIP 166764100	DEUTSCHE BANK SECURITIES INC	OTHER CHARGES	1 05	500 000	34 693 95	46 442 50	0 000	46 442 50	11 748 55	0 000	11,748 55	
23 Jun 02	CHEVRONTXACO CORP COM	CUSIP 166764100	SMITH BARNEY INC / 7 00	OTHER CHARGES	42	200 000	13 802 66	18 577 00	0 000	18 577 00	4 774 34	0 000	- 4 774 34	
24 Jun 02	CHEVRONTXACO CORP COM	CUSIP 166764100	CITATION GROUP / 15 00	OTHER CHARGES	1 03	500 000	34 090 82	- 48 432 39	0 000	- 12 341 57	- 12 341 57	0 000	- 12 341 57	
26 Jun 02	CHEVRONTXACO CORP COM	CUSIP 166764100	SMITH BARNEY INC / 8 00	OTHER CHARGES	42	200 000	13 865 48	- 18 570 26	0 000	- 4 704 80	4 704 80	0 000	- 4 704 80	
29 Jun 02	CHEVRONTXACO CORP COM	CUSIP 166764100	SMITH BARNEY INC / 12 00	OTHER CHARGES	88	400 000	29 091 48	37 140 52	0 000	37 140 52	8 049 04	0 000	- 8 049 04	
30 Aug 02	CHEVRONTXACO CORP COM	CUSIP 166764100		OTHER CHARGES		- 16 100 000	1 233 743 00	1 214 819 88	0 000	1 214 819 88	19 123 14	0 000	19 123 14	
2 Dec 02	CHEVRONTXACO CORP COM	CUSIP 166764100	INVESTMENT TECHNOLOGY GROUP INC / 4 00	OTHER CHARGES	41	200 000	13 381 58	- 14 858 00	0 000	- 1 476 41	- 1 476 41	0 000	- 1 476 41	
3 Dec 02	CHEVRONTXACO CORP COM	CUSIP 166764100		OTHER CHARGES	1 21	- 600 000	39 988 79	- 44 854 77	0 000	- 4 865 98	4 865 98	0 000	4 865 98	
17 Dec 02	CHEVRONTXACO CORP COM	CUSIP 166764100		OTHER CHARGES	42	- 200 000	13 687 58	14 919 54	0 000	14 919 54	- 1 231 96	0 000	- 1 231 96	

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The Northern Trust Company

Capital Gains and Losses for Tax on Investment Income

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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

Sales**Equities**

17 Dec 02	CHEVRONTXACO CORP COM	- 1 300 000	89 060 31	000	- 96 899 73	- 7 839 42	0 00	- 7,839 42
20 Dec 02	CUSIP 166764100							
Settled	FIDELITY CAPITAL MARKETS / 52 00	68 550000						
	OTHER CHARGES 2 69							
18 Mar 02	CHIRON CORP COM	- 200 000	8 722 05	000	8 698 00	1 024 05	0 00	1 024 05
21 Mar 02	CUSIP 170040109							
Settled	MORGAN STANLEY & CO INC	48 811000						
	OTHER CHARGES 15							
12 Apr 02	CHIRON CORP COM	- 100 000	4,558 66	000	- 4 338 00	222 66	0 00	222 66
17 Apr 02	CUSIP 170040109							
Settled	GOLDMAN SACHS & COMPANY	45 588000						
	OTHER CHARGES 14							
30 Aug 02	CHIRON CORP COM	- 2,900 000	109 881 00	000	- 118 904 02	- 9,023 02	0 00	9 023 02
5 Sep 02	CUSIP 170040109							
Settled		37 890000						
17 Jun 02	CHUBB CORP COM	- 300 000	21 814 34	000	23 143 58	- 1,229 24	0 00	- 1 229 24
20 Jun 02	CUSIP 171232101							
Settled	GOLDMAN SACHS & COMPANY	73 050000						
	OTHER CHARGES 68							
30 Aug 02	CHUBB CORP COM	- 2 600 000	160 914 00	000	- 191 071 73	- 30 157 73	0 00	- 30 157 73
5 Sep 02	CUSIP 171232101							
Settled		61 890000						
12 Feb 02	CIENA CORP COM IPO 07-07-97	- 1 300 000	13,090 80	000	- 51,208 43	- 38 117 63	0 00	- 38 117 63
15 Feb 02	CUSIP 171779101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 26 00	10 090000						
	OTHER CHARGES 20							
18 Mar 02	CIENA CORP COM IPO 07-07-97	- 600 000	5 282 52	000	- 22,595 22	- 17,302 70	0 00	- 17 302 70
21 Mar 02	CUSIP 171779101							
Settled	MORGAN STANLEY & CO INC	8 821000						
	OTHER CHARGES 08							
12 Apr 02	CIENA CORP COM IPO 07-07-97	- 2 000 000	14 855 54	000	52 834 10	- 37 678 56	0 00	- 37,678 56
17 Apr 02	CUSIP 171779101							
Settled	GOLDMAN SACHS & COMPANY	7 478000						
	OTHER CHARGES 46							
17 Jun 02	CIENA CORP COM IPO 07-07-97	- 400 000	1 895 84	000	- 6,298 10	4 402 16	0 00	- 4 402 16
20 Jun 02	CUSIP 171779101							
Settled	GOLDMAN SACHS & COMPANY	4 740000						
	OTHER CHARGES 06							

Portfolio Statement

1 JAN 02 --31 DEC 02

Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	CIENA CORP COM IPO (2 07 97 CUSIP 171779101	6 500 000 4 059000	28 383 50	000	26 907 08	523 56	0 00	523 56
14 Aug 02 19 Aug 02 Settled	CIGNA CORP COM CUSIP 125509109 INVESTMENT TECHNOLOGY GROUP INC / 44 00 OTHER CHARGES 5 32	- 2 200 000 80 313600	178 840 60	000	192 825 74	- 16 185 14	0 00	16 185 14
15 Aug 02 20 Aug 02 Settled	CIGNA CORP COM CUSIP 125509109 INSTINET / 5 00 OTHER CHARGES 1 24	- 500 000 82 200000	41 093 76	000	39 603 78	1 490 00	0 00	1 490 00
30 Aug 02 5 Sep 02 Settled	CIGNA CORP COM CUSIP 125509109	2 100 000 85 120000	178 752 00	000	154 457 70	24,294 30	0 00	24 294 30
17 Sep 02 20 Sep 02 Settled	CIGNA CORP COM CUSIP 125509109 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 48	- 200 000 79 225000	15 840 52	000	20 541 00	- 4 700 48	0 00	- 4,700 48
30 Aug 02 5 Sep 02 Settled	CIN FNCL CORP COM CUSIP 172062101	- 2 500 000 39 730000	99 325 00	000	99 762 50	437 50	0 00	- 437 50
14 Aug 02 19 Aug 02 Settled	CINERGY CORP COM CUSIP 172474108 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 1 23	1,200 000 33 890200	40 843 01	000	35 835 84	4 807 17	0 00	4 807 17
30 Aug 02 5 Sep 02 Settled	CINERGY CORP COM CUSIP 172474108	2 500 000 34 400000	88 000 00	000	- 68 316 75	17 683 25	0 00	17 683 25
30 Aug 02 5 Sep 02 Settled	CINTAS CORP COM CUSIP 172808105	2 800 000 44 010000	114 428 00	000	119 508 00	5 083 00	0 00	- 5 083 00
8 Dec 02 12 Dec 02 Settled	CIRCOR INTL INC COM CUSIP 17273K109 FIDELITY CAPITAL MARKETS / 180 00 OTHER CHARGES 1 77	4 000 000 14 676800	58 545 43	000	54 981 68	3 583 77	0 00	3 583 77

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
23 Jan 02 28 Jan 02 Settled	CIRCUIT CY STORES INC COM CUSIP 172737108 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 28	- 600 000 28 225000	16 922 74	000	8,534 00	7 388 74	0 00	7 388 74
23 Jan 02 28 Jan 02 Settled	CIRCUIT CY STORES INC COM CUSIP 172737108 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 30	- 700 000 28 190000	19 718 70	000	- 11 123 00	8 595 70	0 00	8 595 70
23 Jan 02 28 Jan 02 Settled	CIRCUIT CY STORES INC COM CUSIP 172737108 INSTINET / 4 00 OTHER CHARGES 17	- 400 000 27 960000	11,179 83	000	8 358 00	4 823 83	0 00	4,823 83
15 Apr 02 18 Apr 02 Settled	CIRCUIT CY STORES INC COM CUSIP 172737108 LEHMAN BROTHERS INC / 104 00 OTHER CHARGES 1 77	- 2 600 000 22 600700	58 656 05	000	41 314 00	17 342 05	0 00	17 342 05
16 Apr 02 19 Apr 02 Settled	CIRCUIT CY STORES INC COM CUSIP 172737108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	- 100 000 22 900000	2 287 83	000	1 589 00	698 83	0 00	698 83
16 Apr 02 19 Apr 02 Settled	CIRCUIT CY STORES INC COM CUSIP 172737108 LEHMAN BROTHERS INC / 168 00 OTHER CHARGES 2 80	- 4 200 000 22 882700	85,852 44	000	- 65 284 30	30 568 14	0 00	30 568 14
16 Apr 02 19 Apr 02 Settled	CIRCUIT CY STORES INC COM CUSIP 172737108 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 89	1,300 000 22 525000	29 255 81	000	- 20 857 00	8 598 81	0 00	8 598 81
17 Apr 02 22 Apr 02 Settled	CIRCUIT CY STORES INC COM CUSIP 172737108 LEHMAN BROTHERS INC / 148 00 OTHER CHARGES 2 58	- 3,700 000 22 808100	84,602 01	000	55,807 31	28 894 70	0 00	28,894 70
30 Aug 02 5 Sep 02 Settled	CIRCUIT CY STORES INC COM CUSIP 172737108	- 3,200 000 13 940000	44 608 00	000	- 45 760 00	1 152 00	0 00	1 152 00
3 Sep 02 8 Sep 02 Settled	CIRCUIT CY STORES INC COM CUSIP 172737108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 13 871000	1 385 05	000	2 205 50	820 45	0 00	- 820 45

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
4 Sep 02 9 Sep 02 Settled	CIRCUIT CY STORES INC COM CUSIP 172737108 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 30	- 700 000 14 005000	9,789 20	000	- 13 556 16	3 766 96	0 00	3 766 96
4 Sep 02 9 Sep 02 Settled	CIRCUIT CY STORES INC COM CUSIP 172737108 INSTINET / 6 00 OTHER CHARGES 25	600 000 13 800000	8 273 75	000	- 13 192 74	- 4 918 99	0 00	4 918 99
4 Sep 02 9 Sep 02 Settled	CIRCUIT CY STORES INC COM CUSIP 172737108 LEHMAN BROTHERS INC / 104 00 OTHER CHARGES 1 08	- 2 600 000 13 690600	75 490 48	000	- 39 365 05	3 874 57	0 00	3 874 57
4 Sep 02 9 Sep 02 Settled	CIRCUIT CY STORES INC COM CUSIP 172737108 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 13	300 000 13 825000	4 141 37	000	- 6 596 37	- 2 455 00	0 00	- 2 455 00
4 Sep 02 9 Sep 02 Settled	CIRCUIT CY STORES INC COM CUSIP 172737108 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 21	500 000 13 800000	6 939 79	000	10 993 95	4 054 16	0 00	4 054 16
4 Sep 02 9 Sep 02 Settled	CIRCUIT CY STORES INC COM CUSIP 172737108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 17	400 000 13 835000	5 525 83	000	- 8 795 16	- 3 269 33	0 00	- 3 269 33
4 Sep 02 9 Sep 02 Settled	CIRCUIT CY STORES INC COM CUSIP 172737108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 13 685000	1 366 45	000	2 205 50	839 05	0 00	- 839 05
5 Sep 02 10 Sep 02 Settled	CIRCUIT CY STORES INC COM CUSIP 172737108 PRUDENTIAL SECURITIES INCORP / 208 00 OTHER CHARGES 2 27	5 200 000 14 447300	74 915 69	000	- 75 643 12	727 43	0 00	727 43
5 Sep 02 10 Sep 02 Settled	CIRCUIT CY STORES INC COM CUSIP 172737108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 17	400 000 13 840000	5 527 83	000	- 5 907 40	- 379 57	0 00	- 379 57

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
5 Sep 02	CIRCUIT CY STORES INC COM	- 100 000	1 448 95	000	- 1,478 85	- 29 80	0 00	- 29 80
10 Sep 02	CUSIP 172737108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	14 490000						
	OTHER CHARGES 05							
5 Sep 02	CIRCUIT CY STORES INC COM	- 300 000	4 387 38	000	- 4 430 55	- 43 18	0 00	- 43 18
10 Sep 02	CUSIP 172737108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 6 00	14 645000						
	OTHER CHARGES 14							
18 Oct 02	CIRCUIT CY STORES INC COM	1 700 000	15 898 68	000	- 15 968 54	30 14	0 00	30 14
21 Oct 02	CUSIP 172737108							
Settled	ROCHDALE SECURITIES CORPORATION / 88 00	8 450100						
	OTHER CHARGES 49							
18 Oct 02	CIRCUIT CY STORES INC COM	- 300 000	2 938 91	000	- 2 817 63	119 28	0 00	119 28
21 Oct 02	CUSIP 172737108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 6 00	8 810000						
	OTHER CHARGES 09							
22 Jan 02	CISCO SYS INC COM	- 3,700 000	67 375 98	000	- 71 252 00	3 878 02	0 00	- 3 878 02
25 Jan 02	CUSIP 17275R102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 74 00	18 230000						
	OTHER CHARGES 1 02							
23 Jan 02	CISCO SYS INC COM	- 1 500 000	27 859 58	000	28 327 50	- 667 92	0 00	667 92
28 Jan 02	CUSIP 17275R102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 30 00	18 460000						
	OTHER CHARGES 42							
18 Mar 02	CISCO SYS INC COM	- 700 000	11,515 52	000	- 14,679 21	3 163 69	0 00	- 3,163 69
21 Mar 02	CUSIP 17275R102							
Settled	MORGAN STANLEY & CO INC	18 451000						
	OTHER CHARGES 18							
14 May 02	CISCO SYS INC COM	- 1 500 000	24 347 71	000	- 30 848 02	- 8 500 31	0 00	8 500 31
17 May 02	CUSIP 17275R102							
Settled	WEDBUSH MORGAN SECURITIES, INC / 45 00	18 282300						
	OTHER CHARGES 74							
21 May 02	CISCO SYS INC COM	- 100 000	1 609 95	000	1 948 24	338 29	0 00	- 338 29
24 May 02	CUSIP 17275R102							
Settled	DEUTSCHE BANK SECURITIES INC	18 100000						
	OTHER CHARGES 05							

Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
11 Jun 02 14 Jun 02 Settled	CISCO SYS INC COM CUSIP 17275R102 CREDIT SUISSE FIRST BOSTON CORPORATION / 68 40 OTHER CHARGES 89	1 900 000	29 251 70	000	- 35 235 50	- 5 883 80	0 00	5 883 80
11 Jun 02 14 Jun 02 Settled	CISCO SYS INC COM CUSIP 17275R102 CREDIT SUISSE FIRST BOSTON CORPORATION / 32 40 OTHER CHARGES 42	- 900 000	13 856 07	000	17,534 16	3 678 09	0 00	3,678 09
11 Jun 02 14 Jun 02 Settled	CISCO SYS INC COM CUSIP 17275R102 CREDIT SUISSE FIRST BOSTON CORPORATION / 18 00 OTHER CHARGES 24	- 500 000	7 697 81	000	9 741 20	2 043 39	0 00	- 2 043 39
11 Jun 02 14 Jun 02 Settled	CISCO SYS INC COM CUSIP 17275R102 CREDIT SUISSE FIRST BOSTON CORPORATION / 32 40 OTHER CHARGES 42	900 000	13 856 07	000	- 17 458 42	3 602 35	0 00	3 602 35
9 Jul 02 12 Jul 02 Settled	CISCO SYS INC COM CUSIP 17275R102 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 29	700 000	9 299 21	000	- 13 219 50	3 920 29	0 00	3,920 29
9 Jul 02 12 Jul 02 Settled	CISCO SYS INC COM CUSIP 17275R102 INSTINET / 1 00 OTHER CHARGES 05	100 000	1 366 45	000	1 888 50	522 05	0 00	522 05
9 Jul 02 12 Jul 02 Settled	CISCO SYS INC COM CUSIP 17275R102 B TRADE SERVICES / 4 00 OTHER CHARGES 09	200 000	2 675 81	000	- 3 777 00	1 101 09	0 00	1 101 09
9 Jul 02 12 Jul 02 Settled	CISCO SYS INC COM CUSIP 17275R102 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 09	- 200 000	2 666 91	000	- 3 777 00	1 110 09	0 00	1,110 09

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1 JAN 02 - 31 DEC 02

Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
9 Jul 02 12 Jul 02 Settled	CISCO SYS INC COM CUSIP 17275R102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 13 375000	1 335 45	000	1,888 50	553 05	0 00	- 553 05
10 Jul 02 15 Jul 02 Settled	CISCO SYS INC COM CUSIP 17275R102 INSTINET / 5 00 OTHER CHARGES 20	500 000 13 155000	6 572 30	000	- 9 442 50	- 2,870 20	0 00	- 2 870 20
22 Jul 02 25 Jul 02 Settled	CISCO SYS INC COM CUSIP 17275R102 INVESTMENT TECHNOLOGY GROUP INC / 384 00 OTHER CHARGES 7 77	- 19 700 000 13 085000	257,569 73	000	- 388 705 10	- 111 135 37	0 00	- 111 135 37
23 Jul 02 26 Jul 02 Settled	CISCO SYS INC COM CUSIP 17275R102 INVESTMENT TECHNOLOGY GROUP INC / 48 00 OTHER CHARGES 82	- 2 300 000 13 185000	30,301 58	000	- 41,942 10	- 11 840 52	0 00	- 11 840 52
23 Jul 02 26 Jul 02 Settled	CISCO SYS INC COM CUSIP 17275R102 INVESTMENT TECHNOLOGY GROUP INC / 82 00 OTHER CHARGES 1 22	3 100 000 12 985000	40,221 28	000	- 54 377 62	14 156 34	0 00	14,156 34
23 Jul 02 26 Jul 02 Settled	CISCO SYS INC COM CUSIP 17275R102 TROSTER SINGER CORP OTHER CHARGES 7 85	20 600 000 12 818600	284,075 81	000	- 345,269 60	- 81 183 79	0 00	- 81 183 79
23 Jul 02 26 Jul 02 Settled	CISCO SYS INC COM CUSIP 17275R102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 12 815000	1,279 48	000	- 1,837 40	- 557 84	0 00	- 557 84
23 Jul 02 26 Jul 02 Settled	CISCO SYS INC COM CUSIP 17275R102 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 18	400 000 13 180000	5,255 84	000	- 7 348 60	- 2 093 78	0 00	- 2 093 78
23 Jul 02 26 Jul 02 Settled	CISCO SYS INC COM CUSIP 17275R102 INVESTMENT TECHNOLOGY GROUP INC / 122 00 OTHER CHARGES 2 42	- 6 100 000 13 175000	80 243 08	000	103 143 97	- 22,900 89	0 00	- 22 800 89

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Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Equities

23 Jul 02 26 Jul 02 Settled	CISCO SYS INC COM CUSIP 17275R102 INVESTMENT TECHNOLOGY GROUP INC / 172 00 OTHER CHARGES 3 42	8 600 000 13 185000	113 301 58	000	144 351 00	- 31 048 42	0 00	- 31 048 42
24 Jul 02 29 Jul 02 Settled	CISCO SYS INC COM CUSIP 17275R102 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 34	800 000 12 345000	11 092 16	000	- 14,863 50	3,771 34	0 00	- 3,771 34
24 Jul 02 29 Jul 02 Settled	CISCO SYS INC COM CUSIP 17275R102 B TRADE SERVICES / 8 00 OTHER CHARGES 18	- 400 000 12 840000	5 127 84	000	- 6 606 00	- 1 478 18	0 00	1 478 18
25 Jul 02 30 Jul 02 Settled	CISCO SYS INC COM CUSIP 17275R102 INVESTMENT TECHNOLOGY GROUP INC / 16 00 OTHER CHARGES 31	- 800 000 12 705000	10 147 69	000	13 204 00	- 3 056 31	0 00	3 056 31
25 Jul 02 30 Jul 02 Settled	CISCO SYS INC COM CUSIP 17275R102 B TRADE SERVICES / 4 00 OTHER CHARGES 08	- 200 000 12 880000	2 571 82	000	3 303 00	731 08	0 00	731 08
14 Aug 02 19 Aug 02 Settled	CISCO SYS INC COM CUSIP 17275R102 PRUDENTIAL SECURITIES INCORP / 1 500 00 OTHER CHARGES 12 60	30 000 000 13 950000	418 887 40	000	876 988 43	460 011 03	0 00	- 460 011 03
30 Aug 02 5 Sep 02 Settled	CISCO SYS INC COM CUSIP 17275R102	110 700 000 13 820000	1 529 874 00	000	997 799 89	532 074 11	0 00	532 074 11
25 Sep 02 30 Sep 02 Settled	CISCO SYS INC COM CUSIP 17275R102 FIDELITY CAPITAL MARKETS / 500 00 OTHER CHARGES 3 51	10,000 000 11 652200	118 018 49	000	140 986 11	- 24 967 62	0 00	- 24 967 62
8 Oct 02 11 Oct 02 Settled	CISCO SYS INC COM CUSIP 17275R102 MORGAN STANLEY & CO INC / 840 00 OTHER CHARGES 7 01	28 000 000 8 307300	231 757 39	000	369 360 77	137 603 38	0 00	137 603 38

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Account number 5502
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Investment Transaction Detail

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

Sales**Equities**

11 Nov 02 14 Nov 02 Settled	CISCO SYS INC COM CUSIP 17275R102 SCHWAB, CHARLES OTHER CHARGES 5 41	- 14,700 000 12 204300	179 397 80	000	- 241 977 00	62 579 20	0 00	- 62,579 20
12 Nov 02 15 Nov 02 Settled	CISCO SYS INC COM CUSIP 17275R102 SCHWAB CHARLES OTHER CHARGES 4 58	11 800 000 12 826500	151 348 14	000	- 193 962 02	- 42 613 88	0 00	42,613 88
12 Nov 02 15 Nov 02 Settled	CISCO SYS INC COM CUSIP 17275R102 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 48	- 1,200 000 13 085000	15,877 52	000	19 528 56	3 851 04	0 00	- 3 851 04
13 Nov 02 18 Nov 02 Settled	CISCO SYS INC COM CUSIP 17275R102 INSTINET / 1 00 OTHER CHARGES 04	- 100 000 12 850000	1 283 86	000	- 1 627 38	343 42	0 00	- 343 42
13 Nov 02 18 Nov 02 Settled	CISCO SYS INC COM CUSIP 17275R102 SCHWAB CHARLES OTHER CHARGES 85	- 2,400 000 13 117200	31,480 33	000	- 38 828 00	7 147 67	0 00	- 7 147 67
13 Nov 02 18 Nov 02 Settled	CISCO SYS INC COM CUSIP 17275R102 INVESTMENT TECHNOLOGY GROUP INC / 108 00 OTHER CHARGES 2 18	5 400 000 13 355000	72 008 82	000	- 87 186 50	- 15,179 68	0 00	15 179 68
14 Aug 02 19 Aug 02 Settled	CIT GROUP INC NEW COM CUSIP 125581108 INVESTMENT TECHNOLOGY GROUP INC / 84 00 OTHER CHARGES 2 02	- 3 200 000 20 875000	68 733 88	000	73,091 20	- 6,357 22	0 00	8 357 22
30 Aug 02 5 Sep 02 Settled	CITIGROUP INC COM CUSIP 172987101	- 77,800 000 32 750000	2 547,850 00	000	2 497,684 00	50 268 00	0 00	50 268 00
3 Oct 02 8 Oct 02 Settled	CITIGROUP INC COM CUSIP 172987101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 09	- 100 000 29 330000	2 830 81	000	- 4 634 51	- 1 703 60	0 00	- 1,703 60
3 Oct 02 8 Oct 02 Settled	CITIGROUP INC COM CUSIP 172987101 LEHMAN BROTHERS INC / 68 00 OTHER CHARGES 1 48	- 1 700 000 29 775000	48 848 02	000	- 78 760 39	- 29 912 37	0 00	- 28 812 37

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Investment Transaction Detail

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

Sales

Equities

4 Oct 02	CITIGROUP INC COM	1 500 000	42 163 27	000	64 896 52	22 733 25	0 00	22 733 25
9 Oct 02	CUSIP 172987101							
Settled	LEHMAN BROTHERS INC / 60 00	28 149700						
	OTHER CHARGES 1 28							
10 Jun 02	CITIZENS BKG CORP MICH COM	200 000	6 333 80	000	5 250 00	1 083 80	0 00	1 083 80
13 Jun 02	CUSIP 174420109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00	31 690000						
	OTHER CHARGES 20							
11 Jun 02	CITIZENS BKG CORP MICH COM	200 000	6 335 80	000	- 5 250 00	1 085 80	0 00	1 085 80
14 Jun 02	CUSIP 174420109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00	31 700000						
	OTHER CHARGES 20							
11 Jun 02	CITIZENS BKG CORP MICH COM	1 300 000	40 864 28	000	34 095 00	6 769 28	0 00	6 769 28
14 Jun 02	CUSIP 174420109							
Settled	INSTINET / 13 00	31 445000						
	OTHER CHARGES 1 24							
11 Jun 02	CITIZENS BKG CORP MICH COM	- 4 800 000	152 390 31	000	- 127 554 76	24 835 55	0 00	24 835 55
14 Jun 02	CUSIP 174420109							
Settled	MERRILL PROFESSIONAL CLEARING CORP /	31 116000						
	73 50							
	OTHER CHARGES 1 59							
1 May 02	CITIZENS COMMUNICATIONS CO COM	- 37 000 000	349 605 53	000	- 464 001 16	- 114 395 63	0 00	- 114 395 63
8 May 02	CUSIP 17453B101							
Settled	MORGAN STANLEY & CO INC / 2 274 00	9 284700						
	OTHER CHARGES 10 60							
30 Aug 02	CITIZENS COMMUNICATIONS CO COM	- 4 300 000	31 476 00	000	- 27,658 89	3 817 11	0 00	3 817 11
5 Sep 02	CUSIP 17453B101							
Settled		7 320000						
24 Apr 02	CITRIX SYS INC COM	15 700 000	198 983 66	000	275 582 14	76 598 48	0 00	76 598 48
29 Apr 02	CUSIP 177376100							
Settled	KNIGHT SECURITIES L P	12 674500						
	OTHER CHARGES 5 99							
19 Jun 02	CITRIX SYS INC COM	15 650 000	131 922 37	000	482 938 66	351 016 29	0 00	- 351 016 29
24 Jun 02	CUSIP 177376100							
Settled	BLAIR WILLIAM & CO / 782 50	8 478800						
	OTHER CHARGES 4 00							

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
22 Jul 02 25 Jul 02 Settled	CITRIX SYS INC COM CUSIP 177376100 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 51	3 300 000	16 928 49	000	- 64 093 24	47 164 75	0 00	- 47 164 75
30 Aug 02 5 Sep 02 Settled	CITRIX SYS INC COM CUSIP 177376100	- 2 800 000	17 840 00	000	17 262 00	378 00	0 00	378 00
21 Oct 02 24 Oct 02 Settled	CLAIRES STORES INC CUSIP 179584107 INVESTMENT TECHNOLOGY GROUP INC / 48 00 OTHER CHARGES 1 81	2,400 000	59,850 18	000	- 51 454 50	8 495 69	0 00	8 495 69
8 Dec 02 12 Dec 02 Settled	CLAIRES STORES INC CUSIP 179584107 FIDELITY CAPITAL MARKETS / 288 00 OTHER CHARGES 5 23	7,200 000	173 272 13	000	- 151 795 38	21 476 75	0 00	21 476 75
30 Aug 02 5 Sep 02 Settled	CLEAR CHANNEL COMMUNICATIONS INC COM CUSIP 184502102	- 9 300 000	317 874 00	000	308,386 60	9 487 40	0 00	9 487 40
12 Sep 02 17 Sep 02 Settled	CLEAR CHANNEL COMMUNICATIONS INC COM CUSIP 184502102 SPEAR LEEDS AND KELLOGG / 13 50 OTHER CHARGES 84	- 900 000	31,188 58	000	25 636 50	5 552 08	0 00	5 552 08
1 Jul 02 5 Jul 02 Settled	CLECO CORP NEW COM CUSIP 12581W105 INVESTMENT TECHNOLOGY GROUP INC / 126 00 OTHER CHARGES 4 20	- 6,300 000	139 320 30	000	- 111 320 15	28 000 15	0 00	28 000 15
1 Jul 02 5 Jul 02 Settled	CLECO CORP NEW COM CUSIP 12581W105 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 14	- 200 000	4 427 86	000	- 4 658 25	230 39	0 00	- 230 39
4 Feb 02 7 Feb 02 Settled	CLOROX CO COM CUSIP 189054109 INVESTMENT TECHNOLOGY GROUP INC / 34 00 OTHER CHARGES 1 08	- 1,700 000	70,344 84	000	- 68 210 80	2 134 34	0 00	2 134 34
2 Apr 02 5 Apr 02 Settled	CLOROX CO COM CUSIP 189054109 INVESTMENT TECHNOLOGY GROUP INC / 16 00 OTHER CHARGES 1 08	- 800 000	35 002 94	000	- 31 928 13	3 074 81	0 00	3 074 81

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
7 Aug 02 12 Aug 02 Settled	CLOROX CO COM CUSIP 189054109 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 58	- 500 000 37 872800	18 875 82	000	23 851 65	- 4 875 83	0 00	4 875 83
7 Aug 02 12 Aug 02 Settled	CLOROX CO COM CUSIP 189054109 BNY ESI SECURITIES CO / 152 00 OTHER CHARGES 1 37	- 3 800 000 38 187200	144 878 99	000	- 152 895 09	8 116 10	0 00	- 8,118 10
8 Aug 02 13 Aug 02 Settled	CLOROX CO COM CUSIP 189054109 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 12	- 100 000 38 810000	3,958 88	000	- 3 904 00	54 88	0 00	54 88
8 Aug 02 13 Aug 02 Settled	CLOROX CO COM CUSIP 189054109 INSTINET / 4 00 OTHER CHARGES 47	- 400 000 38 400000	15 355 53	000	- 15 816 00	260 47	0 00	260 47
8 Aug 02 13 Aug 02 Settled	CLOROX CO COM CUSIP 189054109 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 12	100 000 39 345000	3 932 38	000	3 904 00	28 38	0 00	28 38
8 Aug 02 13 Aug 02 Settled	CLOROX CO COM CUSIP 189054109 BNY ESI SECURITIES CO / 8 00 OTHER CHARGES 24	- 200 000 38 862500	7,784 28	000	- 7 808 00	- 43 74	0 00	43 74
8 Aug 02 14 Aug 02 Settled	CLOROX CO COM CUSIP 189054109 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 13	100 000 40 305000	4 028 37	000	3 904 00	124 37	0 00	124 37
8 Aug 02 14 Aug 02 Settled	CLOROX CO COM CUSIP 189054109 PRUDENTIAL SECURITIES INCORP / 4 00 OTHER CHARGES 13	- 100 000 40 400000	4 035 87	000	- 3 804 00	131 87	0 00	131 87
20 Aug 02 23 Aug 02 Settled	CLOROX CO COM CUSIP 189054109 INSTINET / 5 00 OTHER CHARGES 84	500 000 41 980000	20 974 38	000	19 502 44	1 471 92	0 00	1 471 92
30 Aug 02 5 Sep 02 Settled	CLOROX CO COM CUSIP 189054109	3 500 000 43 080000	150 710 00	000	144 684 04	6 025 96	0 00	6 025 96

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 Account number 5502
 Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

17 Sep 02	CLOXOX CO COM	CUSIP 189054108	OTHER CHARGES	28		42 865000						778 30
20 Sep 02	CUSIP 189054108	INVESTMENT TECHNOLOGY GROUP INC / 4 00										0 00
17 Sep 02	CLOXOX CO COM	CUSIP 189054108	OTHER CHARGES	28		42 865000						778 30
20 Sep 02	CUSIP 189054108	INVESTMENT TECHNOLOGY GROUP INC / 4 00										0 00
17 Sep 02	CLOXOX CO COM	CUSIP 189054108	OTHER CHARGES	14		43 350000						437 64
20 Sep 02	CUSIP 189054108	INVESTMENT TECHNOLOGY GROUP INC / 2 00										0 00
17 Sep 02	CLOXOX CO COM	CUSIP 189054108	OTHER CHARGES	13		42 595000						362 15
20 Sep 02	CUSIP 189054108	INVESTMENT TECHNOLOGY GROUP INC / 2 00										0 00
17 Sep 02	CLOXOX CO COM	CUSIP 189054108	OTHER CHARGES	03		63,690 03						5,320 98
20 Sep 02	CUSIP 189054108	MERRILL LYNCH PIERCE FENNER & SMITH /										0 00
18 Sep 02	CLOXOX CO COM	CUSIP 189054108	OTHER CHARGES	53		41 944 53						3 110 83
23 Sep 02	CUSIP 189054108	MERRILL LYNCH PIERCE FENNER & SMITH /										0 00
18 Sep 02	CLOXOX CO COM	CUSIP 189054108	OTHER CHARGES	70		38 833 70						3,110 83
23 Sep 02	CUSIP 189054108	MERRILL LYNCH PIERCE FENNER & SMITH /										0 00
10 Jun 02	CMS ENERGY CORP COM	CUSIP 125888100	OTHER CHARGES	24		23,722 58						15,142 24
13 Jun 02	CUSIP 125888100	SMITH BARNEY INC / 89 60										0 00
12 Jun 02	CMS ENERGY CORP COM	CUSIP 125888100	OTHER CHARGES	44		38,162 44						30,053 98
17 Jun 02	CUSIP 125888100	CREDIT SUISSE FIRST BOSTON CORPORATION /										0 00
13 Jun 02	CMS ENERGY CORP COM	CUSIP 125888100	OTHER CHARGES	98		2 622 98						1 924 78
18 Jun 02	CUSIP 125888100	CREDIT SUISSE FIRST BOSTON CORPORATION /										0 00
30 Aug 02	CMS ENERGY CORP COM	CUSIP 125888100	OTHER CHARGES	00		- 2,000 00						2,480 00
5 Sep 02	CUSIP 125888100	CMS ENERGY CORP COM										0 00

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Portfolio Statement

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
22 Jan 02 25 Jan 02 Settled	COCA COLA CO COM CUSIP 191218100 TROSTER SINGER CORP / 21 00 OTHER CHARGES 97	- 1 400 000 45 830000	64 140 03	000	- 70 237 50	6 097 47	0 00	- 6 097 47
4 Feb 02 7 Feb 02 Settled	COCA COLA CO COM CUSIP 191218100 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 34	500 000 44 755000	22 387 16	000	25 050 00	- 2 682 84	0 00	- 2 682 84
2 Apr 02 5 Apr 02 Settled	COCA COLA CO COM CUSIP 191218100 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 1 42	- 900 000 52 105000	48 875 08	000	- 45 090 00	1 785 08	0 00	1 785 08
22 Jul 02 25 Jul 02 Settled	COCA COLA CO COM CUSIP 191218100 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 42	300 000 45 835000	13 744 08	000	18 877 00	3 232 92	0 00	3 232 92
23 Jul 02 28 Jul 02 Settled	COCA COLA CO COM CUSIP 191218100 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 28	200 000 45 375000	8,070 72	000	11 158 00	- 2 087 28	0 00	- 2,087 28
23 Jul 02 28 Jul 02 Settled	COCA COLA CO COM CUSIP 191218100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 14	100 000 45 275000	4 525 38	000	- 5 659 00	- 1 133 64	0 00	- 1,133 64
23 Jul 02 28 Jul 02 Settled	COCA COLA CO COM CUSIP 191218100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 14	- 100 000 45 085000	4 508 38	000	5 659 00	1 152 64	0 00	- 1 152 64
23 Jul 02 28 Jul 02 Settled	COCA COLA CO COM CUSIP 191218100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 14	100 000 45 175000	4 515 38	000	5 659 00	- 1 143 64	0 00	1 143 64
23 Jul 02 28 Jul 02 Settled	COCA COLA CO COM CUSIP 191218100 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 69	- 500 000 45 230000	22 604 31	000	25,539 00	- 2 934 69	0 00	2 934 69

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1 JAN 02 - 31 DEC 02

Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
24 Jul 02 29 Jul 02 Settled	COCA COLA CO COM CUSIP 191216100 CANTOR FITZGERALD & CO / 84 00 OTHER CHARGES 2 85	- 2,100 000 45 023300	84 462 08	000	- 104 422 20	- 9 980 12	0 00	- 9 980 12
24 Jul 02 29 Jul 02 Settled	COCA COLA CO COM CUSIP 191216100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 14	- 100 000 45 785000	4,578 38	000	- 5,010 00	- 433 64	0 00	- 433 64
24 Jul 02 29 Jul 02 Settled	COCA COLA CO COM CUSIP 191216100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 14	- 100 000 44 325000	4 430 38	000	5 010 00	579 84	0 00	- 579 84
24 Jul 02 29 Jul 02 Settled	COCA COLA CO COM CUSIP 191216100 INSTINET / 2 00 OTHER CHARGES 27	- 200 000 44 580000	8 913 73	000	- 10,020 00	- 1 108 27	0 00	- 1,108 27
24 Jul 02 29 Jul 02 Settled	COCA COLA CO COM CUSIP 191216100 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 81	- 600 000 44 605000	28 750 19	000	- 30 057 25	- 3,307 06	0 00	- 3 307 06
25 Jul 02 30 Jul 02 Settled	COCA COLA CO COM CUSIP 191216100 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 84	600 000 48 245000	27,734 16	000	- 29 182 80	- 1 448 64	0 00	- 1 448 64
25 Jul 02 30 Jul 02 Settled	COCA COLA CO COM CUSIP 191216100 CREDIT SUISSE FIRST BOSTON CORPORATION / 18 00 OTHER CHARGES 57	- 400 000 47 222800	18 872 55	000	- 19 455 20	- 582 65	0 00	- 582 65
25 Jul 02 30 Jul 02 Settled	COCA COLA CO COM CUSIP 191216100 INSTINET / 1 00 OTHER CHARGES 15	- 100 000 48 850000	4,683 85	000	4,863 80	178 95	0 00	- 178 95
30 Aug 02 5 Sep 02 Settled	COCA COLA CO COM CUSIP 191216100	- 37 600 000 51 000000	1,917 600 00	000	- 1 838,489 70	79 100 30	0 00	79,100 30

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
3 Sep 02 8 Sep 02 Settled	COCA COLA CO COM CUSIP 191218100 INVESTMENT TECHNOLOGY GROUP INC / 16 00 OTHER CHARGES 1 22	800 000 50 255000	40 186 78	000	38 910 40	1,278 38	0 00	1 278 38
30 Aug 02 5 Sep 02 Settled	COCA COLA ENTERPRISES INC COM CUSIP 191219104	6 800 000 20 210000	137 428 00	000	- 142 052 00	- 4 624 00	0 00	- 4 624 00
3 Oct 02 8 Oct 02 Settled	COCA COLA ENTERPRISES INC COM CUSIP 191219104 SK INTERNATIONAL SECURITIES / 198 00 OTHER CHARGES 3 35	- 4 900 000 22 707800	111 067 89	000	- 105 548 50	5 519 39	0 00	5 519 39
16 Oct 02 21 Oct 02 Settled	COCA COLA ENTERPRISES INC COM CUSIP 191218104 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 64	900 000 23 390000	21 032 36	000	- 18 765 00	2,267 36	0 00	2 267 36
16 Oct 02 21 Oct 02 Settled	COCA COLA ENTERPRISES INC COM CUSIP 191219104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	- 100 000 22 075000	2 205 43	000	2 085 00	120 43	0 00	120 43
16 Oct 02 21 Oct 02 Settled	COCA COLA ENTERPRISES INC COM CUSIP 191219104 CREDIT SUISSE FIRST EOSTON CORPORATION / 48 00 OTHER CHARGES 80	1 200 000 22 119000	26 494 00	000	25 020 00	1,474 00	0 00	1 474 00
3 Jan 02 8 Jan 02 Settled	COINSTAR INC COM CUSIP 19259P300 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	100 000 24 130000	2,410 96	000	- 1 984 00	426 96	0 00	426 96
3 Jan 02 8 Jan 02 Settled	COINSTAR INC COM CUSIP 19259P300 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 11	300 000 24 395000	7 312 39	000	5 952 00	1 360 39	0 00	1 360 39
3 Jan 02 8 Jan 02 Settled	COINSTAR INC COM CUSIP 19259P300 ACCESS SECURITIES INC / 12 00 OTHER CHARGES 29	800 000 23 924800	18,127 55	000	15 872 00	3 255 55	0 00	3 255 55

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
29 Jan 02 1 Feb 02 Settled	COINSTAR INC COM CUSIP 19259P300 INSTINET / 10 00 OTHER CHARGES 44	- 1 000 000 29 010000	28 999 58	000	18 840 00	9 159 56	0 00	9,159 56
29 Jan 02 1 Feb 02 Settled	COINSTAR INC COM CUSIP 19259P300 INSTINET / 5 00 OTHER CHARGES 09	- 200 000 28 800000	5 754 91	000	3 968 00	1,788 91	0 00	1 788 91
29 Jul 02 1 Aug 02 Settled	COINSTAR INC COM CUSIP 19259P300 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 35	- 400 000 28 475000	11,381 85	000	10,250 00	1 131 85	0 00	1 131 85
29 Jul 02 1 Aug 02 Settled	COINSTAR INC COM CUSIP 19259P300 INVESTMENT TECHNOLOGY GROUP INC / 34 00 OTHER CHARGES 1 48	- 1 700 000 28 485000	48 389 04	000	- 43 582 50	4 826 54	0 00	4,826 54
30 Jul 02 2 Aug 02 Settled	COINSTAR INC COM CUSIP 19259P300 INVESTMENT TECHNOLOGY GROUP INC / 92 00 OTHER CHARGES 3 88	4 600 000 27 990000	128 658 12	000	- 114 882 50	13,675 62	0 00	13,675 62
20 Feb 02 25 Feb 02 Settled	COLGATE PALMOLIVE CO COM CUSIP 194182103 TROSTER SINGER CORP / 19 50 OTHER CHARGES 1 09	1 300 000 55 881600	72 589 49	000	- 75,017 39	2 417 90	0 00	- 2,417 90
2 Apr 02 5 Apr 02 Settled	COLGATE PALMOLIVE CO COM CUSIP 194182103 TROSTER SINGER CORP / 1 50 OTHER CHARGES 18	- 100 000 58 848900	5 683 21	000	- 5 740 29	- 57 08	0 00	57 08
2 Apr 02 5 Apr 02 Settled	COLGATE-PALMOLIVE CO COM CUSIP 194182103 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 52	- 300 000 58 995000	17 091 98	000	- 17 158 83	- 66 85	0 00	- 66 85
11 Apr 02 18 Apr 02 Settled	COLGATE PALMOLIVE CO COM CUSIP 194182103 SANDLER O'NEILL & PARTNER / 3 00 OTHER CHARGES 18	- 100 000 57 579100	5 754 73	000	- 5 939 79	- 185 06	0 00	- 185 06

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Account number 5502
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Investment Transaction Detail

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

Sales

Equities

12 Apr 02	COLGATE PALMOLIVE CO COM	2 400 000	140 774 86	000	141 145 35	370 39	0 00	370 39
17 Apr 02	CUSIP 194162103							
Settled	GOLDMAN SACHS & COMPANY	58 658000						
	OTHER CHARGES 4 24							
30 Apr 02	COLGATE PALMOLIVE CO COM	200 000	10 793 67	000	- 11 418 34	624 67	0 00	624 67
3 May 02	CUSIP 194162103							
Settled	INSTINET / 2 00	53 980000						
	OTHER CHARGES 33							
30 Apr 02	COLGATE-PALMOLIVE CO COM	5 700 000	304 897 80	000	- 317 405 16	12 517 36	0 00	12 517 36
3 May 02	CUSIP 194162103							
Settled	FIDELITY CAPITAL MARKETS / 228 00	53 530700						
	OTHER CHARGES 9 19							
21 May 02	COLGATE-PALMOLIVE CO COM	3 000 000	181 995 12	000	- 174 254 39	12 259 27	0 00	12 259 27
24 May 02	CUSIP 194162103							
Settled	DEUTSCHE BANK SECURITIES INC	54 000000						
	OTHER CHARGES 4 88							
10 Jun 02	COLGATE PALMOLIVE CO COM	- 100 000	5 388 03	000	- 5 737 67	349 64	0 00	- 349 64
13 Jun 02	CUSIP 194162103							
Settled	WEEDEN AND & CO / 3 03	53 912000						
	OTHER CHARGES 17							
30 Jul 02	COLGATE-PALMOLIVE CO COM	- 300 000	15 418 36	000	17 213 01	1 794 65	0 00	1 794 65
2 Aug 02	CUSIP 194162103							
Settled	UBS WARBURG LLC / 9 00	51 428100						
	OTHER CHARGES 47							
31 Jul 02	COLGATE-PALMOLIVE CO COM	300 000	15 115 13	000	17 213 01	- 2 097 88	0 00	2 097 88
5 Aug 02	CUSIP 194162103							
Settled	UBS WARBURG LLC / 9 00	50 415300						
	OTHER CHARGES 46							
31 Jul 02	COLGATE PALMOLIVE CO COM	100 000	5 038 37	000	- 5 737 67	- 699 30	0 00	- 699 30
5 Aug 02	CUSIP 194162103							
Settled	UBS WARBURG LLC / 3 00	50 415300						
	OTHER CHARGES 16							
30 Aug 02	COLGATE-PALMOLIVE CO COM	8 300 000	452 785 00	000	459 489 77	8 734 77	0 00	- 6 734 77
5 Sep 02	CUSIP 194162103							
Settled		54 550000						
10 Jun 02	COLONIAL BANCGROUP INC COM	12 400 000	187 854 33	000	156 835 79	31 018 54	0 00	31,018 54
13 Jun 02	CUSIP 195493309							
Settled	FIDELITY CAPITAL MARKETS / 488 00	15 190000						
	OTHER CHARGES 5 67							

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Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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

Sales**Equities**

11 Jun 02	COLONIAL BANCGRUOP INC COM	- 500 000	7 589 27	000	6,123 55	1 465 72	0 00	1,465 72
14 Jun 02	CUSIP 185483308							
Settled	JONES & ASSOCIATES / 20 00 OTHER CHARGES 23	15 218000						
6 Dec 02	COMCAST CORP NEW CL A	- 0 290	6 97	000	20 87	- 13 80	0 00	- 13 80
6 Dec 02	CUSIP 20030N101							
Settled		0 000000						
3 Jan 02	COMERICA INC COM	- 700 000	38 857 40	000	- 35 283 50	4 573 80	0 00	4 573 80
8 Jan 02	CUSIP 200340107							
Settled	INSTINET / 7 00 OTHER CHARGES 60	58 950000						
30 Aug 02	COMERICA INC COM	- 2,700 000	157,950 00	000	- 157 865 58	15 58	0 00	- 15 58
5 Sep 02	CUSIP 200340107							
Settled		58 500000						
1 Jul 02	COMM GROUP INC MASS COM	900 000	35 824 23	000	34 847 73	978 50	0 00	978 50
5 Jul 02	CUSIP 200841108							
Settled	JEFFERIES & COMPANY / 38 00 OTHER CHARGES 1 08	38 845900						
2 Jul 02	COMM GROUP INC MASS COM	- 2 700 000	105,148 17	000	91 752 81	13 393 56	0 00	13,393 56
8 Jul 02	CUSIP 200841108							
Settled	JEFFERIES & COMPANY / 108 00 OTHER CHARGES 3 17	38 984200						
3 Jul 02	COMM GROUP INC MASS COM	- 900 000	34,344 67	000	23 629 14	10 715 53	0 00	10,715 53
9 Jul 02	CUSIP 200841108							
Settled	JEFFERIES & COMPANY / 36 00 OTHER CHARGES 1 04	38 201900						
14 Aug 02	COMPASS BANCSHARES INC COM	- 900 000	29 690 10	000	- 19 934 17	9 755 83	0 00	9 755 83
18 Aug 02	CUSIP 20448H108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 80	33 010000						
3 Jan 02	COMPUCREDIT CORP COM ISIN #US20478N1000	- 1 100 000	12 545 31	000	- 12,087 00	478 31	0 00	478 31
8 Jan 02	CUSIP 20478N100							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 22 00 OTHER CHARGES 19	11 425000						
3 Jan 02	COMPUCREDIT CORP COM ISIN #US20478N1000	- 4,100 000	46 549 88	000	44 977 00	1 572 88	0 00	1 572 88
8 Jan 02	CUSIP 20478N100							
Settled	KNIGHT SECURITIES LP OTHER CHARGES 70	11 353800						

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

Sales

Equities

28 Jan 02 31 Jan 02 Settled	COMPUCREDIT CORP COM ISIN #US20478N1000 CUSIP 20478N100 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 06	400 000 9 190000	3 667 94	000	4 388 00	720 06	0 00	- 720 06
29 Jan 02 1 Feb 02 Settled	COMPUCREDIT CORP COM ISIN #US20478N1000 CUSIP 20478N100 INSTINET / 19 00 OTHER CHARGES 27	1 900 000 9 345000	17 736 23	000	17 309 00	427 23	0 00	427 23
29 Jan 02 1 Feb 02 Settled	COMPUCREDIT CORP COM ISIN #US20478N1000 CUSIP 20478N100 INVESTMENT TECHNOLOGY GROUP INC / 38 00 OTHER CHARGES 26	- 1 800 000 9 295000	16 694 74	000	17,328 00	633 26	0 00	633 26
29 Jan 02 1 Feb 02 Settled	COMPUCREDIT CORP COM ISIN #US20478N1000 CUSIP 20478N100 MERRILL PROFESSIONAL CLEARING CORP / 61 50 OTHER CHARGES 57	4 100 000 9 251400	37 868 67	000	- 37 351 00	517 67	0 00	517 67
13 Feb 02 19 Feb 02 Settled	COMPUCREDIT CORP COM ISIN #US20478N1000 CUSIP 20478N100 TROSTER SINGER CORP OTHER CHARGES 31	- 3 700 000 5 530000	20 460 69	000	33 463 12	13 002 43	0 00	- 13 002 43
14 Feb 02 20 Feb 02 Settled	COMPUCREDIT CORP COM ISIN #US20478N1000 CUSIP 20478N100 TROSTER SINGER CORP OTHER CHARGES 37	4,500 000 5 360000	24 119 63	000	40 029 30	- 15 908 67	0 00	- 15 908 67
8 Jan 02 11 Jan 02 Settled	COMPUTER ASSOC INTL INC COM CUSIP 204912109 MERRILL LYNCH PIERCE FENNER & SMITH / 244 00 OTHER CHARGES 3 38	- 6 100 000 36 884500	224 748 07	000	219,983 08	4 764 99	0 00	4 764 99
9 Jan 02 14 Jan 02 Settled	COMPUTER ASSOC INTL INC COM CUSIP 204912109 MERRILL LYNCH PIERCE FENNER & SMITH / 408 00 OTHER CHARGES 5 81	10 200 000 37 967900	386 858 77	000	387 814 88	19 043 89	0 00	19 043 89
9 Jan 02 14 Jan 02 Settled	COMPUTER ASSOC INTL INC COM CUSIP 204912109 INSTINET / 1 00 OTHER CHARGES 06	100 000 38 700000	3 668 94	000	3 606 28	62 66	0 00	62 66

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 1 JAN 02 - 31-DEC 02
 Account number 5502
 Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Equities

7 Feb 02	COMPUTER ASSOC INTL INC COM	4 700 000	132 138 98	000	143,755 82	11 616 84	0 00	- 11 616 84		
12 Feb 02	CUSIP 204812109									
Settled	FIRST OPTIONS OF CHICAGO / 141 00	28 145100								
12 Feb 02	COMPUTER ASSOC INTL INC COM	- 100 000	2,891 95	000	- 2 815 50	78 45	0 00	78 45		
15 Feb 02	CUSIP 204812109									
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	28 840000								
18 Jun 02	COMPUTER ASSOC INTL INC COM	- 100 000	1,753 94	000	- 3 602 00	1 848 06	0 00	- 1 848 06		
21 Jun 02	CUSIP 204812109									
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	17 560000								
18 Jun 02	COMPUTER ASSOC INTL INC COM	- 4,400 000	77 271 34	000	154 530 56	77 259 22	0 00	- 77 259 22		
21 Jun 02	CUSIP 204812109									
Settled	FRANK RUSSELL INC / 178 00	17 602200								
18 Jun 02	COMPUTER ASSOC INTL INC COM	- 500 000	8 848 73	000	- 18 010 00	8 160 27	0 00	8 160 27		
21 Jun 02	CUSIP 204812109									
Settled	INSTINET / 5 00	17 710000								
18 Jun 02	COMPUTER ASSOC INTL INC COM	- 1 600 000	28 150 35	000	- 55 020 48	- 28 870 13	0 00	- 28 870 13		
24 Jun 02	CUSIP 204812109									
Settled	FRANK RUSSELL INC / 64 00	17 634500								
20 Jun 02	COMPUTER ASSOC INTL INC COM	- 200 000	3 202 12	000	- 6,860 00	- 3 657 88	0 00	- 3 657 88		
25 Jun 02	CUSIP 204812109									
Settled	FRANK RUSSELL INC / 8 00	18 051100								
21 Aug 02	COMPUTER ASSOC INTL INC COM	- 200 000	2 151 93	000	- 8 860 00	- 4,708 07	0 00	- 4 708 07		
28 Aug 02	CUSIP 204812109									
Settled	INSTINET / 2 00	10 770000								
	OTHER CHARGES									

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
21 Aug 02 28 Aug 02 Settled	COMPUTER ASSOC INTL INC COM CUSIP 204912109 MERRILL LYNCH PIERCE FENNER & SMITH / 98 00 OTHER CHARGES 82	2 400 000 11 340900	27,121 34	000	- 82 248 00	55 126 66	0 00	- 55 126 66
30 Aug 02 5 Sep 02 Settled	COMPUTER ASSOC INTL INC COM CUSIP 204912109	8 700 000 11 200000	87 440 00	000	87,301 50	10 138 50	0 00	10 138 50
20 Feb 02 25 Feb 02 Settled	COMPUTER SCI CORP COM CUSIP 205363104 INVESTMENT TECHNOLOGY GROUP INC / 0 00 OTHER CHARGES 22	- 300 000 47 520000	14 249 78	000	- 13 267 50	982 28	0 00	982 28
21 Feb 02 26 Feb 02 Settled	COMPUTER SCI CORP COM CUSIP 205363104 INSTINET / 2 00 OTHER CHARGES 15	200 000 47 540000	8 505 85	000	- 8 845 00	660 85	0 00	660 85
30 Aug 02 5 Sep 02 Settled	COMPUTER SCI CORP COM CUSIP 205363104	- 2 600 000 36 830000	95 758 00	000	91 448 25	4 309 75	0 00	4 309 75
3 Oct 02 8 Oct 02 Settled	COMPUTER SCI CORP COM CUSIP 205363104 STATE STREET BROKERAGE SVCS / 32 00 OTHER CHARGES 1 39	- 1 600 000 28 665400	45,831 25	000	- 78 223 85	32 392 40	0 00	32 392 40
17 Dec 02 20 Dec 02 Settled	COMPUTER SCI CORP COM CUSIP 205363104 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 1 48	1 400 000 34 925000	48,865 52	000	68 378 70	19 511 18	0 00	19 511 18
22 Jan 02 25 Jan 02 Settled	COMPUWARE CORP COM CUSIP 205638109 B TRADE SERVICES / 34 00 OTHER CHARGES 33	1,700 000 12 585000	21 360 17	000	- 23 812 50	- 2 452 33	0 00	- 2 452 33
3 Jun 02 6 Jun 02 Settled	COMPUWARE CORP COM CUSIP 205638109 KNIGHT SECURITIES LP OTHER CHARGES 85	4 400 000 7 115000	31 305 05	000	56 590 08	25 285 03	0 00	- 25 285 03

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
3 Jun 02 6 Jun 02 Settled	COMPUWARE CORP COM CUSIP 205638108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 09	- 400 000 7 175000	2 861 91	000	5 223 63	- 2 361 72	0 00	- 2 361 72
18 Jun 02 21 Jun 02 Settled	COMPUWARE CORP COM CUSIP 205638108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	- 100 000 7 255000	723 47	000	- 1,275 19	551 72	0 00	- 551 72
18 Jun 02 21 Jun 02 Settled	COMPUWARE CORP COM CUSIP 205638108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	- 100 000 7 215000	719 47	000	1 275 19	555 72	0 00	555 72
18 Jun 02 21 Jun 02 Settled	COMPUWARE CORP COM CUSIP 205638108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 09	- 400 000 7 365000	2 937 91	000	- 5 100 76	- 2 162 85	0 00	- 2,162 85
18 Jun 02 21 Jun 02 Settled	COMPUWARE CORP COM CUSIP 205638108 INSTINET / 1 00 OTHER CHARGES 03	- 100 000 7 485000	748 47	000	- 1,275 19	- 526 72	0 00	- 526 72
18 Jun 02 21 Jun 02 Settled	COMPUWARE CORP COM CUSIP 205638108 JEFFERIES & COMPANY OTHER CHARGES 41	1,800 000 7 157200	13 598 27	000	24 226 61	10 630 34	0 00	- 10 630 34
19 Jun 02 24 Jun 02 Settled	COMPUWARE CORP COM CUSIP 205638108 JEFFERIES & COMPANY OTHER CHARGES 11	500 000 8 928500	3,464 14	000	- 6 369 46	- 2 905 32	0 00	- 2 905 32
20 Jun 02 25 Jun 02 Settled	COMPUWARE CORP COM CUSIP 205638108 JEFFERIES & COMPANY OTHER CHARGES 14	- 700 000 6 537100	4 575 83	000	- 8,880 90	- 4 305 07	0 00	- 4,305 07
22 Jul 02 25 Jul 02 Settled	COMPUWARE CORP COM CUSIP 205638108 INVESTMENT TECHNOLOGY GROUP INC / 324 00 OTHER CHARGES 1 84	- 18,200 000 3 785000	60 667 16	000	201,183 58	- 140 518 42	0 00	140 518 42

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
23 Jul 02 26 Jul 02 Settled	COMPUWARE CORP COM CUSIP 205638109 INSTINET / 98 00 OTHER CHARGES 1 13	9 800 000 3 805000	37 189 87	000	111 615 00	- 74 425 13	0 00	74 425 13
30 Aug 02 5 Sep 02 Settled	COMPUWARE CORP COM CUSIP 205638109	5 600 000 3 830000	20 328 00	000	15 698 48	4 629 52	0 00	4,629 52
19 Mar 02 22 Mar 02 Settled	COMVERSE TECH INC COM PAR \$0 10 CUSIP 205882402 INSTINET / 45 00 OTHER CHARGES 83	4 500 000 13 685000	81 536 57	000	100 088 92	38 552 35	0 00	38 552 35
19 Mar 02 22 Mar 02 Settled	COMVERSE TECH INC COM PAR \$0 10 CUSIP 205882402 CANTOR FITZGERALD & CO OTHER CHARGES 78	4,000 000 13 165000	52 658 21	000	- 231 070 61	- 178 411 40	0 00	- 178 411 40
29 May 02 3 Jun 02 Settled	COMVERSE TECH INC COM PAR \$0 10 CUSIP 205882402 INSTINET / 133 00 OTHER CHARGES 4 88	13 300 000 12 135000	181 257 64	000	158 359 38	2 898 28	0 00	2 898 28
23 Jul 02 26 Jul 02 Settled	COMVERSE TECH INC COM PAR \$0 10 CUSIP 205882402 MERRILL PROFESSIONAL CLEARING CORP / 46 50 OTHER CHARGES 78	- 3 100 000 8 339900	25 806 41	000	36 256 50	- 10 450 09	0 00	10 450 09
23 Jul 02 26 Jul 02 Settled	COMVERSE TECH INC COM PAR \$0 10 CUSIP 205882402 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	100 000 8 875000	885 47	000	- 1 172 50	- 287 03	0 00	287 03
24 Jul 02 29 Jul 02 Settled	COMVERSE TECH INC COM PAR \$0 10 CUSIP 205882402 MERRILL PROFESSIONAL CLEARING CORP / 15 00 OTHER CHARGES 28	1 000 000 8 320000	8 304 74	000	11 585 00	- 3 290 26	0 00	- 3 290 26
30 Aug 02 5 Sep 02 Settled	COMVERSE TECH INC COM PAR \$0 10 CUSIP 205882402	2 800 000 8 180000	22 904 00	000	- 21 126 00	1 778 00	0 00	1 778 00

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Sales**Equities**

21 Oct 02 24 Oct 02 Settled	COMWLTH TEL ENTERPRISES INC NEW COM CUSIP 203349105 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 47	- 400 000 38 720000	15,478 53	000	15 877 00	397 47	0 00	- 397 47
22 Oct 02 25 Oct 02 Settled	COMWLTH TEL ENTERPRISES INC NEW COM CUSIP 203349105 ARCHIPELAGO BCC CAPITAL / 21 00 OTHER CHARGES 1 88	- 1,400 000 39 162200	54 804 42	000	- 55 524 00	- 719 58	0 00	- 719 58
8 Jul 02 11 Jul 02 Settled	CONAGRA FOODS INC CUSIP 205887102 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 88	- 1,200 000 28 500000	31 775 04	000	30 996 00	778 04	0 00	778 04
8 Jul 02 11 Jul 02 Settled	CONAGRA FOODS INC CUSIP 205887102 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 25	- 300 000 28 635000	7 984 25	000	- 7 748 00	235 25	0 00	235 25
9 Jul 02 12 Jul 02 Settled	CONAGRA FOODS INC CUSIP 205887102 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 81	1 000 000 28 735000	28 714 18	000	25 830 00	884 18	0 00	884 18
9 Jul 02 12 Jul 02 Settled	CONAGRA FOODS INC CUSIP 205887102 ABEL NOSER CORPORATION / 8 00 OTHER CHARGES 17	200 000 28 796500	5 351 13	000	- 5 168 00	185 13	0 00	185 13
9 Jul 02 12 Jul 02 Settled	CONAGRA FOODS INC CUSIP 205887102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 28 800000	2,677 91	000	- 2 583 00	94 91	0 00	94 91
7 Aug 02 12 Aug 02 Settled	CONAGRA FOODS INC CUSIP 205887102 INSTINET / 4 00 OTHER CHARGES 30	- 400 000 24 480000	9 787 70	000	- 10 332 00	544 30	0 00	- 544 30
7 Aug 02 12 Aug 02 Settled	CONAGRA FOODS INC CUSIP 205887102 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 15	- 200 000 24 610900	4 818 03	000	- 5,168 00	247 97	0 00	- 247 97

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
7 Aug 02 12 Aug 02 Settled	CONAGRA FOODS INC CUSIP 205887102 ACCESS SECURITIES INC / 68 00 OTHER CHARGES 1 27	1,700 000 24 834000	41 808 53	000	43 911 00	2 102 47	0 00	2 102 47
8 Aug 02 13 Aug 02 Settled	CONAGRA FOODS INC CUSIP 205887102 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 45	- 600 000 24 890000	14 021 55	000	15 498 00	576 45	0 00	- 576 45
8 Aug 02 13 Aug 02 Settled	CONAGRA FOODS INC CUSIP 205887102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	100 000 24 890000	2 486 92	000	2 583 00	96 08	0 00	- 96 08
8 Aug 02 13 Aug 02 Settled	CONAGRA FOODS INC CUSIP 205887102 INSTINET / 1 00 OTHER CHARGES 08	100 000 24 880000	2 486 92	000	2 583 00	96 08	0 00	96 08
9 Aug 02 14 Aug 02 Settled	CONAGRA FOODS INC CUSIP 205887102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 25 195000	2 517 42	000	2 583 00	65 58	0 00	65 58
9 Aug 02 14 Aug 02 Settled	CONAGRA FOODS INC CUSIP 205887102 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 16	200 000 25 275000	5 050 84	000	- 5 166 00	- 115 16	0 00	115 16
8 Aug 02 14 Aug 02 Settled	CONAGRA FOODS INC CUSIP 205887102 PRUDENTIAL SECURITIES INCORP / 12 00 OTHER CHARGES 23	- 300 000 25 387800	7 604 11	000	7 749 00	144 89	0 00	144 89
30 Aug 02 5 Sep 02 Settled	CONAGRA FOODS INC CUSIP 205887102	8 100 000 26 290000	212 949 00	000	- 209 628 00	3 321 00	0 00	3 321 00
30 Aug 02 5 Sep 02 Settled	CONCORD EFS INC CCM CUSIP 206197105	7 700 000 20 410000	157 157 00	000	167 354 80	- 10 197 80	0 00	- 10 197 80
9 Sep 02 12 Sep 02 Settled	CONCORD EFS INC CCM CUSIP 206197105 CAPITAL INSTITUTIONAL SVC / 785 00 OTHER CHARGES 8 94	15 900 000 14 489200	229 576 34	000	- 360,110 36	130 534 02	0 00	- 130 534 02

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
29 Jul 02 1 Aug 02 Settled	CONCURRENT COMPUTER CORP NEW COM NEW CUSIP 206710204 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 02	- 200 000 2 945000	584 98	000	- 2 800 22	- 2 215 24	0 00	- 2,215 24
30 Jul 02 2 Aug 02 Settled	CONCURRENT COMPUTER CORP NEW COM NEW CUSIP 206710204 CANTOR FITZGERALD & CO OTHER CHARGES 1 14	- 12 700 000 2 957800	37 582 92	000	- 156 374 80	118,811 88	0 00	- 118 811 88
28 May 02 31 May 02 Settled	CONEXANT SYS INC COM CUSIP 207142100 B TRADE SERVICES / 28 00 OTHER CHARGES 32	- 1 300 000 8 000600	10 374 48	000	16 875 09	- 6 600 63	0 00	- 6 600 63
29 May 02 3 Jun 02 Settled	CONEXANT SYS INC COM CUSIP 207142100 INSTINET / 1 00 OTHER CHARGES 03	100 000 8 005000	789 47	000	- 1 177 00	- 377 53	0 00	- 377 53
30 May 02 4 Jun 02 Settled	CONEXANT SYS INC COM CUSIP 207142100 KNIGHT SECURITIES LP OTHER CHARGES 12	- 500 000 7 518700	3 759 23	000	5 840 12	2,080 89	0 00	2 080 89
30 May 02 4 Jun 02 Settled	CONEXANT SYS INC COM CUSIP 207142100 B TRADE SERVICES / 18 00 OTHER CHARGES 18	- 800 000 7 438200	5 935 18	000	8 336 24	3 401 06	0 00	3 401 06
8 Jul 02 11 Jul 02 Settled	CONEXANT SYS INC COM CUSIP 207142100 INSTINET / 5 00 OTHER CHARGES 01	- 200 000 1 550000	304 89	000	- 878 38	- 573 39	0 00	- 573 39
8 Jul 02 11 Jul 02 Settled	CONEXANT SYS INC COM CUSIP 207142100 TROSTER SINGER CORP OTHER CHARGES 01	- 100 000 1 530000	152 99	000	- 442 42	289 43	0 00	- 289 43
2 Aug 02 7 Aug 02 Settled	CONEXANT SYS INC COM CUSIP 207142100 SOUTHWEST SECURITIES INC / 378 00 OTHER CHARGES 1 85	- 37 900 000 1 615900	60,861 78	000	- 108 805 16	47 943 40	0 00	47 943 40

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
10 Jun 02 13 Jun 02 Settled	CONNETICS CORP COM CUSIP 208192104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 12 910000	1 288 98	000	1 138 00	150 96	0 00	150 96
11 Jun 02 14 Jun 02 Settled	CONNETICS CORP COM CUSIP 208192104 INSTINET / 18 00 OTHER CHARGES 70	- 1 900 000 12 240000	23 236 30	000	21 052 00	2 184 30	0 00	2 184 30
11 Jun 02 14 Jun 02 Settled	CONNETICS CORP COM CUSIP 208192104 TROSTER SINGER CORP OTHER CHARGES 58	1 600 000 12 013600	19 221 18	000	18 086 50	1 134 68	0 00	1 134 68
11 Jun 02 14 Jun 02 Settled	CONNETICS CORP COM CUSIP 208192104 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 22	- 600 000 12 020000	7 189 78	000	6 828 00	371 78	0 00	371 78
12 Jun 02 17 Jun 02 Settled	CONNETICS CORP COM CUSIP 208192104 TROSTER SINGER CORP OTHER CHARGES 2 54	- 7 000 000 12 011400	84 077 26	000	- 77 560 00	6 517 26	0 00	6 517 26
14 Jun 02 19 Jun 02 Settled	CONNETICS CORP COM CUSIP 208192104 TROSTER SINGER CORP OTHER CHARGES 2 92	8 200 000 11 808500	98 826 78	000	81 531 74	15,295 04	0 00	15 295 04
14 Jun 02 19 Jun 02 Settled	CONNETICS CORP COM CUSIP 208192104 TROSTER SINGER CORP OTHER CHARGES 50	1 400 000 11 750000	16 449 50	000	- 15 473 00	976 50	0 00	976 50
30 Aug 02 5 Sep 02 Settled	CONOCOPHILLIPS COM CUSIP 20825C104	5 800 000 52 580000	304 964 00	000	305 271 58	307 58	0 00	- 307 58
30 Aug 02 11 Sep 02 Settled	CONOCOPHILLIPS COM CUSIP 20825C104	4 443 150 24 550000	233 225 00	000	217 784 42	15 440 58	0 00	15 440 58
18 Sep 02 18 Sep 02 Settled	CONOCOPHILLIPS COM CUSIP 20825C104	0 200 0 000000	10 54	000	11 91	1 37	0 00	1 37

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
18 Sep 02 18 Sep 02 Settled	CONOCOPHILLIPS COM CUSIP 20825C104	- 0 020	1 05	000	- 0 95	0 10	0 00	0 10
31 Oct 02 5 Nov 02 Settled	CONOCOPHILLIPS COM CUSIP 20825C104 BEAR, STEARNS, SECURITIES CORP / 348 00 OTHER CHARGES 8 43	5 800 000 48 275800	279 643 21	000	- 333 680 68	- 54 037 45	0 00	- 54 037 45
17 Dec 02 20 Dec 02 Settled	CONOCOPHILLIPS COM CUSIP 20825C104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 15	- 100 000 49 715000	4,968 35	000	- 5,914 30	- 944 85	0 00	944 95
17 Dec 02 20 Dec 02 Settled	CONOCOPHILLIPS COM CUSIP 20825C104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 30	- 200 000 49 805000	9 916 70	000	11,828 61	1 911 91	0 00	- 1,911 91
17 Dec 02 20 Dec 02 Settled	CONOCOPHILLIPS COM CUSIP 20825C104 INSTINET / 2 00 OTHER CHARGES 30	- 200 000 49 810000	9,919 70	000	- 11,828 61	1,909 91	0 00	- 1 908 91
17 Dec 02 20 Dec 02 Settled	CONOCOPHILLIPS COM CUSIP 20825C104 HENDERSON BROTHERS, INC / 68 18 OTHER CHARGES 3 31	- 2,206 000 49 772600	109,728 87	000	137 736 45	- 28 007 59	0 00	28 007 58
17 Dec 02 20 Dec 02 Settled	CONOCOPHILLIPS COM CUSIP 20825C104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 15	- 100 000 49 785000	4 976 35	000	- 5 914 30	- 937 95	0 00	- 937 95
8 Jan 02 14 Jan 02 Settled	CONS EDISON INC COM CUSIP 208115104 MERRILL LYNCH PIERCE FENNER & SMITH / 28 00 OTHER CHARGES 43	- 700 000 40 822900	28 547 60	000	- 28 198 03	349 57	0 00	349 57
10 Jan 02 15 Jan 02 Settled	CONS EDISON INC COM CUSIP 208115104 MERRILL LYNCH PIERCE FENNER & SMITH / 32 00 OTHER CHARGES 49	- 800 000 40 753900	32 570 63	000	- 28 708 00	3 862 63	0 00	3 862 63

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

Sales

Equities

11 Jan 02 16 Jan 02 Settled	CONS EDISON INC COM CUSIP 209115104 MERRILL LYNCH PIERCE FENNER & SMITH / 40 00 OTHER CHARGES 81	- 1 000 000 40 614100	40 573 49	000	- 35 885 00	4 688 49	0 00	4 688 49
13 Feb 02 19 Feb 02 Settled	CONS EDISON INC COM CUSIP 209115104 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 43	- 700 000 40 822000	28 574 97	000	22 680 00	5 894 97	0 00	5 894 97
23 Jul 02 28 Jul 02 Settled	CONS EDISON INC COM CUSIP 209115104 CREDIT SUISSE FIRST BOSTON CORPORATION / 40 00 OTHER CHARGES 1 03	1 000 000 33 945100	33 904 07	000	- 44 610 00	- 10 705 93	0 00	10 705 93
20 Aug 02 23 Aug 02 Settled	CONS EDISON INC COM CUSIP 209115104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 13	- 100 000 42 075000	4 205 37	000	- 4 411 00	- 205 63	0 00	- 205 63
20 Aug 02 23 Aug 02 Settled	CONS EDISON INC COM CUSIP 209115104 JEFFERIES & COMPAN / / 44 00 OTHER CHARGES 1 38	1 100 000 41 608200	45 723 64	000	- 48 521 00	2 797 38	0 00	2 797 38
30 Aug 02 5 Sep 02 Settled	CONS EDISON INC COM CUSIP 209115104	- 3 200 000 40 690000	130 208 00	000	- 133 741 44	3 533 44	0 00	- 3 533 44
6 May 02 9 May 02 Settled	CONSTELLATION BRANDS INC CL A CUSIP 21036P108 FIDELITY CAPITAL MARKETS / 20 00 OTHER CHARGES 92	500 000 61 036000	30 498 08	000	12 071 04	18 427 04	0 00	18 427 04
16 Jul 02 19 Jul 02 Settled	CONSTELLATION BRANDS INC CL A CUSIP 21036P108 INSTINET / 34 00 OTHER CHARGES 2 92	- 3 400 000 27 500000	93 483 18	000	- 40 157 82	53 305 36	0 00	53 305 36
14 Aug 02 19 Aug 02 Settled	CONSTELLATION ENERGY GROUP INC COM CUSIP 210371100 INVESTMENT TECHNOLOGY GROUP INC / 40 00 OTHER CHARGES 1 67	- 2 000 000 27 692500	55,343 33	000	- 60 181 64	- 4 838 31	0 00	4 838 31

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Transtation	
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	CONSTELLATION ENERGY GROUP INC COM CUSIP 210371100	- 2 500 000 28 010000	70 025 00	000	- 59 194 02	10,830 88	0 00	10 830 88
30 Aug 02 5 Sep 02 Settled	CONVERGYS CORP COM CUSIP 212485108	- 2 600 000 17 890000	46 514 00	000	- 39 143 00	7 371 00	0 00	7 371 00
13 May 02 18 May 02 Settled	COOPER CAMERON COFP CUSIP 218840102 MERRILL LYNCH PIERCE FENNER & SMITH / 12 00 OTHER CHARGES 71	- 400 000 58 488600	23 382 73	000	27 199 40	- 3 816 67	0 00	3 816 67
14 Aug 02 19 Aug 02 Settled	COOPER CAMERON COFP CUSIP 218840102 INVESTMENT TECHNOLOGY GROUP INC / 84 00 OTHER CHARGES 4 22	3,200 000 43 725800	139 853 70	000	- 185 841 64	- 56 087 94	0 00	56,087 94
30 Aug 02 5 Sep 02 Settled	COOPER TIRE & RUBBER CO COM NO PAR CUSIP 218831107	- 1,100 000 20 880000	22,868 00	000	- 23,413 26	445 26	0 00	- 445 28
30 Aug 02 5 Sep 02 Settled	COORS ADOLPH CO CL B CUSIP 217018104	- 500 000 60 050000	30 025 00	000	- 30 325 00	- 300 00	0 00	300 00
18 Oct 02 21 Oct 02 Settled	COORS ADOLPH CO CL B CUSIP 217018104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 19	- 100 000 82 750000	6 272 81	000	- 6 750 81	- 478 00	0 00	- 478 00
18 Oct 02 21 Oct 02 Settled	COORS ADOLPH CO CL B CUSIP 217018104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 19	- 100 000 82 880000	6 265 81	000	6,750 81	- 485 00	0 00	- 485 00
18 Oct 02 21 Oct 02 Settled	COORS ADOLPH CO CL B CUSIP 217018104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 19	100 000 82 595000	6,257 31	000	- 6 750 81	- 493 50	0 00	- 493 50
18 Oct 02 21 Oct 02 Settled	COORS ADOLPH CO CL B CUSIP 217018104 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 57	- 300 000 82 020000	18 589 43	000	- 20 252 43	1 653 00	0 00	- 1 653 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
18 Oct 02 21 Oct 02 Settled	COORS ADOLPH CO CL B CUSIP 217016104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 19	- 100 000 82 130000	6 210 81	000	6 750 81	540 00	0 00	540 00
16 Oct 02 21 Oct 02 Settled	COORS ADOLPH CO CL B CUSIP 217016104 BEAR STEARNS, SECURITIES CORP / 32 00 OTHER CHARGES 1 51	- 800 000 62 468900	49 941 61	000	52 454 30	2 512 69	0 00	- 2 512 69
16 Oct 02 21 Oct 02 Settled	COORS ADOLPH CO CL B CUSIP 217016104 INSTINET / 7 00 OTHER CHARGES 1 32	700 000 62 280000	43 587 68	000	- 47 162 50	3 574 82	0 00	- 3 574 82
16 Oct 02 21 Oct 02 Settled	COORS ADOLPH CO CL B CUSIP 217016104 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 75	400 000 61 990000	24 787 25	000	26 950 00	2,162 75	0 00	2 162 75
16 Oct 02 21 Oct 02 Settled	COORS ADOLPH CO CL B CUSIP 217016104 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 76	400 000 62 370000	24 839 24	000	26 965 12	2 025 88	0 00	2 025 88
17 Oct 02 22 Oct 02 Settled	COORS ADOLPH CO CL B CUSIP 217016104 INSTINET / 4 00 OTHER CHARGES 75	400 000 61 940000	24 771 25	000	26 189 20	- 1 417 85	0 00	1 417 85
17 Oct 02 22 Oct 02 Settled	COORS ADOLPH CO CL B CUSIP 217016104 BEAR STEARNS, SECURITIES CORP / 24 00 OTHER CHARGES 1 12	- 600 000 61 484100	36 865 34	000	39 283 80	2 418 46	0 00	2 418 46
18 Oct 02 23 Oct 02 Settled	COORS ADOLPH CO CL B CUSIP 217016104 BEAR STEARNS, SECURITIES CORP / 12 00 OTHER CHARGES 56	300 000 61 540000	18 449 44	000	- 19 597 62	1 148 18	0 00	1 148 18
28 Oct 02 31 Oct 02 Settled	COORS ADOLPH CO CL B CUSIP 217016104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 42	200 000 68 130000	13 821 58	000	13 053 24	768 34	0 00	768 34

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
29 Oct 02 1 Nov 02 Settled	COORS ADOLPH CO CL B CUSIP 217016104 SPEAR LEEDS AND KELLGG / 4 50 OTHER CHARGES 63	- 300 000 68 680000	20 658 87	000	- 19 561 74	1,097 13	0 00	1 097 13
29 Apr 02 2 May 02 Settled	COPART INC COM CUSIP 217204106 JEFFERIES & COMPANY OTHER CHARGES 7 38	- 5 225 000 14 984700	78 292 70	000	- 126 787 76	- 48 495 08	0 00	- 48 495 08
30 Apr 02 3 May 02 Settled	COPART INC COM CUSIP 217204108 JEFFERIES & COMPANY OTHER CHARGES 87	- 1 900 000 15 204700	28 888 06	000	46 104 64	17 216 58	0 00	- 17 216 58
1 May 02 6 May 02 Settled	COPART INC COM CUSIP 217204108 BEAR, STEARNS, SECURITIES CORP OTHER CHARGES 2 00	- 4 500 000 14 893000	66 116 50	000	109,195 20	- 43 078 70	0 00	43 078 70
12 Feb 02 15 Feb 02 Settled	CORNING INC COM CUSIP 218350105 INVESTMENT TECHNOLOGY GROUP INC / 88 00 OTHER CHARGES 59	- 4 800 000 8 025000	39 223 91	000	- 292 995 61	- 253,771 70	0 00	- 253 771 70
30 Aug 02 5 Sep 02 Settled	CORNING INC COM CUSIP 218350105	- 14 400 000 2 000000	28,800 00	000	- 28 041 50	2 758 50	0 00	2,758 50
18 Nov 02 21 Nov 02 Settled	CORRECTIONS CORP AMER CUSIP 22025Y407 INVESTMENT TECHNOLOGY GROUP INC / 42 00 OTHER CHARGES 1 08	2,100 000 18 743300	35 117 87	000	- 37 344 09	- 2 226 22	0 00	- 2 226 22
19 Nov 02 22 Nov 02 Settled	CORRECTIONS CORP AMER CUSIP 22025Y407 INSTINET / 8 00 OTHER CHARGES 31	600 000 18 800000	10 073 89	000	- 10 669 74	- 596 05	0 00	- 596 05
8 May 02 9 May 02 Settled	CORUS BANKSHARES INC COM CUSIP 220873103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 16	- 100 000 52 920000	5 289 84	000	- 5 180 00	99 84	0 00	99 84
7 May 02 10 May 02 Settled	CORUS BANKSHARES INC COM CUSIP 220873103 TROSTER SINGER CORP OTHER CHARGES 63	- 400 000 52 228100	20 890 61	000	20,683 00	207 61	0 00	207 61

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

Sales

Equities

8 May 02	CORUS BANKSHARES INC COM	2 200 000	114 278 52	000	- 98 732 00	15 547 52	0 00	15 547 52
13 May 02	CUSIP 220873103							
Settled	TROSTER SINGER CORP	51 848800						
	OTHER CHARGES 3 44							
21 May 02	CORUS BANKSHARES INC COM	- 100 000	5 185 34	000	4 130 00	1 055 34	0 00	1 055 34
24 May 02	CUSIP 220873103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	51 875000						
	OTHER CHARGES 18							
21 May 02	CORUS BANKSHARES INC COM	800 000	41,208 75	000	33 040 00	8 168 75	0 00	8 168 75
24 May 02	CUSIP 220873103							
Settled	KNIGHT SECURITIES L P	51 510000						
	OTHER CHARGES 1 25							
4 Feb 02	COSTCO WHSL CORP NEW COM	1 800 000	80 808 34	000	71 305 02	9 503 32	0 00	9 503 32
7 Feb 02	CUSIP 22160K105							
Settled	GOLDMAN SACHS & COMPANY / 108 00	44 954200						
	OTHER CHARGES 1 22							
5 Feb 02	COSTCO WHSL CORP NEW COM	500 000	22 450 66	000	18 178 16	4 272 50	0 00	4 272 50
8 Feb 02	CUSIP 22160K105							
Settled	GOLDMAN SACHS & COMPANY / 30 00	44 962000						
	OTHER CHARGES 34							
7 Feb 02	COSTCO WHSL CORP NEW COM	- 600 000	28 810 59	000	20 723 75	6 088 84	0 00	6 088 84
12 Feb 02	CUSIP 22160K105							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 12 00	44 705000						
	OTHER CHARGES 41							
12 Feb 02	COSTCO WHSL CORP NEW COM	- 500 000	22 067 16	000	- 17 228 01	4 841 15	0 00	4 841 15
15 Feb 02	CUSIP 22160K105							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 10 00	44 155000						
	OTHER CHARGES 34							
19 Jul 02	COSTCO WHSL CORP NEW COM	1 100 000	37 030 49	000	37 246 64	216 15	0 00	216 15
24 Jul 02	CUSIP 22160K105							
Settled	TROSTER SINGER CORP / 33 00	33 695100						
	OTHER CHARGES 1 12							
30 Aug 02	COSTCO WHSL CORP NEW COM	- 6 900 000	230 529 00	000	246 752 30	- 16 223 30	0 00	- 16,223 30
5 Sep 02	CUSIP 22160K105							
Settled		33 410000						
17 Dec 02	COSTCO WHSL CORP NEW COM	400 000	11 083 66	000	- 14 002 76	2 909 10	0 00	2 909 10
20 Dec 02	CUSIP 22160K105							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	27 755000						
	OTHER CHARGES 34							

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
17 Dec 02 20 Dec 02 Settled	COSTCO WHSL CORP NEW COM CUSIP 22160K105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 09	100 000 28 095000	2 807 41	000	3,500 69	- 893 28	0 00	- 893 28
17 Dec 02 20 Dec 02 Settled	COSTCO WHSL CORP NEW COM CUSIP 22160K105 INSTINET / 18 00 OTHER CHARGES 1 39	- 1,600 000 28 685000	45 848 81	000	- 58 011 04	- 10 164 43	0 00	- 10 164 43
17 Dec 02 20 Dec 02 Settled	COSTCO WHSL CORP NEW COM CUSIP 22160K105 CANTOR FITZGERALD & CO / 78 00 OTHER CHARGES 2 21	2 800 000 28 151900	73,114 73	000	- 90 031 30	- 16 918 57	0 00	- 16 918 57
18 Dec 02 23 Dec 02 Settled	COSTCO WHSL CORP NEW COM CUSIP 22160K105 CANTOR FITZGERALD & CO / 39 00 OTHER CHARGES 1 08	- 1 300 000 27 571700	35 803 13	000	- 44,440 11	- 8 836 88	0 00	- 8 836 88
18 Dec 02 23 Dec 02 Settled	COSTCO WHSL CORP NEW COM CUSIP 22160K105 INSTINET / 5 00 OTHER CHARGES 42	- 500 000 27 695000	13 842 08	000	17 065 85	- 3 223 87	0 00	- 3,223 87
23 Jan 02 28 Jan 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 GRISWOLD COMPANY / 15 00 OTHER CHARGES 31	- 500 000 41 306700	20 638 04	000	- 24,657 41	- 4,018 37	0 00	4,018 37
23 Jan 02 28 Jan 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 13	- 200 000 41 080000	8 211 87	000	- 10 077 00	1,865 13	0 00	- 1 865 13
23 Jan 02 28 Jan 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	- 100 000 41 255000	4,123 43	000	- 5,101 00	- 877 57	0 00	- 877 57
3 Apr 02 8 Apr 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 14	- 100 000 45 205000	4 518 38	000	4 824 00	- 305 64	0 00	- 305 64

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Translation	Total
Sales								
Equities								
3 Apr 02 8 Apr 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 PRUDENTIAL SECURITIES INCORP / 28 00 OTHER CHARGES 95	700 000 44 986800	31 461 81	000	33 717 76	2 255 95	0 00	2 255 95
15 Apr 02 18 Apr 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 BNY CLEARING SERVICES LLC / 36 00 OTHER CHARGES 1 24	- 900 000 45 650000	41 047 76	000	42 354 12	- 1 306 36	0 00	1 306 36
16 Apr 02 18 Apr 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 INVESTMENT TECHNOLOGY GROUP INC / 16 00 OTHER CHARGES 1 09	- 800 000 45 005000	35 988 91	000	37 500 84	1 513 73	0 00	- 1,513 73
16 Apr 02 19 Apr 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 14	- 100 000 45 080000	4 505 86	000	- 4 687 58	- 181 72	0 00	- 181 72
18 Apr 02 19 Apr 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 14	100 000 45 625000	4 560 36	000	- 4 687 58	- 127 22	0 00	- 127 22
18 Apr 02 19 Apr 02 Settled	COUNTRYWIDE FINL COPP COM STK \$ 05 PAR CUSIP 222372104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 28	200 000 45 320000	9 059 72	000	9 375 16	315 44	0 00	315 44
16 Apr 02 19 Apr 02 Settled	COUNTRYWIDE FINL COPP COM STK \$ 05 PAR CUSIP 222372104 BNY CLEARING SERVICES LLC / 96 00 OTHER CHARGES 1 28	- 2 400 000 45 276600	108 564 56	000	111 656 84	- 3 092 28	0 00	3 092 28
17 Apr 02 22 Apr 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 KNIGHT SECURITIES L P / 96 00 OTHER CHARGES 4 36	3 200 000 45 225600	144 821 56	000	138 913 84	5 707 72	0 00	5 707 72
18 Apr 02 23 Apr 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 KNIGHT SECURITIES L P / 24 00 OTHER CHARGES 09	- 800 000 45 006300	35 979 85	000	34 430 56	1 549 39	0 00	1 549 39

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Account number 5502
Account Name FAMILY CODE FAM5502

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
29 May 02 3 Jun 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 INSTINET / 1 00 OTHER CHARGES 15	- 100 000 49 430000	4 941 85	000	4 303 82	638 03	0 00	638 03
29 May 02 3 Jun 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 BNY CLEARING SERVICES LLC / 72 00 OTHER CHARGES 2 88	- 1 800 000 49 380700	88 810 58	000	- 76,978 20	11 831 38	0 00	11,831 38
29 May 02 3 Jun 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 15	- 100 000 49 350000	4 932 85	000	- 4 303 11	629 74	0 00	629 74
30 May 02 4 Jun 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 BNY CLEARING SERVICES LLC / 78 00 OTHER CHARGES 2 80	- 1,800 000 48 910800	92 851 72	000	- 79 204 70	13 647 02	0 00	13 847 02
31 May 02 5 Jun 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 BNY CLEARING SERVICES LLC / 18 00 OTHER CHARGES 80	- 400 000 49 483300	19 780 72	000	- 16 308 00	3 472 72	0 00	3 472 72
3 Jun 02 8 Jun 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 FIDELITY CAPITAL MARKETS / 18 00 OTHER CHARGES 58	- 400 000 48 380000	19,327 41	000	- 16 308 00	3 019 41	0 00	3 019 41
10 Jun 02 13 Jun 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 SANDLER O'NEILL & PARTNER / 3 00 OTHER CHARGES 15	- 100 000 48 151600	4 812 01	000	- 4 603 19	208 82	0 00	208 82
11 Jun 02 14 Jun 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 SMITH BARNEY INC / 3 00 OTHER CHARGES 15	- 100 000 48 908500	4,687 70	000	- 4,603 19	84 51	0 00	84 51
17 Jun 02 20 Jun 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 GOLDMAN SACHS & COMPANY OTHER CHARGES 74	500 000 48 740000	24 369 28	000	- 22 804 29	1 584 97	0 00	1 564 97

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
22 Jul 02 25 Jul 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 37	300 000 40 560000	12 167 63	000	- 13 530 00	- 1 362 37	0 00	1 362 37
31 Jul 02 5 Aug 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 UBS WARBURG LLC / 24 00 OTHER CHARGES 1 20	800 000 49 448000	38 533 20	000	- 36 080 00	3,453 20	0 00	3 453 20
2 Aug 02 7 Aug 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 UBS WARBURG LLC / 15 00 OTHER CHARGES 75	- 500 000 49 184400	24 576 45	000	22 451 72	2,124 73	0 00	2 124 73
7 Aug 02 12 Aug 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 UBS WARBURG LLC / 3 00 OTHER CHARGES 16	100 000 50 696700	5 066 51	000	- 4 460 86	605 65	0 00	605 65
14 Aug 02 19 Aug 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 INVESTMENT TECHNOLOGY GROUP INC / 290 00 OTHER CHARGES 21 44	14 500 000 53 690200	778 194 46	000	585 150 72	183 043 74	0 00	183 043 74
30 Aug 02 5 Sep 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104	- 1 800 000 52 480000	89,731 00	000	- 87,831 53	31 899 47	0 00	31 899 47
23 Sep 02 28 Sep 02 Settled	COVANCE INC COM CUSIP 222818100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 06	- 100 000 19 030000	1,900 94	000	1 925 49	- 24 55	0 00	24 55
24 Sep 02 27 Sep 02 Settled	COVANCE INC COM CUSIP 222818100 INSTINET / 4 00 OTHER CHARGES 23	400 000 16 970000	7 583 77	000	7 701 86	- 118 19	0 00	- 118 19
10 Dec 02 13 Dec 02 Settled	COVENANT TRANS INC NEV CL A CUSIP 22284P105 MERRILL PROFESSIONAL CLEARING CORP / 9 00 OTHER CHARGES 17	- 300 000 17 872000	5 352 43	000	- 5 108 00	246 43	0 00	246 43

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Investment Transaction Detail

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

Sales**Equities**

12 Dec 02	COVENANT TRANS INC NEV CL A	- 300 000	5 504 23	000	5 108 00	398 23	0 00	398 23
17 Dec 02	CUSIP 22284P105							
Settled	MERRILL PROFESSIONAL CLEARING CORP / 9 00 OTHER CHARGES 17	18 378 000						
13 Dec 02	COVENANT TRANS INC NEV CL A	3,100 000	55 548 91	000	- 52 782 00	2,784 91	0 00	2,784 91
18 Dec 02	CUSIP 22284P105							
Settled	MERRILL PROFESSIONAL CLEARING CORP / 93 00 OTHER CHARGES 1 68	17 848 900						
23 Apr 02	COVENTRY HLTH CARE INC COM	- 100 000	2,658 91	000	- 2 038 28	620 63	0 00	620 63
28 Apr 02	CUSIP 222882104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 09	26 810 000						
23 Apr 02	COVENTRY HLTH CARE INC COM	- 300 000	8 082 25	000	6,114 84	1 877 41	0 00	1 877 41
28 Apr 02	CUSIP 222882104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 25	28 895 000						
23 Apr 02	COVENTRY HLTH CARE INC COM	- 8 400 000	225 361 00	000	- 181 268 68	64 094 32	0 00	64 094 32
28 Apr 02	CUSIP 222882104							
Settled	GOLDMAN SACHS & COMPANY / 252 00 OTHER CHARGES 8 80	28 858 500						
23 Apr 02	COVENTRY HLTH CARE INC COM	- 1,500 000	40 041 29	000	- 30 574 20	9 467 09	0 00	9 467 09
28 Apr 02	CUSIP 222882104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 1 21	28 715 000						
10 Jun 02	COVENTRY HLTH CARE INC COM	- 1,000 000	33 838 98	000	18,500 00	15,138 98	0 00	15 138 98
13 Jun 02	CUSIP 222882104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 1 02	33 660 000						
11 Jun 02	COVENTRY HLTH CARE INC COM	- 200 000	6 804 79	000	- 3 700 00	3 104 79	0 00	3,104 79
14 Jun 02	CUSIP 222882104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 21	34 045 000						
11 Jun 02	COVENTRY HLTH CARE INC COM	- 400 000	13 183 28	000	7,400 00	5,783 28	0 00	5 783 28
14 Jun 02	CUSIP 222882104							
Settled	JEFFERIES & COMPANY / 18 00 OTHER CHARGES 40	32 889 200						

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

Sales

Equities

29 Jul 02 1 Aug 02 Settled	COVENTRY HLTH CARE INC COM CUSIP 222862104 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 88	1 200 000	32 255 02	000	22 200 00	10 055 02	0 00	10,055 02
29 Jul 02 1 Aug 02 Settled	COVENTRY HLTH CARE INC COM CUSIP 222862104 JONES & ASSOCIATES / 32 00 OTHER CHARGES 64	800 000	20 931 20	000	- 14 800 00	6 131 20	0 00	6 131 20
13 Aug 02 16 Aug 02 Settled	COVENTRY HLTH CARE INC COM CUSIP 222862104 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 29	300 000	9 307 21	000	5 550 00	3 757 21	0 00	3 757 21
13 Aug 02 16 Aug 02 Settled	COVENTRY HLTH CARE INC COM CUSIP 222862104 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 29	- 300 000	9 566 71	000	5 550 00	4 018 71	0 00	4 018 71
14 Aug 02 19 Aug 02 Settled	COVENTRY HLTH CARE INC COM CUSIP 222862104 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 37	- 400 000	12 237 63	000	7 400 00	4 837 63	0 00	4 837 63
14 Aug 02 19 Aug 02 Settled	COVENTRY HLTH CARE INC COM CUSIP 222862104 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 29	- 300 000	9 185 72	000	- 5 550 00	3 635 72	0 00	3 635 72
14 Aug 02 19 Aug 02 Settled	COVENTRY HLTH CARE INC COM CUSIP 222862104 TROSTER SINGER CORP / 13 50 OTHER CHARGES 84	- 900 000	27 742 11	000	- 16 650 00	11,092 11	0 00	11,092 11
22 Oct 02 25 Oct 02 Settled	COVENTRY HLTH CARE INC COM CUSIP 222862104 INVESTMENT TECHNOLOGY GROUP INC / 104 00 OTHER CHARGES 5 78	5 200 000	191 120 24	000	77,253 42	113 866 82	0 00	113 866 82
1 Apr 02 4 Apr 02 Settled	COX COMMUNICATIONS INC NEW CL A CUSIP 224044107 GOLDMAN SACHS & COMPANY / 3 00 OTHER CHARGES 12	- 100 000	3 708 86	000	3,979 80	271 04	0 00	271 04

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
2 Apr 02 5 Apr 02 Settled	COX COMMUNICATIONS INC NEW CL A CUSIP 224044107 GOLDMAN SACHS & COMPANY / 8 00 OTHER CHARGES 22	- 200 000 38 288200	7 251 02	000	7 859 80	- 708 78	0 00	- 708 78
12 Jun 02 17 Jun 02 Settled	COX COMMUNICATIONS INC NEW CL A CUSIP 224044107 CREDIT SUISSE FIRST BOSTON CORPORATION / 3 00 OTHER CHARGES 09	- 100 000 28 813000	2,878 21	000	3 979 80	- 1 001 89	0 00	- 1 001 89
22 Jul 02 25 Jul 02 Settled	COX COMMUNICATIONS INC NEW CL A CUSIP 224044107 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 90	- 1 100 000 28 880000	29,688 10	000	- 43 044 48	- 13 356 38	0 00	13 356 38
14 Aug 02 18 Aug 02 Settled	COX COMMUNICATIONS INC NEW CL A CUSIP 224044107 INVESTMENT TECHNOLOGY GROUP INC / 64 00 OTHER CHARGES 1 88	3 200 000 18 251600	81 539 28	000	104 857 22	- 43 317 98	0 00	- 43 317 88
30 Aug 02 5 Sep 02 Settled	CRANE CO COM CUSIP 224398105 OTHER CHARGES 22 850000	- 800 000 22 850000	20,565 00	000	20,280 50	274 50	0 00	274 50
21 Jun 01 28 Jun 01 Pending	REVERSAL CRESCENT REAL ESTATE EQUITIES CO TX COM CUSIP 225758105 MERRILL LYNCH PIERCE FENNER & SMITH / -60 00 OTHER CHARGES - 84	1 000 000 24 894200	24 833 38	000	20 247 50	- 4 685 86	0 00	- 4 685 88
21 Jun 01 28 Jun 01 Pending	CRESCENT REAL ESTATE EQUITIES CO TX COM CUSIP 225758105 MERRILL LYNCH PIERCE FENNER & SMITH / 60 00 OTHER CHARGES 84	- 1 000 000 24 894200	24,833 38	000	- 18 700 93	5,232 43	0 00	5,232 43
12 Apr 02 17 Apr 02 Settled	CROWN CASTLE INTL CORP COM STK CUSIP 228227104 GOLDMAN SACHS & COMPANY OTHER CHARGES 15	- 800 000 5 878000	4 702 25	000	7 342 43	2,640 18	0 00	- 2 640 18
20 Aug 02 23 Aug 02 Settled	CROWN MEDIA HLDGS INC CL A COM STK CUSIP 228411104 INVESTMENT TECHNOLOGY GROUP INC / 478 00 OTHER CHARGES 4 32	- 23 800 000 6 020000	142 795 88	000	- 283 480 80	- 140 685 12	0 00	- 140 685 12

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

Sales

Equities

30 Aug 02 5 Sep 02 Settled	CSX CORP COM CUSIP 128408103	- 3 200 000	111 456 00	000	108 825 41	2 630 59	0 00	2,630 59
		34 830000						
12 Apr 02 17 Apr 02 Settled	CTS CORP COM CUSIP 128501105 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 17	300 000	5 569 33	000	- 4 448 00	1 123 33	0 00	1 123 33
		18 585000						
12 Apr 02 17 Apr 02 Settled	CTS CORP COM CUSIP 126501105 FIDELITY CAPITAL MARKETS / 412 00 OTHER CHARGES 5 74	- 10 300 000	180 132 26	000	- 150 882 78	39 269 50	0 00	39 269 50
		18 500000						
30 Aug 02 5 Sep 02 Settled	CUMMINS INC CUSIP 231021108	- 600 000	17 874 00	000	18 582 00	708 00	0 00	708 00
		29 790000						
18 Jul 02 18 Jul 02 Settled	CUMULUS MEDIA INC CL A DEL CUSIP 231082108 INSTINET / 18 00 OTHER CHARGES 75	- 1 800 000	24 803 75	000	- 26 189 88	- 1 386 21	0 00	1 386 21
		13 065000						
29 Jul 02 1 Aug 02 Settled	CUMULUS MEDIA INC CL A DEL CUSIP 231082108 TROSTER SINGER CORP OTHER CHARGES 19	500 000	6 259 81	000	6 775 00	515 19	0 00	515 19
		12 520000						
10 Sep 02 13 Sep 02 Settled	CUMULUS MEDIA INC CL A DEL CUSIP 231082108 INSTINET / 17 00 OTHER CHARGES 79	- 1 700 000	25 898 71	000	23 006 00	2 892 71	0 00	2 892 71
		15 245000						
23 Sep 02 28 Sep 02 Settled	CUMULUS MEDIA INC CL A DEL CUSIP 231082108 ARCHIPELAGO BCC CAPITAL / 52 50 OTHER CHARGES 1 72	3 500 000	57 033 93	000	45,725 05	11 308 88	0 00	11 308 88
		16 310800						
23 Sep 02 28 Sep 02 Settled	CUMULUS MEDIA INC CL A DEL CUSIP 231082108 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 30	600 000	9 695 70	000	7 877 72	1 817 88	0 00	1,817 88
		16 180000						
22 Oct 02 25 Oct 02 Settled	CUMULUS MEDIA INC CL A DEL CUSIP 231082108 INSTINET / 53 00 OTHER CHARGES 3 03	5,300 000	100,564 47	000	68,978 27	31 586 20	0 00	31 586 20
		18 985000						

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

Equities

22 Oct 02	CUNILUS MEDIA INC CL A DEL		Sold		- 2 100 000	39 228 81		- 27 435 03	11 791 78		0 00	11,791 78	
25 Oct 02	CUSIP 231082108			OTHER CHARGES									
	INVESTMENT TECHNOLOGY GROUP INC / 42 00	1 18			18 700000								
23 Oct 02	CUNILUS MEDIA INC CL A DEL		Sold		- 3,500 000	65 121 48		- 45 014 84	20 108 54		0 00	20 108 54	
28 Oct 02	CUSIP 231082108			OTHER CHARGES									
	SCHWAB, CHARLES	1 87			18 608700								
8 Dec 02	CURATIVE HLTH SVCS INC COM		Sold		- 100 000	1,477 95		1,360 00	117 85		0 00	117 85	
12 Dec 02	CUSIP 231284102			OTHER CHARGES									
	INVESTMENT TECHNOLOGY GROUP INC / 2 00	05			14 800000								
10 Dec 02	CURATIVE HLTH SVCS INC COM		Sold		- 3 000 000	48 438 60		- 40 761 00	5,877 60		0 00	5 877 60	
13 Dec 02	CUSIP 231284102			OTHER CHARGES									
	SCHWAB, CHARLES	1 40			15 480000								
29 Jul 02	CV THERAPEUTICS INC COM		Sold		- 8 400 000	142 459 70		- 160,832 00	- 18,372 30		0 00	- 18 372 30	
1 Aug 02	CUSIP 126867104			OTHER CHARGES									
	INVESTMENT TECHNOLOGY GROUP INC / 128 00	4 30			22 280000								
20 Feb 02	CVS CORP COM STK		Sold		- 100 000	2 740 45		- 8,103 00	3,362 55		0 00	- 3,362 55	
25 Feb 02	CUSIP 126850100			OTHER CHARGES									
	(INVESTMENT TECHNOLOGY GROUP INC / 2 00	05			27 425000								
20 Feb 02	CVS CORP COM STK		Sold		- 1 200 000	32 911 54		- 73 238 00	- 40 324 48		0 00	40,324 48	
25 Feb 02	CUSIP 126850100			OTHER CHARGES									
	LEHMAN BROTHERS INC / 40 00	50			27 468700								
21 Feb 02	CVS CORP COM STK		Sold		- 500 000	13 829 54		28 809 94	- 14 980 40		0 00	- 14 980 40	
26 Feb 02	CUSIP 126850100			OTHER CHARGES									
	CANTOR FITZGERALD & CO / 20 00	21			27 698500								
22 Feb 02	CVS CORP COM STK		Sold		- 100 000	2 694 30		- 5 537 44	- 2 843 14		0 00	- 2 843 14	
27 Feb 02	CUSIP 126850100			OTHER CHARGES									
	CANTOR FITZGERALD & CO / 4 00	05			28 983500								

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
4 Mar 02 7 Mar 02 Settled	CVS CORP COM STK CUSIP 126650100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 29 360000	2,933 95	000	5 537 44	- 2 603 49	0 00	2 603 49
4 Mar 02 7 Mar 02 Settled	CVS CORP COM STK CUSIP 126650100 TROSTER SINGER CORP / 1 50 OTHER CHARGES 05	100 000 29 290000	2 927 45	000	- 5 537 44	2 609 99	0 00	2 609 99
5 Mar 02 8 Mar 02 Settled	CVS CORP COM STK CUSIP 126650100 INSTINET / 13 00 OTHER CHARGES 58	1,300 000 29 350000	38,141 42	000	- 71 345 13	- 33 203 71	0 00	- 33,203 71
18 Mar 02 21 Mar 02 Settled	CVS CORP COM STK CUSIP 126650100 GRISWOLD COMPANY / 39 00 OTHER CHARGES 69	- 1 300 000 35 118000	45 815 01	000	- 70 434 78	24 819 77	0 00	- 24 819 77
18 Mar 02 21 Mar 02 Settled	CVS CORP COM STK CUSIP 126650100 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 74	- 1 400 000 35 004800	48 977 98	000	- 75 844 08	28 866 10	0 00	28 866 10
18 Mar 02 21 Mar 02 Settled	CVS CORP COM STK CUSIP 126650100 INVESTMENT TECHNOLOGY GROUP INC / 36 00 OTHER CHARGES 85	- 1 800 000 35 110000	63 161 05	000	- 77 725 52	14 564 47	0 00	- 14 564 47
19 Mar 02 22 Mar 02 Settled	CVS CORP COM STK CUSIP 126650100 INVESTMENT TECHNOLOGY GROUP INC / 26 00 OTHER CHARGES 70	- 1 300 000 35 460000	46 071 30	000	- 31 180 50	14 890 80	0 00	14 890 80
19 Mar 02 22 Mar 02 Settled	CVS CORP COM STK CUSIP 126650100 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 64	- 1 200 000 35 320000	42 359 36	000	- 35,010 00	7 349 36	0 00	7 349 36
18 Mar 02 22 Mar 02 Settled	CVS CORP COM STK CUSIP 126650100 INSTINET / 2 00 OTHER CHARGES 11	200 000 35 400000	7 077 89	000	5,889 88	1 188 01	0 00	1 188 01

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

Sales

Equities

18 Mar 02 22 Mar 02 Settled	CVS CORP COM STK CUSIP 126850100 JONES & ASSOCIATES / 28 00 OTHER CHARGES 37	- 700 000 35 157800	24 582 18	000	- 20 814 58	3 887 58	0 00	3 887 58
14 Aug 02 19 Aug 02 Settled	CVS CORP COM STK CUSIP 126850100 INVESTMENT TECHNOLOGY GROUP INC / 132 00 OTHER CHARGES 5 82	- 8 600 000 29 286900	193 155 72	000	- 188 461 17	4 694 55	0 00	4 694 55
15 Aug 02 20 Aug 02 Settled	CVS CORP COM STK CUSIP 126850100 INSTINET / 17 00 OTHER CHARGES 1 54	- 1,700 000 30 000000	50 881 46	000	- 40 935 83	10 045 63	0 00	10 045 63
15 Aug 02 20 Aug 02 Settled	CVS CORP COM STK CUSIP 126850100 INVESTMENT TECHNOLOGY GROUP INC / 84 00 OTHER CHARGES 4 32	- 4 700 000 30 505700	143 278 47	000	- 115 562 08	27,718 41	0 00	27,718 41
30 Aug 02 5 Sep 02 Settled	CVS CORP COM STK CUSIP 126850100	- 5 900 000 29 390000	173 401 00	000	142 071 41	31 329 58	0 00	31 329 58
29 Jul 02 1 Aug 02 Settled	CYBERONICS INC COM CUSIP 23251P102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 13 885000	1 384 45	000	- 1,534 50	- 150 05	0 00	- 150 05
29 Jul 02 1 Aug 02 Settled	CYBERONICS INC COM CUSIP 23251P102 TROSTER SINGER CORP / 148 00 OTHER CHARGES 1 54	- 3 700 000 13 807200	50 837 10	000	- 58 776 50	5 839 40	0 00	- 5 839 40
30 Jul 02 2 Aug 02 Settled	CYBERONICS INC COM CUSIP 23251P102 TROSTER SINGER CORP / 192 00 OTHER CHARGES 1 90	- 4 800 000 13 148100	82 816 88	000	- 73 219 00	10 302 02	0 00	- 10 302 02
13 Aug 02 18 Aug 02 Settled	CYBERONICS INC COM CUSIP 23251P102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 06	- 100 000 16 745000	1 672 44	000	- 1,510 00	162 44	0 00	162 44
14 Aug 02 19 Aug 02 Settled	CYBERONICS INC COM CUSIP 23251P102 INSTINET / 14 00 OTHER CHARGES 68	- 1,400 000 16 100000	22,525 32	000	20 684 00	1 841 32	0 00	1 841 32

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Investment Transaction Detail

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

Sales

Equities

15 Aug 02 20 Aug 02 Settled	CYBERONICS INC COM CUSIP 23251P102 INVESTMENT TECHNOLOGY GROUP INC / 52 00 OTHER CHARGES 38	2 600 000 17 355000	45 069 84	000	37 887 16	7 182 48	0 00	7 182 48
15 Aug 02 20 Aug 02 Settled	CYBERONICS INC COM CUSIP 23251P102 MERRILL PROFESSIONAL CLEARING CORP / 36 00 OTHER CHARGES 1 24	2 400 000 17 112400	41 032 52	000	- 35 266 36	5 766 16	0 00	5 766 16
16 Aug 02 21 Aug 02 Settled	CYBERONICS INC COM CUSIP 23251P102 MERRILL PROFESSIONAL CLEARING CORP / 24 00 OTHER CHARGES 83	- 1 600 000 17 068800	27 285 25	000	- 23 218 00	4 069 25	0 00	4 069 25
28 Feb 02 1 Mar 02 Settled	CYMER INC COM CUSIP 232572107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 37 500000	3 747 94	000	- 8 295 07	- 2 547 13	0 00	2 547 13
28 Feb 02 1 Mar 02 Settled	CYMER INC COM CUSIP 232572107 KNIGHT SECURITIES L.P OTHER CHARGES 23	400 000 38 210000	15 283 77	000	25 180 28	- 9 896 51	0 00	9 896 51
26 Feb 02 1 Mar 02 Settled	CYMER INC COM CUSIP 232572107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	100 000 38 065000	3 804 44	000	- 8 295 07	- 2,490 83	0 00	- 2,490 83
26 Feb 02 1 Mar 02 Settled	CYMER INC COM CUSIP 232572107 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 69	1 200 000 37 865000	45 413 31	000	- 75 540 84	30 127 53	0 00	30,127 53
18 Jul 02 19 Jul 02 Settled	CYMER INC COM CUSIP 232572107 INSTINET / 40 00 OTHER CHARGES 3 74	- 4 000 000 31 005000	123 876 28	000	- 100 785 67	23,180 58	0 00	23,180 58
18 Mar 02 21 Mar 02 Settled	CYPRESS SEMICONDUCTOR CORP COM CUSIP 232808109 MORGAN STANLEY & CO INC OTHER CHARGES 00	- 200 000 23 401000	4,880 12	000	4 379 92	300 20	0 00	300 20

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

Sales**Equities**

13 Feb 02 19 Feb 02 Settled	CYTEC IND COM CUSIP 232820100 JEFFERIES & COMPANY / 208 00 OTHER CHARGES 1 84	- 5 200 000 24 811900	128 811 94	000	- 156 687 00	27 875 06	0 00	27 875 06
30 Aug 02 5 Sep 02 Settled	DANA CORP COM CUSIP 235811108	- 2 200 000 16 940000	37 268 00	000	- 35 326 31	1,841 69	0 00	1 841 69
2 Dec 02 5 Dec 02 Settled	DANA CORP COM CUSIP 235811108 FIDELITY CAPITAL MARKETS / 58 00 OTHER CHARGES 55	- 1 400 000 13 010000	18,157 45	000	- 14 896 00	3 281 45	0 00	3 281 45
2 Dec 02 5 Dec 02 Settled	DANA CORP COM CUSIP 235811108 INVESTMENT TECHNOLOGY GROUP INC / 82 00 OTHER CHARGES 1 25	- 3 100 000 13 395000	41,481 25	000	32 884 00	8 477 25	0 00	8,477 25
3 Jan 02 8 Jan 02 Settled	DANAHER CORP COM CUSIP 235851102 INSTINET / 3 00 OTHER CHARGES 28	- 300 000 60 300000	18 086 72	000	17,380 08	706 64	0 00	706 64
3 Jan 02 8 Jan 02 Settled	DANAHER CORP COM CUSIP 235851102 INVESTMENT TECHNOLOGY GROUP INC / 15 00 OTHER CHARGES 48	- 500 000 60 682400	30 325 74	000	- 28 818 20	1 407 54	0 00	1 407 54
15 Jan 02 18 Jan 02 Settled	DANAHER CORP COM CUSIP 235851102 GOLDMAN SACHS & COMPANY / 8 00 OTHER CHARGES 10	100 000 82 218500	8 215 75	000	- 5 648 48	567 27	0 00	567 27
22 Jan 02 25 Jan 02 Settled	DANAHER CORP COM CUSIP 235851102 STATE STREET BROKERAGE SVCS / 8 00 OTHER CHARGES 38	400 000 59 840000	23 927 64	000	25,895 00	- 2,067 36	0 00	- 2 067 36
8 Feb 02 11 Feb 02 Settled	DANAHER CORP COM CUSIP 235851102 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 48	- 500 000 60 120000	30 049 54	000	- 28 153 51	1,886 03	0 00	1,886 03
7 Feb 02 12 Feb 02 Settled	DANAHER CORP COM CUSIP 235851102 MORGAN STANLEY & CO INC / 8 00 OTHER CHARGES 18	- 200 000 69 832200	11,980 26	000	- 11 115 08	865 20	0 00	865 20

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
12 Feb 02 15 Feb 02 Settled	DANAHER CORP COM CUSIP 235851102 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 20	200 000 63 515000	12 698 80	000	- 11 084 12	1,604 68	0 00	1 604 68
13 Feb 02 19 Feb 02 Settled	DANAHER CORP COM CUSIP 235851102 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 10	- 100 000 65 612000	6 561 10	000	5 547 06	1 014 04	0 00	1 014 04
13 May 02 18 May 02 Settled	DANAHER CORP COM CUSIP 235851102 FIDELITY CAPITAL MARKETS / 64 00 OTHER CHARGES 3 24	1 600 000 69 155000	110 580 66	000	109 505 54	1 075 12	0 00	1 075 12
29 May 02 4 Jun 02 Settled	DANAHER CORP COM CUSIP 235851102 FRANK RUSSELL INC / 56 00 OTHER CHARGES 2 91	- 1 400 000 68 890300	96 387 51	000	83 123 60	3 263 91	0 00	3 263 91
29 May 02 3 Jun 02 Settled	DANAHER CORP COM CUSIP 235851102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 21	100 000 68 785000	6 876 29	000	6 746 00	130 29	0 00	130 29
30 May 02 4 Jun 02 Settled	DANAHER CORP COM CUSIP 235851102 FRANK RUSSELL INC / 8 00 OTHER CHARGES 42	- 200 000 68 280600	13 647 70	000	12 982 70	685 00	0 00	685 00
31 May 02 5 Jun 02 Settled	DANAHER CORP COM CUSIP 235851102 FRANK RUSSELL INC / 20 00 OTHER CHARGES 1 05	500 000 69 418400	34 687 15	000	32 406 75	2 280 40	0 00	2 280 40
30 Aug 02 5 Sep 02 Settled	DANAHER CORP COM CUSIP 235851102	- 2 300 000 60 150000	138 345 00	000	- 129 685 87	8 659 13	0 00	8 659 13
18 Oct 02 21 Oct 02 Settled	DANAHER CORP COM CUSIP 235851102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 17	- 100 000 55 870000	5 584 83	000	- 6 481 35	886 52	0 00	- 886 52
18 Oct 02 21 Oct 02 Settled	DANAHER CORP COM CUSIP 235851102 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 84	500 000 55 650000	27 814 16	000	32 406 75	4 592 59	0 00	4 592 59

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
18 Oct 02 21 Oct 02 Settled	DANAHER CORP COM CUSIP 235851102 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 1 01	- 600 000 55 530000	33 304 88	000	- 37 018 70	- 3 713 71	0 00	3 713 71
18 Oct 02 21 Oct 02 Settled	DANAHER CORP COM CUSIP 235851102 SK INTERNATIONAL SECURITIES / 104 00 OTHER CHARGES 4 38	- 2 600 000 55 702200	144 717 36	000	- 147 881 78	- 3 184 42	0 00	3 184 42
30 Aug 02 5 Sep 02 Settled	DARDEN RESTAURANTS INC COM CUSIP 237194105	2 600 000 25 630000	66 639 00	000	58 563 00	10,075 00	0 00	10 075 00
7 May 02 10 May 02 Settled	DATASCOPE CORP COM CUSIP 238113104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 09	- 100 000 29 415000	2,839 41	000	- 3 263 44	324 03	0 00	- 324 03
7 May 02 9 May 02 Settled	DATASCOPE CORP COM CUSIP 238113104 KNIGHT SECURITIES L P OTHER CHARGES 2 70	- 3 100 000 28 830000	89 370 30	000	106 547 13	17 178 83	0 00	17,178 83
8 May 02 9 May 02 Settled	DEAN FOODS CO NEW COM CUSIP 242370104 FIDELITY CAPITAL MARKETS / 80 00 OTHER CHARGES 1 86	- 1 500 000 38 702700	54 892 38	000	- 48 907 50	6 084 89	0 00	6 084 89
8 May 02 9 May 02 Settled	DEAN FOODS CO NEW COM CUSIP 242370104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 11	- 100 000 38 355000	3 633 38	000	3 260 50	372 89	0 00	372 89
7 May 02 10 May 02 Settled	DEAN FOODS CO NEW COM CUSIP 242370104 INSTINET / 18 00 OTHER CHARGES 1 78	- 1,600 000 38 390000	58,206 24	000	- 52 168 00	6,038 24	0 00	6,038 24
10 Jun 02 13 Jun 02 Settled	DEAN FOODS CO NEW COM CUSIP 242370104 INVESTMENT TECHNOLOGY GROUP INC / 82 00 OTHER CHARGES 3 80	- 3 100 000 38 525000	119 361 80	000	101 075 50	18 286 40	0 00	18 286 40
1 Jul 02 5 Jul 02 Settled	DEAN FOODS CO NEW COM CUSIP 242370104 ABEL NOSER CORPORATION / 340 00 OTHER CHARGES 8 43	8,500 000 37 084300	314,697 06	000	277 142 50	37 554 56	0 00	37,554 56

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

Sales

Equities

14 Aug 02 18 Aug 02 Settled	DEAN FOODS CO NEW COM CUSIP 242370104 INVESTMENT TECHNOLOGY GROUP INC / 80 00 OTHER CHARGES 4 43	4 000 000 38 760000	1 46 955 57	000	- 117 880 00	29 075 57	0 00	29 075 57
30 Aug 02 5 Sep 02 Settled	DEERE & CO COM CUSIP 244199105	- 3 600 000 45 820000	165 312 00	000	168 227 34	- 2 915 34	0 00	2 915 34
20 Feb 02 25 Feb 02 Settled	DELL COMPUTER CORP COM CUSIP 247025109 B TRADE SERVICES / 18 03 OTHER CHARGES 33	900 000 24 340000	21 887 67	000	- 26 582 60	4 674 93	0 00	4 674 93
18 Mar 02 21 Mar 02 Settled	DELL COMPUTER CORP COM CUSIP 247025109 CANTOR FITZGERALD & CO OTHER CHARGES 1 58	- 4,000 000 28 244000	104 974 42	000	109 558 60	4 582 18	0 00	4 582 18
25 Mar 02 28 Mar 02 Settled	DELL COMPUTER CORP COM CUSIP 247025109 SOUNDVIEW FINANCIAL GROUP / 60 00 OTHER CHARGES 79	2 000 000 26 117700	52 174 61	000	82 318 20	30 143 59	0 00	- 30 143 59
28 Mar 02 1 Apr 02 Settled	DELL COMPUTER CORP COM CUSIP 247025109 BLAIR WILLIAM & CO / 72 00 OTHER CHARGES 98	- 2 400 000 26 435500	63 372 24	000	98 781 84	- 35 409 60	0 00	35 409 60
12 Apr 02 17 Apr 02 Settled	DELL COMPUTER CORP COM CUSIP 247025109 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 10	1 400 000 26 048000	36 466 10	000	57 822 74	21 156 64	0 00	- 21 156 64
30 Aug 02 5 Sep 02 Settled	DELL COMPUTER CORP COM CUSIP 247025109	39 300 000 26 620000	1 046 166 00	000	1 272 890 77	226 724 77	0 00	- 226 724 77
22 Jul 02 25 Jul 02 Settled	DELPHI CORP COM CUSIP 247126105 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 41	- 1 400 000 9 555000	13 348 59	000	20 493 06	- 7 144 47	0 00	- 7 144 47
14 Aug 02 19 Aug 02 Settled	DELPHI CORP COM CUSIP 247126105 INVESTMENT TECHNOLOGY GROUP INC / 72 00 OTHER CHARGES 99	3 600 000 9 400700	32 689 53	000	69 310 51	36 620 98	0 00	- 36 620 98

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			Principal	Accrued Interest	Cost	Market	Translation	Total

Sales

Equities

20 Aug 02 23 Aug 02 Settled	DELPHI CORP COM CUSIP 247128105 INSTINET / 22 00 OTHER CHARGES 62	- 2 200 000 9 290000	20 415 38	000	32 203 38	- 11 788 00	0 00	- 11 788 00
30 Aug 02 5 Sep 02 Settled	DELPHI CORP COM CUSIP 247128105	- 8 500 000 9 750000	82 875 00	000	- 148 325 69	- 65 450 69	0 00	65 450 69
25 Jun 02 28 Jun 02 Settled	DELTA & PINE LD CO COM COM CUSIP 247357108 INVESTMENT TECHNOLOGY GROUP INC / 98 00 OTHER CHARGES 2 80	4 800 000 18 845000	82 728 70	000	118,581 74	- 23 832 04	0 00	- 23 832 04
25 Jun 02 28 Jun 02 Settled	DELTA & PINE LD CO COM COM CUSIP 247357108 JONES & ASSOCIATES / 348 00 OTHER CHARGES 4 88	8 700 000 18 895200	184 805 28	000	- 178 030 08	13,124 80	0 00	- 13 124 80
14 Jun 02 19 Jun 02 Settled	DELTA AIR LINES INC COM CUSIP 247381108 CREDIT SUISSE FIRST BOSTON CORPORATION / 28 00 OTHER CHARGES 52	- 800 000 21 483800	17 188 52	000	- 38 392 81	19 226 09	0 00	- 19,228 09
14 Jun 02 18 Jun 02 Settled	DELTA AIR LINES INC COM CUSIP 247381108 CREDIT SUISSE FIRST BOSTON CORPORATION / 7 00 OTHER CHARGES 13	- 200 000 21 483800	4 291 63	000	- 9 141 74	4 850 11	0 00	- 4 850 11
18 Jun 02 21 Jun 02 Settled	DELTA AIR LINES INC COM CUSIP 247381108 CREDIT SUISSE FIRST BOSTON CORPORATION / 12 00 OTHER CHARGES 27	400 000 22 348400	8,927 09	000	- 18 144 00	- 9 216 91	0 00	- 9 216 91
19 Jun 02 24 Jun 02 Settled	DELTA AIR LINES INC COM CUSIP 247381108 CREDIT SUISSE FIRST BOSTON CORPORATION / 8 00 OTHER CHARGES 14	- 200 000 21 911800	4,376 18	000	- 9 049 75	- 4 673 57	0 00	4 673 57
18 Jun 02 24 Jun 02 Settled	DELTA AIR LINES INC COM CUSIP 247381108 CREDIT SUISSE FIRST BOSTON CORPORATION / 12 00 OTHER CHARGES 27	- 400 000 21 911800	8 752 37	000	- 19 053 35	- 9 300 98	0 00	- 9 300 98

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

Sales

Equities

20 Jun 02 25 Jun 02 Settled	DELTA AIR LINES INC COM CUSIP 247361108 CREDIT SUISSE FIRST BOSTON CORPORATION / 4 20 OTHER CHARGES 07	100 000 21 015200	2 097 25	000	- 4 512 10	2 414 85	0 00	2,414 85
2 Jul 02 8 Jul 02 Settled	DELTA AIR LINES INC COM CUSIP 247361108 MORGAN STANLEY & CO INC / 3 00 OTHER CHARGES 08	- 100 000 18 772400	1 874 18	000	4 512 10	2 637 92	0 00	2 637 92
16 Jul 02 18 Jul 02 Settled	DELTA AIR LINES INC COM CUSIP 247361108 LEHMAN BROTHERS INC / 57 00 OTHER CHARGES 1 00	1 800 000 17 376100	32 856 59	000	78 627 72	- 45 671 13	0 00	- 45,671 13
17 Jul 02 22 Jul 02 Settled	DELTA AIR LINES INC COM CUSIP 247361108 LEHMAN BROTHERS INC / 15 00 OTHER CHARGES 25	- 500 000 18 516700	8 243 10	000	18 618 70	10,375 60	0 00	10 375 60
22 Jul 02 25 Jul 02 Settled	DELTA AIR LINES INC COM CUSIP 247361108 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 48	- 1 100 000 14 300000	15 729 52	000	- 31 826 40	- 16 096 88	0 00	16 096 88
30 Aug 02 5 Sep 02 Settled	DELTA AIR LINES INC COM CUSIP 247361108	1 900 000 17 570000	33 383 00	000	26 609 50	6 773 50	0 00	6 773 50
30 Aug 02 5 Sep 02 Settled	DELUXE CORP COM CUSIP 248019101	- 1 000 000 45 460000	45 480 00	000	46 837 25	- 1 377 25	0 00	1,377 25
10 Sep 02 13 Sep 02 Settled	DENBURY RES INC COM NEW CUSIP 247818208 INSTINET / 78 00 OTHER CHARGES 2 27	- 7 800 000 8 650000	75 189 73	000	71 124 57	4 065 16	0 00	4 065 16
20 May 02 23 May 02 Settled	DENDRITE INTL INC COM CUSIP 248239105 INVESTMENT TECHNOLOGY GROUP INC / 118 00 OTHER CHARGES 2 37	5 900 000 13 325000	78 497 13	000	- 67 665 33	10 831 80	0 00	10 831 80
21 May 02 24 May 02 Settled	DENDRITE INTL INC COM CUSIP 248239105 KNIGHT SECURITIES L P OTHER CHARGES 73	- 1 900 000 12 630000	23 996 27	000	21 537 18	2 459 09	0 00	2 459 09

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

Sales

Equities

21 May 02 24 May 02 Settled	DENDRITE INTL INC COM CUSIP 248239105 TROSTER SINGER CORP OTHER CHARGES 1 29	- 3 400 000 12 549400	42 666 87	000	- 37,222 00	5 444 67	0 00	5 444 67
29 Jul 02 1 Aug 02 Settled	DENDRITE INTL INC COM CUSIP 248239105 INVESTMENT TECHNOLOG / GROUP INC / 4 00 OTHER CHARGES 04	- 200 000 5 550000	1,105 86	000	- 2 186 00	- 1 080 04	0 00	- 1 080 04
30 Jul 02 2 Aug 02 Settled	DENDRITE INTL INC COM CUSIP 248239105 INVESTMENT TECHNOLOGY GROUP INC / 132 00 OTHER CHARGES 1 01	- 6,600 000 5 070000	33 328 89	000	- 71 548 00	- 38,219 01	0 00	38 218 01
30 Jul 02 2 Aug 02 Settled	DENDRITE INTL INC COM CUSIP 248239105 INSTINET / 13 00 OTHER CHARGES 21	- 1 300 000 5 215000	6 766 29	000	- 14 209 00	- 7 442 71	0 00	7,442 71
7 Nov 02 13 Nov 02 Settled	DENTSPLY INTL INC NEW COM CUSIP 249030107 CAPITAL INSTITUTIONAL SVC / 280 00 OTHER CHARGES 6 17	- 5 600 000 36 583400	204 468 87	000	- 146 227 95	58,240 82	0 00	58,240 82
13 Dec 02 18 Dec 02 Settled	DENTSPLY INTL INC NEW COM CUSIP 249030107 CREDIT SUISSE FIRST BOSTON CORPORATION / 345 00 OTHER CHARGES 7 59	- 8 900 000 36 512700	251 585 04	000	- 177 523 52	74 061 52	0 00	74,061 52
12 Mar 02 15 Mar 02 Settled	DEVELOPERS DIVERSIFIED RLTY CORP COM CUSIP 251591103 INVESTMENT TECHNOLOGY GROUP INC / 234 00 OTHER CHARGES 3 63	- 11 700 000 20 630000	241 133 37	000	- 169,980 82	71,152 45	0 00	71,152 45
22 Jul 02 25 Jul 02 Settled	DEVON ENERGY CORP NEW COM CUSIP 25179M103 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 68	600 000 37 210000	22 325 32	000	- 29 725 45	7 400 13	0 00	- 7 400 13
14 Aug 02 18 Aug 02 Settled	DEVON ENERGY CORP NEW COM CUSIP 25179M103 INVESTMENT TECHNOLOGY GROUP INC / 58 00 OTHER CHARGES 3 87	- 2 900 000 44 249700	128 282 28	000	- 121 136 65	7 125 61	0 00	7,125 61

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

Sales

Equities

30 Aug 02 5 Sep 02 Settled	DEVON ENERGY CORP NEW COM CUSIP 25179M103	2 400 000 47 000000	112 800 00	000	- 87 632 48	25 167 52	0 00	25 167 52
10 Jun 02 13 Jun 02 Settled	DIAL CORP NEW COM CUSIP 25247D101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	- 100 000 20 050000	2 002 93	000	1 720 34	282 59	0 00	282 59
11 Jun 02 14 Jun 02 Settled	DIAL CORP NEW COM CUSIP 25247D101 MERRILL LYNCH PIERCE FENNER & SMITH / 368 00 OTHER CHARGES 5 43	- 9 200 000 19 582000	179 789 25	000	- 156 708 00	23 081 25	0 00	23 081 25
11 Jun 02 14 Jun 02 Settled	DIAL CORP NEW COM CUSIP 25247D101 INVESTMENT TECHNOLOGY GROUP INC / 22 00 OTHER CHARGES 69	1 100 000 19 675000	21 619 84	000	18 923 74	2 698 10	0 00	2 698 10
12 Jun 02 17 Jun 02 Settled	DIAL CORP NEW COM CUSIP 25247D101 MERRILL LYNCH PIERCE FENNER & SMITH / 76 00 OTHER CHARGES 1 12	1 900 000 19 571300	37 108 35	000	30 474 29	6 634 06	0 00	6 634 06
12 Jun 02 17 Jun 02 Settled	DIAL CORP NEW COM CUSIP 25247D101 INSTINET / 14 00 OTHER CHARGES 82	- 1 400 000 18 430000	27 187 18	000	- 22 694 91	4 492 27	0 00	4 492 27
17 Jun 02 20 Jun 02 Settled	DIAMOND OFFSHORE DRILLING INC COM CUSIP 25271C102 GOLDMAN SACHS & COMPANY OTHER CHARGES 30	- 300 000 32 390000	9 716 70	000	13 304 38	- 3 587 68	0 00	3 587 68
14 Aug 02 19 Aug 02 Settled	DIAMOND OFFSHORE DRILLING INC COM CUSIP 25271C102 INVESTMENT TECHNOLOGY GROUP INC / 162 00 OTHER CHARGES 5 64	- 8 100 000 23 107200	187 000 68	000	- 232 057 29	- 45 056 61	0 00	- 45 056 61
15 Aug 02 20 Aug 02 Settled	DIAMOND OFFSHORE DRILLING INC COM CUSIP 25271C102 INVESTMENT TECHNOLOGY GROUP INC / 68 00 OTHER CHARGES 2 49	3 400 000 24 281200	82 485 59	000	77,602 96	4 882 63	0 00	4 882 63

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
15 Aug 02 20 Aug 02 Settled	DIEBOLD INC COM CUSIP 253851103 INSTINET / 60 00 OTHER CHARGES 8 80	- 8 000 000 38 500000	218 833 40	000	- 144 273 00	74 660 40	0 00	74 660 40
25 Jun 02 28 Jun 02 Settled	DIGIMARC CORP COM STK CUSIP 253807101 TROSTER SINGER CORP OTHER CHARGES 1 75	- 6,500 000 8 827700	58 028 30	000	98 897 50	- 40 869 20	0 00	40,869 20
28 Jun 02 1 Jul 02 Settled	DIGIMARC CORP COM STK CUSIP 253807101 TROSTER SINGER CORP OTHER CHARGES 52	2,100 000 8 188400	17 197 22	000	- 31 587 00	- 14 389 78	0 00	- 14 389 78
4 Jan 02 8 Jan 02 Settled	DIGITAL INSIGHT CORP COM STK CUSIP 25385P108 KNIGHT SECURITIES L.P. OTHER CHARGES 2 77	- 8 600 000 21 480700	184,559 25	000	- 157 090 50	27,468 75	0 00	27 468 75
23 Sep 02 28 Sep 02 Settled	DIGITAL INSIGHT CORP COM STK CUSIP 25385P108 MERRILL PROFESSIONAL CLEARING CORP / 102 00 OTHER CHARGES 3 48	- 8 800 000 18 984500	115 457 12	000	- 80 802 50	34 554 62	0 00	34 554 62
24 Sep 02 27 Sep 02 Settled	DIGITAL INSIGHT CORP COM STK CUSIP 25385P108 INVESTMENT TECHNOLOGY GROUP INC / 178 00 OTHER CHARGES 4 49	8 800 000 18 935000	148 847 51	000	- 104 104 00	44 743 51	0 00	44 743 51
8 Jan 02 11 Jan 02 Settled	DILLARDS INC CL A COM CUSIP 254087101 INVESTMENT TECHNOLOG / GROUP INC / 38 00 OTHER CHARGES 50	- 1 800 000 17 300000	32 831 50	000	- 32 385 50	446 00	0 00	446 00
10 Jun 02 13 Jun 02 Settled	DILLARDS INC CL A COM CUSIP 254087101 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 38	- 400 000 29 455000	11 773 64	000	- 8,225 12	3 548 52	0 00	3,548 52
10 Jun 02 13 Jun 02 Settled	DILLARDS INC CL A COM CUSIP 254087101 JEFFERIES & COMPANY / 308 00 OTHER CHARGES 8 81	- 7,700 000 28 342800	225,823 21	000	- 158 333 58	67 289 65	0 00	67 289 65

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
16 Jul 02 19 Jul 02 Settled	DILLARDS INC CL A COM CUSIP 254067101 INVESTMENT TECHNOLOGY GROUP INC / 126 00 OTHER CHARGES 4 51	- 6 300 000	149 683 49	000	91 274 60	58 408 89	0 00	58 408 89
16 Jul 02 19 Jul 02 Settled	DILLARDS INC CL A COM CUSIP 254067101 INSTINET / 45 00 OTHER CHARGES 3 33	4 500 000	110 336 87	000	- 65 207 25	45 129 42	0 00	45 129 42
30 Aug 02 5 Sep 02 Settled	DILLARDS INC CL A COM CUSIP 254067101	1 300 000	31 828 00	000	31 503 00	425 00	0 00	425 00
27 Aug 02 30 Aug 02 Settled	DIME CMNTY BANCORP INC COM CUSIP 253822108 MERRILL PROFESSIONAL CLEARING CORP / 66 00 OTHER CHARGES 1 43	4 400 000	113 567 61	000	- 47 983 45	65 584 18	0 00	65 584 16
27 Aug 02 30 Aug 02 Settled	DIME CMNTY BANCORP INC COM CUSIP 253922108 INSTINET / 35 00 OTHER CHARGES 2 74	- 3 500 000	90 804 76	000	48 485 58	44 309 20	0 00	44 309 20
27 Aug 02 30 Aug 02 Settled	DIME CMNTY BANCORP INC COM CUSIP 253922108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000	2 613 42	000	- 1 328 44	1 284 98	0 00	1 284 88
28 Aug 02 3 Sep 02 Settled	DIME CMNTY BANCORP INC COM CUSIP 253922108 MERRILL PROFESSIONAL CLEARING CORP / 52 13 OTHER CHARGES 2 65	- 3 475 000	87 877 85	000	- 30 871 59	58 806 26	0 00	58 806 26
26 Jun 02 28 Jun 02 Settled	DIONEX CORP COM CUSIP 254546104 CANTOR FITZGERALD & CO OTHER CHARGES 1 14	1 500 000	37 650 81	000	38 906 90	743 91	0 00	743 91
26 Jun 02 28 Jun 02 Settled	DIONEX CORP COM CUSIP 254546104 CANTOR FITZGERALD & CO OTHER CHARGES 2 72	- 3 600 000	90,381 86	000	- 88 018 04	2 342 92	0 00	2,342 92

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
22 Jan 02 25 Jan 02 Settled	DISNEY WALT CO DISNEY COM COM CUSIP 254687108 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 10	- 300 000 21 175000	8 348 40	000	- 11 852 84	5 606 44	0 00	5 606 44
23 Jan 02 28 Jan 02 Settled	DISNEY WALT CO DISNEY COM COM CUSIP 254687108 INSTINET / 15 00 OTHER CHARGES 48	- 1 500 000 21 110000	31 849 52	000	59 764 20	28 114 68	0 00	- 28 114 68
2 Apr 02 5 Apr 02 Settled	DISNEY WALT CO DISNE / COM COM CUSIP 254687108 GOLDMAN SACHS & COMPANY / 24 00 OTHER CHARGES 55	800 000 22 764800	18 187 28	000	- 20 860 10	2 472 81	0 00	2 472 81
2 Apr 02 5 Apr 02 Settled	DISNEY WALT CO DISNEY COM COM CUSIP 254687108 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 48	- 700 000 22 785000	15 835 01	000	- 27,889 98	- 11 854 85	0 00	- 11 854 85
3 Apr 02 8 Apr 02 Settled	DISNEY WALT CO DISNEY COM COM CUSIP 254687108 GOLDMAN SACHS & COMPANY / 8 00 OTHER CHARGES 14	200 000 22 545100	4 502 88	000	- 4 815 80	- 412 82	0 00	- 412 82
4 Apr 02 8 Apr 02 Settled	DISNEY WALT CO DISNEY COM COM CUSIP 254687108 GOLDMAN SACHS & COMPANY / 3 00 OTHER CHARGES 07	- 100 000 22 477800	2,244 71	000	- 2 457 80	213 19	0 00	- 213 19
5 Apr 02 10 Apr 02 Settled	DISNEY WALT CO DISNEY COM COM CUSIP 254687108 GOLDMAN SACHS & COMPANY / 8 00 OTHER CHARGES 14	- 200 000 23 004800	4 594 82	000	4 538 43	58 39	0 00	58 39
8 Apr 02 11 Apr 02 Settled	DISNEY WALT CO DISNEY COM COM CUSIP 254687108 GOLDMAN SACHS & COMPANY / 51 00 OTHER CHARGES 1 18	1 700 000 22 982500	39 035 07	000	34 083 12	4 941 85	0 00	4 941 85
30 Aug 02 5 Sep 02 Settled	DISNEY WALT CO DISNEY COM COM CUSIP 254687108	30 800 000 15 680000	484 512 00	000	532 403 36	47 891 38	0 00	- 47 891 38
2 Dec 02 5 Dec 02 Settled	DISNEY WALT CO DISNEY COM COM CUSIP 254687108 FIDELITY CAPITAL MARKETS / 752 00 OTHER CHARGES 10 83	- 18,800 000 19 297800	382 035 71	000	717 859 04	355 823 33	0 00	- 355 823 33

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Account number 5502
 Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Equities

2 Dec 02	DISNEY WALT CO DISNEY COM COM			Sold	- 1,300 000	25,375 23	000	51 228 52	- 25 853 29	0 00			25 853 29	
5 Dec 02	CUSIP 254687106 INVESTMENT TECHNOLOGY GROUP INC / 28 00			Sold	19 540000		000			0 00				
17 Apr 02	DIVERSA CORP COM STK ISIN# US2550841078 CUSIP 255084107			Sold	- 6 000 000	71 127 85	000	- 71 264 50	138 65	0 00			- 138 65	
22 Apr 02	DIVERSA CORP COM STK ISIN# US2550841078 CUSIP 255084107			Sold	8 000 000	84 037 16	000	90 952 50	3 084 66	0 00			3 084 66	
25 Apr 02	DIVERSA CORP COM STK ISIN# US2550841078 CUSIP 255084107			Sold	11 775000		000			0 00				
6 May 02	DIVERSA CORP COM STK ISIN# US2550841078 CUSIP 255084107			Sold	2 100 000	22 941 80	000	23 089 50	- 147 70	0 00			- 147 70	
9 May 02	DIVERSA CORP COM STK ISIN# US2550841078 CUSIP 255084107			Sold	- 100 000	1 098 96	000	1 099 50	0 54	0 00			- 0 54	
6 May 02	DIVERSA CORP COM STK ISIN# US2550841078 CUSIP 255084107			Sold	3 000 000	32 099 03	000	32 985 00	895 97	0 00			895 97	
7 May 02	DIVERSA CORP COM STK ISIN# US2550841078 CUSIP 255084107			Sold	3 000 000	32 084 03	000	32 985 00	900 97	0 00			900 97	
10 May 02	DIVERSA CORP COM STK ISIN# US2550841078 CUSIP 255084107			Sold	3 000 000	32 084 03	000	32 985 00	900 97	0 00			900 97	
13 Feb 02	DIVERSA CORP COM STK ISIN# US2550841078 CUSIP 255084107			Sold	- 100 000	461 49	000	854 50	- 393 01	0 00			393 01	
13 Feb 02	DIVERSA CORP COM STK ISIN# US2550841078 CUSIP 255084107			Sold	- 100 000	459 49	000	854 50	395 01	0 00			395 01	

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
13 Feb 02 19 Feb 02 Settled	DOBSON COMMUNICATIONS CORP CL A CUSIP 258068105 TROSTER SINGER CORP OTHER CHARGES 18	- 2,700 000 4 400000	11 078 82	000	- 22 988 00	11 108 18	0 00	- 11 108 18
13 Feb 02 19 Feb 02 Settled	DOBSON COMMUNICATIONS CORP CL A CUSIP 258068105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 01	- 100 000 4 680000	463 88	000	- 854 50	- 390 51	0 00	- 390 51
14 Feb 02 20 Feb 02 Settled	DOBSON COMMUNICATIONS CORP CL A CUSIP 258068105 TROSTER SINGER CORP OTHER CHARGES 64	13,800 000 4 022200	55,505 52	000	- 117 438 00	- 61,832 48	0 00	61 832 48
19 Feb 02 22 Feb 02 Settled	DOBSON COMMUNICATIONS CORP CL A CUSIP 258068105 NDB CAPITAL MARKETS OTHER CHARGES 1 74	- 28 400 000 2 802000	82 415 56	000	- 395 693 52	- 313 477 86	0 00	- 313 477 86
20 Feb 02 25 Feb 02 Settled	DOBSON COMMUNICATIONS CORP CL A CUSIP 258068105 NDB CAPITAL MARKETS OTHER CHARGES 30	- 6 900 000 2 828800	19 523 84	000	75 900 00	56 376 06	0 00	56,376 06
13 Aug 02 16 Aug 02 Settled	DOCUCORP INTL INC COM CUSIP 255911109 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 17	- 400 000 13 825000	5,521 83	000	3,574 00	1 847 83	0 00	1 847 83
13 Aug 02 16 Aug 02 Settled	DOCUCORP INTL INC COM CUSIP 255911109 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 13	- 300 000 13 685000	4 089 37	000	2 680 50	1 418 87	0 00	1 418 87
13 Aug 02 16 Aug 02 Settled	DOCUCORP INTL INC COM CUSIP 255911109 INSTINET / 10 00 OTHER CHARGES 42	1 000 000 13 895000	13,884 58	000	- 8 835 00	4,949 58	0 00	4 849 58
13 Aug 02 16 Aug 02 Settled	DOCUCORP INTL INC COM CUSIP 255911109 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 11	300 000 13 715000	4 108 37	000	- 2 680 50	1 427 87	0 00	1 427 87

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
14 Aug 02 19 Aug 02 Settled	DOCUCORP INTL INC COM CUSIP 255911100 INVESTMENT TECHNOLOGY GROUP INC / 68 00 OTHER CHARGES 1 34	3 400 000	44 215 86	000	30 379 00	13,836 60	0 00	13,836 60
27 Aug 02 30 Aug 02 Settled	DOCUCORP INTL INC COM CUSIP 255911100 MERRILL PROFESSIONAL CLEARING CORP / 24 00 OTHER CHARGES 75	1 600 000	24 779 89	000	- 14 296 00	10 483 89	0 00	10 483 89
29 Jul 02 1 Aug 02 Settled	DOLE FOOD DE CUSIP 258605100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 10	- 100 000	2,998 40	000	2 997 00	1 40	0 00	1 40
29 Jul 02 1 Aug 02 Settled	DOLE FOOD DE CUSIP 258605100 TROSTER SINGER CORP / 7 50 OTHER CHARGES 45	500 000	14,847 05	000	- 14 985 00	137 95	0 00	- 137 95
30 Jul 02 2 Aug 02 Settled	DOLE FOOD DE CUSIP 258605100 TROSTER SINGER CORP / 7 50 OTHER CHARGES 15	- 500 000	14 852 05	000	- 14 985 00	- 132 95	0 00	- 132 95
8 Oct 02 11 Oct 02 Settled	DOLE FOOD DE CUSIP 258605100 HENDERSON BROTHERS INC / 188 00 OTHER CHARGES 5 59	6 600 000	185 499 85	000	- 118 327 50	67 172 45	0 00	67 172 45
30 Aug 02 5 Sep 02 Settled	DOLLAR GEN CORP COM CUSIP 256869102	- 5 000 000	74 900 00	000	- 82 375 00	- 7 475 00	0 00	7 475 00
14 Aug 02 19 Aug 02 Settled	DOMINION RES INC VA NEW COM CUSIP 25746U109 INVESTMENT TECHNOLOGY GROUP INC / 44 00 OTHER CHARGES 4 07	2 200 000	135 030 83	000	- 137 494 41	2 463 58	0 00	2 463 58
30 Aug 02 5 Sep 02 Settled	DOMINION RES INC VA NEW COM CUSIP 25746U109	- 4 200 000	283 382 00	000	- 253 608 33	9 773 67	0 00	9 773 67
30 Aug 02 5 Sep 02 Settled	DONNELLEY R R & SONS CO COM CUSIP 257887101	1 700 000	44,846 00	000	- 47 189 78	- 2 343 78	0 00	2 343 78

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
2 Apr 02 5 Apr 02 Settled	DOVER CORP COM CUSIP 260003108 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 81	- 500 000 40 335000	20 156 89	000	22,184 40	- 2 027 51	0 00	- 2 027 51
30 Apr 02 3 May 02 Settled	DOVER CORP COM CUSIP 260003108 FIDELITY CAPITAL MARKETS / 112 00 OTHER CHARGES 3 12	- 2 800 000 36 836800	103 307 92	000	124,223 19	- 20 815 27	0 00	- 20 815 27
30 Apr 02 3 May 02 Settled	DOVER CORP COM CUSIP 260003108 INSTINET / 13 00 OTHER CHARGES 1 45	1 300 000 37 020000	48,111 55	000	57 678 44	- 9,567 89	0 00	- 9 567 89
29 May 02 3 Jun 02 Settled	DOVER CORP COM CUSIP 260003108 BANC AMERICA SECUR MONTGOMERY DIV / 40 00 OTHER CHARGES 1 08	- 1,000 000 35 781000	35,739 92	000	- 44 362 50	- 8 622 58	0 00	- 8 622 58
29 May 02 3 Jun 02 Settled	DOVER CORP COM CUSIP 260003108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 11	100 000 35 670000	3 564 89	000	- 4,436 25	- 871 38	0 00	- 871 38
29 May 02 3 Jun 02 Settled	DOVER CORP COM CUSIP 260003108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 11	- 100 000 35 855000	3,583 39	000	- 4 436 25	- 842 88	0 00	- 842 88
30 May 02 4 Jun 02 Settled	DOVER CORP COM CUSIP 260003108 BANC AMERICA SECUR MONTGOMERY DIV / 20 00 OTHER CHARGES 54	- 500 000 35 458700	17 707 81	000	22,181 25	- 4 473 44	0 00	- 4,473 44
30 May 02 4 Jun 02 Settled	DOVER CORP COM CUSIP 260003108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 11	- 100 000 35 660000	3 583 89	000	- 4,436 25	- 872 38	0 00	872 38
31 May 02 5 Jun 02 Settled	DOVER CORP COM CUSIP 260003108 BANC AMERICA SECUR MONTGOMERY DIV / 24 00 OTHER CHARGES 35	- 600 000 35 443000	21,241 15	000	- 26 817 50	- 5 378 35	0 00	- 5,378 35

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Portfolio Statement

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Investment Transaction Detail

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

Sales

Equities

31 May 02	DOVER CORP COM	300 000	10 568 68	000	13 308 75	2 740 07	0 00	2 740 07
5 Jun 02	CUSIP 260003108							
Settled	INSTINET / 3 00	35 240000						
	OTHER CHARGES 32							
31 May 02	DOVER CORP COM	1 000 000	35 500 03	000	43 986 70	- 8 486 67	0 00	8 486 67
5 Jun 02	CUSIP 260003108							
Settled	BANC AMERICA SECUR MONTGOMERY DIV / 40 00	35 541100						
	OTHER CHARGES 1 07							
23 Jul 02	DOVER CORP COM	700 000	20 015 89	000	30 616 81	10 600 92	0 00	10 600 82
26 Jul 02	CUSIP 260003108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 14 00	28 615000						
	OTHER CHARGES 61							
23 Jul 02	DOVER CORP COM	1 600 000	46 332 84	000	61 927 45	- 15 594 61	0 00	15 594 61
26 Jul 02	CUSIP 260003108							
Settled	ROBB PECK MCCOOEY CLEARING CORP / 48 00	28 988800						
	OTHER CHARGES 1 40							
23 Jul 02	DOVER CORP COM	200 000	5 803 82	000	- 8 797 34	2 893 52	0 00	- 2 893 52
26 Jul 02	CUSIP 260003108							
Settled	INSTINET / 2 00	29 530000						
	OTHER CHARGES 18							
24 Jul 02	DOVER CORP COM	800 000	23 569 44	000	- 24 048 00	- 478 56	0 00	478 56
29 Jul 02	CUSIP 260003108							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 32 00	29 502700						
	OTHER CHARGES 72							
30 Aug 02	DOVER CORP COM	- 3 100 000	89 063 00	000	98 380 62	9 317 82	0 00	- 9 317 62
5 Sep 02	CUSIP 260003108							
Settled		28 730000						
4 Jan 02	DOW CHEM CO COM	- 1 200 000	43 745 34	000	- 38 311 44	5,433 90	0 00	5 433 90
9 Jan 02	CUSIP 260543103							
Settled	UBS WARBURG LLC / 72 00	36 515000						
	OTHER CHARGES 68							
7 Jan 02	DOW CHEM CO COM	500 000	17 940 38	000	15 963 10	1 977 28	0 00	1 977 28
10 Jan 02	CUSIP 260543103							
Settled	UBS WARBURG LLC / 25 50	35 932300						
	OTHER CHARGES 27							

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Account number 5502
Account Name FAMILY CODE FAM5502**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		Total
			Principal	Accrued Interest			Translation		
Sales									
Equities									
8 Jan 02	DOW CHEM CO COM	- 700 000	24 484 24	000	22 348 34	2 145 80	0 00		2,145 80
11 Jan 02	CUSIP 280543103								
Settled	UBS WARBURG LLC / 29 40 OTHER CHARGES 37	35 034300							
21 May 02	DOW CHEM CO COM	- 300 000	10 022 69	000	9 577 86	444 83	0 00		444 83
24 May 02	CUSIP 280543103								
Settled	DEUTSCHE BANK SECURITIES INC OTHER CHARGES 31	33 410000							
29 May 02	DOW CHEM CO COM	- 2 000 000	65 482 42	000	- 83 852 40	1 640 02	0 00		1 640 02
3 Jun 02	CUSIP 280543103								
Settled	FIDELITY CAPITAL MARKETS / 80 00 OTHER CHARGES 1 88	32 777200							
3 Jun 02	DOW CHEM CO COM	- 500 000	16,438 85	000	15 963 10	475 75	0 00		475 75
8 Jun 02	CUSIP 280543103								
Settled	JACKSON PARTNERS AND ASSOCIATES INC / 15 00 OTHER CHARGES 50	32 808700							
4 Jun 02	DOW CHEM CO COM	- 200 000	6 418 84	000	- 8 385 24	34 60	0 00		34 60
7 Jun 02	CUSIP 280543103								
Settled	GARDNER RECH & CO / 6 00 OTHER CHARGES 20	32 130200							
5 Jun 02	DOW CHEM CO COM	400 000	13 126 09	000	12 770 48	355 60	0 00		355 60
10 Jun 02	CUSIP 280543103								
Settled	JACKSON PARTNERS AND ASSOCIATES INC / 12 00 OTHER CHARGES 40	32 846200							
8 Jun 02	DOW CHEM CO COM	- 1 000 000	32 235 12	000	- 31 926 20	308 92	0 00		308 92
11 Jun 02	CUSIP 280543103								
Settled	JACKSON PARTNERS AND ASSOCIATES INC / 30 00 OTHER CHARGES 88	32 268100							
10 Jun 02	DOW CHEM CO COM	- 500 000	18 210 91	000	15 963 09	247 82	0 00		247 82
13 Jun 02	CUSIP 280543103								
Settled	GARDNER RECH & CO / 15 00 OTHER CHARGES 49	32 452800							
11 Jun 02	DOW CHEM CO COM	- 200 000	6 454 90	000	- 8 368 28	88 82	0 00		88 82
14 Jun 02	CUSIP 280543103								
Settled	CL KING & ASSOCIATES / 0 00 OTHER CHARGES 20	32 305500							

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

Sales

Equities

17 Jun 02 20 Jun 02 Settled	DOW CHEM CO COM CUSIP 260543103 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 99	2 000 000 32 940000	85 878 01	000	- 59 987 14	5 890 87	0 00	5 890 87
9 Jul 02 12 Jul 02 Settled	DOW CHEM CO COM CUSIP 260543103 LEHMAN BROTHERS INC / 27 00 OTHER CHARGES 91	900 000 33 396500	30,028 84	000	- 26 604 00	3 424 94	0 00	3 424 94
10 Jul 02 15 Jul 02 Settled	DOW CHEM CO COM CUSIP 260543103 MORGAN STANLEY & CO INC / 78 00 OTHER CHARGES 2 53	- 2 600 000 32 232800	83 724 75	000	76 600 60	7 124 15	0 00	7 124 15
30 Aug 02 5 Sep 02 Settled	DOW CHEM CO COM CUSIP 260543103	13 700 000 30 220000	414 014 00	000	399 587 65	14 426 35	0 00	14 426 35
30 Aug 02 5 Sep 02 Settled	DOW JONES & CO INC COM CUSIP 260561105	1 300 000 42 550000	55 315 00	000	49 088 00	6 227 00	0 00	6 227 00
14 Jan 02 17 Jan 02 Settled	DOWNEY FINL CORP COM CUSIP 261018105 MERRILL LYNCH PIERCE FENNER & SMITH / 160 00 OTHER CHARGES 2 61	4 000 000 43 487300	173 786 59	000	94 054 54	79 732 05	0 00	79 732 05
14 Aug 02 19 Aug 02 Settled	DTE ENERGY CO COM CUSIP 233331107 INVESTMENT TECHNOLOG / GROUP INC / 40 00 OTHER CHARGES 2 50	- 2 000 000 41 400300	82 758 10	000	70 475 38	12 282 72	0 00	12 282 72
30 Aug 02 5 Sep 02 Settled	DTE ENERGY CO COM CUSIP 233331107	2 500 000 42 910000	107 275 00	000	81 558 25	25 718 75	0 00	25 718 75
30 Aug 02 5 Sep 02 Settled	DU PONT E I DE NEMOURS & CO COM STK CUSIP 263534109	15 000 000 40 310000	604 650 00	000	- 638 822 74	34 172 74	0 00	34 172 74
3 Oct 02 8 Oct 02 Settled	DU PONT E I DE NEMOURS & CO COM STK CUSIP 263534109 INSTINET / 7 00 OTHER CHARGES 79	- 700 000 37 310000	28 109 21	000	- 33,548 00	7 438 79	0 00	7 438 79

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Investment Transaction Detail

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

Sales**Equities**

3 Oct 02	DU PONT E I DE NEMOURS & CO COM STK	300 000	11 533 15	000	- 14 412 00	2 878 85	0 00	- 2 878 85
8 Oct 02	CUSIP 263534109							
Settled	SPEAR LEEDS AND KELLOGG / 4 50	38 460000						
	OTHER CHARGES 35							
16 Oct 02	DU PONT E I DE NEMOURS & CO COM STK	- 100 000	4 176 37	000	4 784 00	- 607 63	0 00	- 607 63
21 Oct 02	CUSIP 263534109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	41 785000						
	OTHER CHARGES 13							
16 Oct 02	DU PONT E I DE NEMOURS & CO COM STK	300 000	12 387 12	000	- 14 352 00	- 1 984 88	0 00	- 1 984 88
21 Oct 02	CUSIP 263534109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	41 245000						
	OTHER CHARGES 38							
2 Dec 02	DU PONT E I DE NEMOURS & CO COM STK	- 100 000	4,351 38	000	4 784 00	- 432 64	0 00	- 432 64
5 Dec 02	CUSIP 263534109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	43 535000						
	OTHER CHARGES 14							
2 Dec 02	DU PONT E I DE NEMOURS & CO COM STK	- 300 000	13 181 60	000	- 14,352 00	1 170 40	0 00	1 170 40
5 Dec 02	CUSIP 263534109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	43 880000						
	OTHER CHARGES 40							
2 Dec 02	DU PONT E I DE NEMOURS & CO COM STK	- 600 000	28 183 21	000	- 28 704 00	- 2 520 78	0 00	2 520 78
5 Dec 02	CUSIP 263534109							
Settled	STATE STREET BROKERAGE SVCS / 12 00	43 660000						
	OTHER CHARGES 19							
1 Feb 02	DUKE ENERGY CORP COM STK	- 500 000	17,387 38	000	- 19 278 15	1,910 77	0 00	- 1,910 77
6 Feb 02	CUSIP 264389108							
Settled	JACKSON PARTNERS AND ASSOCIATES INC / 15 00	34 785300						
	OTHER CHARGES 27							
13 Mar 02	DUKE ENERGY CORP COM STK	- 200 000	7 104 81	000	7 711 26	606 45	0 00	- 606 45
18 Mar 02	CUSIP 264389108							
Settled	PAULSEN DOWLING SECURITIES INC / 8 00	35 554600						
	OTHER CHARGES 11							
14 Mar 02	DUKE ENERGY CORP COM STK	- 300 000	10 503 82	000	11 415 76	- 912 14	0 00	- 912 14
19 Mar 02	CUSIP 264389108							
Settled	BANC AMERICA SECUR MONTGOMERY DIV / 18 00	35 072600						
	OTHER CHARGES 16							

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
18 Mar 02 21 Mar 02 Settled	DUKE ENERGY CORP COM STK CUSIP 284399108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 35 665000	3 564 44	000	3 720 80	- 158 48	0 00	158 48
18 Mar 02 21 Mar 02 Settled	DUKE ENERGY CORP COM STK CUSIP 284399108 JEFFERIES & COMPANY / 48 00 OTHER CHARGES 65	1 200 000 35 838000	42 858 15	000	- 43 494 02	535 87	0 00	- 535 87
5 Apr 02 10 Apr 02 Settled	DUKE ENERGY CORP COM STK CUSIP 284399108 LEHMAN BROTHERS INC / 6 00 OTHER CHARGES 24	200 000 38 651500	7 724 06	000	7 409 00	315 06	0 00	315 06
8 Apr 02 11 Apr 02 Settled	DUKE ENERGY CORP COM STK CUSIP 284399108 MERRILL LYNCH PIERCE FENNER & SMITH / 12 00 OTHER CHARGES 24	- 200 000 38 800000	7 707 76	000	- 7 400 00	298 76	0 00	298 76
12 Apr 02 17 Apr 02 Settled	DUKE ENERGY CORP COM STK CUSIP 284399108 GOLDMAN SACHS & COMPANY OTHER CHARGES 12	- 100 000 38 428000	3 842 68	000	3 704 50	138 18	0 00	138 18
22 Jul 02 25 Jul 02 Settled	DUKE ENERGY CORP COM STK CUSIP 284399108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 23	- 400 000 19 055000	7 613 77	000	- 13 127 81	- 5 514 04	0 00	5 514 04
23 Jul 02 28 Jul 02 Settled	DUKE ENERGY CORP COM STK CUSIP 284399108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	100 000 19 950000	1 892 93	000	3 280 31	1 287 38	0 00	1 287 38
23 Jul 02 26 Jul 02 Settled	DUKE ENERGY CORP COM STK CUSIP 284399108 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 18	300 000 19 325000	5 791 32	000	8 840 93	- 4 048 61	0 00	- 4 048 61
30 Aug 02 5 Sep 02 Settled	DUKE ENERGY CORP COM STK CUSIP 284399108	- 12 500 000 26 830000	335 375 00	000	338 034 15	- 2 658 15	0 00	2 658 15

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Transtation	
Sales								
Equities								
14 Aug 02 18 Aug 02 Settled	DUN & BRADSTREET CORP DEL NEW COM CUSIP 26483E100 INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 1 45	- 1,500 000 32 102000	48 121 55	000	48 045 80	75 65	0 00	75 65
15 Aug 02 20 Aug 02 Settled	DUN & BRADSTREET CORP DEL NEW COM CUSIP 26483E100 INSTINET / 28 00 OTHER CHARGES 2 76	2,800 000 32 680000	81 417 24	000	- 89 685 68	1 731 58	0 00	1 731 58
17 Oct 02 22 Oct 02 Settled	DUPONT PHOTOMASKS INC COM CUSIP 26813X101 JEFFERIES & COMPANY / 275 00 OTHER CHARGES 3 08	- 5 500 000 18 435500	101 117 19	000	311 838 45	- 210 721 28	0 00	- 210 721 28
18 Nov 02 21 Nov 02 Settled	DUPONT PHOTOMASKS INC COM CUSIP 26813X101 INVESTMENT TECHNOLOGY GROUP INC / 36 00 OTHER CHARGES 1 30	- 1 800 000 23 925000	43,027 70	000	- 46 665 00	- 3,837 30	0 00	- 3 637 30
18 Nov 02 21 Nov 02 Settled	DUPONT PHOTOMASKS INC COM CUSIP 26813X101 SCHWAB CHARLES OTHER CHARGES 5 21	- 7 000 000 24 684400	172 785 59	000	- 180,946 00	11,839 59	0 00	11 839 59
2 Jan 02 7 Jan 02 Settled	DYNEGY INC NEW CL A COM CUSIP 26816Q101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 25 005000	2 488 48	000	4 110 00	- 1 611 54	0 00	- 1 611 54
2 Apr 02 5 Apr 02 Settled	DYNEGY INC NEW CL A COM CUSIP 26816Q101 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 54	600 000 29 505000	17 690 48	000	31 288 39	- 13,595 83	0 00	- 13,595 83
23 Jul 02 28 Jul 02 Settled	DYNEGY INC NEW CL A COM CUSIP 26816Q101 CITATION GROUP / 428 00 OTHER CHARGES 42	- 10 700 000 1 273400	13,186 96	000	- 328,882 69	315,685 73	0 00	315,685 73
8 Aug 02 9 Aug 02 Settled	DYNEGY INC NEW CL A COM CUSIP 26816Q101 ACCESS SECURITIES INC / 316 00 OTHER CHARGES 44	7,900 000 1 815000	14 022 08	000	384 834 72	- 370 812 68	0 00	- 370 812 68

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
7 Aug 02 12 Aug 02 Settled	DYNEGY INC NEW CL A COM CUSIP 26816Q101 ACCESS SECURITIES INC / 80 00 OTHER CHARGES 12	2,000 000 1 929800	3 778 48	000	82 067 34	78 287 86	0 00	- 78 287 86
8 Aug 02 13 Aug 02 Settled	DYNEGY INC NEW CL A COM CUSIP 26816Q101 ACCESS SECURITIES INC / 32 00 OTHER CHARGES 05	800 000 1 845400	1 444 27	000	29 455 00	28 010 73	0 00	- 28 010 73
9 Aug 02 14 Aug 02 Settled	DYNEGY INC NEW CL A COM CUSIP 26816Q101 ACCESS SECURITIES INC / 12 00 OTHER CHARGES 07	- 300 000 1 785300	517 57	000	9 907 50	- 9 389 83	0 00	- 9 389 83
30 Aug 02 5 Sep 02 Settled	DYNEGY INC NEW CL A COM CUSIP 26818Q101	- 5 500 000 2 080000	11 440 00	000	- 6 991 71	4 448 29	0 00	4 448 29
15 Aug 02 20 Aug 02 Settled	E*TRADE GROUP INC COM CUSIP 289246104 INVESTMENT TECHNOLOGY GROUP INC / 216 00 OTHER CHARGES 1 33	10,800 000 4 078400	43 829 39	000	- 158 120 59	- 114 291 20	0 00	114 291 20
15 Aug 02 20 Aug 02 Settled	E*TRADE GROUP INC COM CUSIP 289246104 INSTINET / 22 00 OTHER CHARGES 27	2 200 000 4 000000	8 777 73	000	47 485 38	- 38 707 65	0 00	38 707 65
15 Aug 02 20 Aug 02 Settled	EASTMAN CHEM CO COM CUSIP 277432100 INSTINET / 14 00 OTHER CHARGES 1 94	- 1 400 000 46 000000	64 384 06	000	- 60 780 94	3 593 12	0 00	3 593 12
30 Aug 02 5 Sep 02 Settled	EASTMAN CHEM CO COM CUSIP 277432100	- 1 200 000 44 870000	53 844 00	000	47 876 97	5 967 03	0 00	5 967 03
29 Jan 02 1 Feb 02 Settled	EASTMAN KODAK CO COM CUSIP 277461109 DEUTSCHE BANK SECURITIES INC / 9 00 OTHER CHARGES 05	- 100 000 28 550000	2 845 95	000	4 027 00	- 1,181 05	0 00	- 1 181 05
31 Jan 02 5 Feb 02 Settled	EASTMAN KODAK CO COM CUSIP 277461109 DEUTSCHE BANK SECURITIES INC / 38 00 OTHER CHARGES 43	1,000 000 28 366800	28,330 37	000	40 270 00	- 11,939 63	0 00	- 11 939 63

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

Sales

Equities

4 Mar 02 7 Mar 02 Settled	EASTMAN KODAK CO COM CUSIP 277481109 DEUTSCHE BANK SECURITIES INC / 12 00 OTHER CHARGES 21	- 400 000 34 104800	13 829 71	000	15 878 27	- 2 248 58	0 00	- 2 249 58
4 Mar 02 7 Mar 02 Settled	EASTMAN KODAK CO COM CUSIP 277481109 MERRILL LYNCH PIERCE FENNER & SMITH / 248 00 OTHER CHARGES 3 12	- 8 200 000 33 483000	207 343 48	000	182 090 00	25 253 48	0 00	25 253 48
4 Mar 02 7 Mar 02 Settled	EASTMAN KODAK CO COM CUSIP 277481109 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 88	- 1 300 000 33 510000	43,536 34	000	52 576 09	- 9 038 75	0 00	- 9 038 75
4 Mar 02 7 Mar 02 Settled	EASTMAN KODAK CO COM CUSIP 277481109 INVESTMENT TECHNOLOGY GROUP INC / 78 00 OTHER CHARGES 1 88	- 3 900 000 33 780000	131 682 02	000	132,183 00	520 98	0 00	- 520 98
5 Mar 02 8 Mar 02 Settled	EASTMAN KODAK CO COM CUSIP 277481109 MERRILL LYNCH PIERCE FENNER & SMITH / 320 00 OTHER CHARGES 3 88	- 8 000 000 32 258400	257,751 32	000	- 231 188 80	28 552 42	0 00	28 552 42
5 Mar 02 8 Mar 02 Settled	EASTMAN KODAK CO COM CUSIP 277481109 DEUTSCHE BANK SECURITIES INC / 17 00 OTHER CHARGES 25	- 500 000 32 248300	18 107 40	000	- 19 473 75	3 388 35	0 00	- 3 388 35
5 Mar 02 8 Mar 02 Settled	EASTMAN KODAK CO COM CUSIP 277481109 INSTINET / 8 00 OTHER CHARGES 31	- 600 000 33 490000	20 087 69	000	- 17 618 00	2,468 69	0 00	2 468 69
11 Mar 02 14 Mar 02 Settled	EASTMAN KODAK CO COM CUSIP 277481109 MERRILL LYNCH PIERCE FENNER & SMITH / 3 00 OTHER CHARGES 05	- 100 000 32 000000	3 198 85	000	- 3 884 75	- 697 80	0 00	697 80
18 Mar 02 21 Mar 02 Settled	EASTMAN KODAK CO COM CUSIP 277481109 MERRILL LYNCH PIERCE FENNER & SMITH / 98 00 OTHER CHARGES 1 15	- 2 400 000 31 885400	78 451 81	000	68 884 00	7,567 81	0 00	7 587 81

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

Sales

Equities

18 Mar 02 21 Mar 02 Settled	EASTMAN KODAK CO COM CUSIP 277481109 MORGAN STANLEY & CO INC OTHER CHARGES 29	- 600 000 31 881000	19 128 31	000	21 015 16	1 886 85	0 00	1 886 85
19 Mar 02 22 Mar 02 Settled	EASTMAN KODAK CO COM CUSIP 277481109 MERRILL LYNCH PIERCE FENNER & SMITH / 128 00 OTHER CHARGES 1 54	- 3 200 000 31 890600	102 240 38	000	91 699 60	10 540 78	0 00	10 540 78
20 Mar 02 25 Mar 02 Settled	EASTMAN KODAK CO COM CUSIP 277481109 INSTINET / 4 00 OTHER CHARGES 20	- 400 000 32 000000	12 795 80	000	- 11 455 52	1 340 28	0 00	1 340 28
20 Mar 02 25 Mar 02 Settled	EASTMAN KODAK CO COM CUSIP 277481109 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 20	400 000 31 885000	12 737 80	000	11 455 52	1 282 28	0 00	1 282 28
20 Mar 02 25 Mar 02 Settled	EASTMAN KODAK CO COM CUSIP 277481109 MERRILL LYNCH PIERCE FENNER & SMITH / 118 00 OTHER CHARGES 1 39	2 800 000 31 726200	91 888 59	000	- 83 023 98	8 884 63	0 00	8 884 63
20 Mar 02 25 Mar 02 Settled	EASTMAN KODAK CO COM CUSIP 277481109 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 48	- 1 000 000 31 730000	31,709 52	000	- 28 638 80	3 070 72	0 00	3 070 72
21 Mar 02 28 Mar 02 Settled	EASTMAN KODAK CO COM CUSIP 277481109 MERRILL LYNCH PIERCE FENNER & SMITH / 132 00 OTHER CHARGES 1 58	- 3 300 000 31 783300	104 751 31	000	- 90 552 84	14,188 87	0 00	14 188 87
22 Mar 02 27 Mar 02 Settled	EASTMAN KODAK CO COM CUSIP 277481109 MERRILL LYNCH PIERCE FENNER & SMITH / 64 00 OTHER CHARGES 77	1 600 000 32 072600	51 251 39	000	43 486 89	7 784 50	0 00	7 784 50
12 Apr 02 17 Apr 02 Settled	EASTMAN KODAK CO COM CUSIP 277481109 GOLDMAN SACHS & COMPANY OTHER CHARGES 21	200 000 33 438000	8 687 39	000	5 436 18	1 251 23	0 00	1,251 23

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	EASTMAN KODAK CO COM CUSIP 277461109	4,400 000	134 376 00	000	121 028 00	13 348 00	0 00	13 348 00
		30 540000						
15 Aug 02 20 Aug 02 Settled	EATON CORP COM CUSIP 278058102 INSTINET / 10 00 OTHER CHARGES 2 08	1,000 000	69 047 92	000	- 79 004 41	9 956 49	0 00	9 956 49
		69 060000						
20 Aug 02 23 Aug 02 Settled	EATON CORP COM CUSIP 278058102 TROSTER SINGER CORP / 3 00 OTHER CHARGES 44	- 200 000	14,396 56	000	14,868 00	291 44	0 00	- 291 44
		72 000000						
20 Aug 02 23 Aug 02 Settled	EATON CORP COM CUSIP 278058102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 22	- 100 000	7 240 28	000	- 7 344 00	103 72	0 00	- 103 72
		72 425000						
30 Aug 02 5 Sep 02 Settled	EATON CORP COM CUSIP 278058102	- 1 100 000	77 814 00	000	79 360 15	- 1 546 15	0 00	- 1,546 15
		70 740000						
17 Sep 02 20 Sep 02 Settled	EATON CORP COM CUSIP 278058102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 20	100 000	6 592 30	000	- 7 325 57	733 27	0 00	733 27
		65 945000						
17 Sep 02 20 Sep 02 Settled	EATON CORP COM CUSIP 278058102 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 60	300 000	19 715 40	000	- 21 976 71	2 261 31	0 00	- 2 261 31
		65 740000						
17 Sep 02 20 Sep 02 Settled	EATON CORP COM CUSIP 278058102 FIDELITY CAPITAL MARKETS / 88 00 OTHER CHARGES 4 30	- 2 200 000	144,512 54	000	- 161 162 54	16,650 00	0 00	- 16 650 00
		65 729500						
18 Sep 02 23 Sep 02 Settled	EATON CORP COM CUSIP 278058102 FIDELITY CAPITAL MARKETS / 60 00 OTHER CHARGES 2 87	- 1,500 000	95 004 43	000	108,868 72	13 864 29	0 00	- 13 864 29
		63 378200						
17 Jun 02 20 Jun 02 Settled	EBAY INC COM CUSIP 278842103 GOLDMAN SACHS & COMPANY OTHER CHARGES 38	- 200 000	12 607 62	000	13 998 00	- 1,390 38	0 00	- 1 390 38
		83 040000						

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

Sales

Equities

30 Aug 02 5 Sep 02 Settled	EBAY INC COM CUSIP 278642103	- 4,200 000 58 520000	237 384 00	000	237 287 42	96 58	0 00	96 58
30 Aug 02 5 Sep 02 Settled	ECOLAB INC COM CUSIP 278865100	2 000 000 45 040000	80 080 00	000	93 900 00	- 3,820 00	0 00	- 3 820 00
4 Mar 02 7 Mar 02 Settled	EDISON INTL COM CUSIP 281020107 LAZARD FRERES & CO / 18 00 OTHER CHARGES 15	600 000 18 297700	8,760 47	000	6 889 43	2 891 04	0 00	2 891 04
5 Mar 02 8 Mar 02 Settled	EDISON INTL COM CUSIP 281020107 LAZARD FRERES & CO / 21 00 OTHER CHARGES 18	700 000 16 358100	11,429 49	000	7 875 73	3 453 76	0 00	3 453 76
6 Mar 02 11 Mar 02 Settled	EDISON INTL COM CUSIP 281020107 LAZARD FRERES & CO / 48 10 OTHER CHARGES 32	- 1 300 000 16 381900	21 222 05	000	14 684 42	6 527 63	0 00	6 527 63
7 Mar 02 12 Mar 02 Settled	EDISON INTL COM CUSIP 281020107 LAZARD FRERES & CO / 88 80 OTHER CHARGES 61	- 2 400 000 18 881800	40 378 43	000	- 26 816 59	13 581 84	0 00	13 581 84
11 Mar 02 14 Mar 02 Settled	EDISON INTL COM CUSIP 281020107 LAZARD FRERES & CO / 21 50 OTHER CHARGES 13	500 000 17 283500	8 620 12	000	5 387 17	3 252 95	0 00	3 252 95
11 Mar 02 14 Mar 02 Settled	EDISON INTL COM CUSIP 281020107 LAZARD FRERES & CO / 54 00 OTHER CHARGES 38	1 500 000 17 283500	25 670 86	000	15 808 82	10 062 04	0 00	10 062 04
12 Mar 02 15 Mar 02 Settled	EDISON INTL COM CUSIP 281020107 LAZARD FRERES & CO / 72 00 OTHER CHARGES 62	2 400 000 17 051300	40 850 50	000	24 234 42	16 616 08	0 00	16 616 08
13 Mar 02 18 Mar 02 Settled	EDISON INTL COM CUSIP 281020107 LAZARD FRERES & CO / 24 00 OTHER CHARGES 20	- 800 000 18 403300	13 098 44	000	7 317 96	5 780 48	0 00	5 780 48

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
15 Mar 02	EDISON INTL COM	- 200 000	3 353 12	000	1 819 82	1,533 30	0 00	1 533 30
20 Mar 02	CUSIP 281020107							
Settled	LAZARD FRERES & CO / 8 00 OTHER CHARGES C8	18 795900						
18 Mar 02	EDISON INTL COM	100 000	1,700 07	000	808 91	790 16	0 00	790 16
21 Mar 02	CUSIP 281020107							
Settled	MORGAN STANLEY & CO INC OTHER CHARGES 03	17 001000						
30 Aug 02	EDISON INTL COM	- 4 800 000	58 702 00	000	- 57 205 60	1 498 40	0 00	1 498 40
5 Sep 02	CUSIP 281020107							
Settled		11 880000						
17 Dec 02	EDISON INTL COM	1,400 000	15 777 52	000	- 28 864 00	- 11 186 48	0 00	- 11 186 48
20 Dec 02	CUSIP 281020107							
Settled	INSTINET / 14 00 OTHER CHARGES 49	11 280000						
14 Aug 02	EDWARDS A.G INC COM	- 1,500 000	51 885 83	000	- 63 083 16	- 11 087 23	0 00	- 11 087 23
19 Aug 02	CUSIP 281780108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 1 57	34 885000						
10 Jun 02	EDWARDS J D & CO COM	- 5,900 000	69,027 82	000	- 87,937 24	- 18 809 32	0 00	18,809 32
13 Jun 02	CUSIP 281687105							
Settled	TROSTER SINGER CORP OTHER CHARGES 2 08	11 700000						
11 Jun 02	EDWARDS J D & CO COM	- 13 600 000	158 820 73	000	201,116 88	- 42 198 15	0 00	- 42,198 15
14 Jun 02	CUSIP 281687105							
Settled	TROSTER SINGER CORP OTHER CHARGES 4 70	11 685700						
12 Mar 02	EDWARDS LIFESCIENCES CORP COM	- 800 000	22 083 68	000	- 19 840 00	2 243 68	0 00	2,243 68
15 Mar 02	CUSIP 28178E108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 34	27 825000						
27 Mar 02	EDWARDS LIFESCIENCES CORP COM	- 4,900 000	135,889 65	000	115 009 00	20 880 65	0 00	20,880 65
2 Apr 02	CUSIP 28178E108							
Settled	JONES & ASSOCIATES / 186 00 OTHER CHARGES 2 05	27 773000						
27 Mar 02	EDWARDS LIFESCIENCES CORP COM	- 200 000	5 656 91	000	4 860 00	696 91	0 00	696 91
2 Apr 02	CUSIP 28178E108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 09	28 305000						

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

Sales

Equities

10 Sep 02	EGL INC COM	- 7 700 000	89 124 81	000	- 80 483 00	- 1 358 18	0 00	- 1 358 19
13 Sep 02	CUSIP 268484102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 154 00	11 595000						
	OTHER CHARGES 2 69							
3 Jan 02	EL PASO CORP COM	100 000	4 569 93	000	- 8 192 52	- 1 622 59	0 00	1 622 59
8 Jan 02	CUSIP 28336L109							
Settled	INSTINET / 1 00	45 710000						
	OTHER CHARGES 07							
12 Apr 02	EL PASO CORP COM	400 000	18,834 69	000	24,770 08	7 935 39	0 00	7 935 39
17 Apr 02	CUSIP 28336L109							
Settled	GOLDMAN SACHS & COMPANY	42 088000						
	OTHER CHARGES 51							
2 May 02	EL PASO CORP COM	400 000	14 955 30	000	24 743 72	- 8 788 42	0 00	8 788 42
7 May 02	CUSIP 28336L109							
Settled	UBS WARBURG LLC / 12 00	37 419400						
	OTHER CHARGES 46							
2 May 02	EL PASO CORP COM	200 000	7 477 85	000	- 12 385 04	4 907 39	0 00	- 4,907 39
7 May 02	CUSIP 28336L109							
Settled	UBS WARBURG LLC / 8 00	37 419400						
	OTHER CHARGES 23							
3 May 02	EL PASO CORP COM	1,100 000	39 864 89	000	66 532 68	28 667 69	0 00	- 28 667 69
8 May 02	CUSIP 28336L109							
Settled	UBS WARBURG LLC / 45 10	38 283000						
	OTHER CHARGES 1 21							
3 May 02	EL PASO CORP COM	- 900 000	32 816 81	000	55 614 06	22 997 25	0 00	- 22,997 25
8 May 02	CUSIP 28336L109							
Settled	UBS WARBURG LLC / 38 90	38 283000						
	OTHER CHARGES 99							
21 May 02	EL PASO CORP COM	300 000	10 187 69	000	17 397 00	- 7 209 31	0 00	7 209 31
24 May 02	CUSIP 28336L109							
Settled	DEUTSCHE BANK SECURITIES INC	33 980000						
	OTHER CHARGES 31							
30 Aug 02	EL PASO CORP COM	8 700 000	147 117 00	000	418 705 06	- 271 588 08	0 00	- 271 588 08
5 Sep 02	CUSIP 28336L109							
Settled		16 910000						
8 May 02	EL PASO ELEC CO COM NEW	- 4 000 000	62 923 70	000	53 000 00	9 923 70	0 00	9,923 70
9 May 02	CUSIP 283877854							
Settled	FIDELITY CAPITAL MARKETS / 160 00	15 771400						
	OTHER CHARGES 1 90							

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			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
7 May 02	EL PASO ELEC CO COM NEW	- 2,700 000	41 065 76	000	- 31 185 00	8,880 76	0 00	8 880 76
10 May 02	CUSIP 283877854							
Settled	JEFFERIES & COMPANY / 108 00 OTHER CHARGES 1 24	15 250000						
30 Aug 02	ELECTR ARTS COM	- 2,100 000	132 848 00	000	- 133 050 48	- 204 48	0 00	- 204 48
5 Sep 02	CUSIP 285512109							
Settled		63 280000						
24 Dec 02	ELECTR ARTS COM	3 700 000	186 131 09	000	- 221 928 00	- 25,794 91	0 00	- 25,794 91
30 Dec 02	CUSIP 285512109							
Settled	JEFFERIES & COMPANY / 185 00 OTHER CHARGES 5 91	53 060000						
30 Apr 02	ELECTR DATA SYS CORP NEW COM	- 1 500 000	79 032 62	000	- 89 858 05	- 20 823 43	0 00	20,823 43
3 May 02	CUSIP 285681104							
Settled	INSTINET / 15 00 OTHER CHARGES 2 38	52 700000						
30 Apr 02	ELECTR DATA SYS CORP NEW COM	- 700 000	37 927 72	000	46 620 35	8 682 63	0 00	- 8 682 63
3 May 02	CUSIP 285681104							
Settled	LEHMAN BROTHERS INC / 28 00 OTHER CHARGES 1 15	54 224100						
30 Apr 02	ELECTR DATA SYS CORP NEW COM	- 300 000	18 342 00	000	- 20 002 50	- 3 660 50	0 00	- 3,660 50
3 May 02	CUSIP 285681104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 50	54 495000						
13 May 02	ELECTR DATA SYS CORP NEW COM	11,800 000	618 057 44	000	751 748 01	- 135,690 57	0 00	135 690 57
18 May 02	CUSIP 285681104							
Settled	FIDELITY CAPITAL MARKETS / 484 00 OTHER CHARGES 18 53	53 150000						
29 May 02	ELECTR DATA SYS CORP NEW COM	1 500 000	80 330 08	000	- 93 118 72	- 12 788 64	0 00	12 788 64
3 Jun 02	CUSIP 285681104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 2 42	53 575000						
18 Jul 02	ELECTR DATA SYS CORP NEW COM	- 1 500 000	48,465 48	000	- 81 890 64	43 425 18	0 00	- 43,425 18
23 Jul 02	CUSIP 285681104							
Settled	UBS WARBURG LLC / 45 00 OTHER CHARGES 1 47	32 341300						
19 Jul 02	ELECTR DATA SYS CORP NEW COM	1 000 000	31 725 64	000	- 53 990 00	- 22 264 36	0 00	- 22 264 36
24 Jul 02	CUSIP 285681104							
Settled	UBS WARBURG LLC / 30 00 OTHER CHARGES 98	31 756600						

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
22 Jul 02 25 Jul 02 Settled	ELECTR DATA SYS CORP NEW COM CUSIP 285681104 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 28	- 300 000 30 690000	9,206 72	000	- 16 197 00	- 6 890 28	0 00	- 6 890 28
30 Aug 02 5 Sep 02 Settled	ELECTR DATA SYS CORP NEW COM CUSIP 285661104	7 200 000 40 260000	289 872 00	000	- 306 491 13	16 619 13	0 00	16 619 13
4 Sep 02 9 Sep 02 Settled	ELECTR DATA SYS CORP NEW COM CUSIP 285681104 CANTOR FITZGERALD & CO / 88 00 OTHER CHARGES 2 51	- 2 200 000 37 857200	83,195 33	000	131 164 50	- 47 968 17	0 00	- 47 968 17
4 Sep 02 9 Sep 02 Settled	ELECTR DATA SYS CORP NEW COM CUSIP 285681104 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 35	300 000 38 125000	11 431 15	000	- 18 003 00	6 571 85	0 00	- 6 571 85
4 Sep 02 8 Sep 02 Settled	ELECTR DATA SYS CORP NEW COM CUSIP 285681104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 24	- 200 000 38 400000	7,675 76	000	12 005 50	- 4 328 74	0 00	4 329 74
4 Sep 02 9 Sep 02 Settled	ELECTR DATA SYS CORP NEW COM CUSIP 285681104 INSTINET / 2 00 OTHER CHARGES 24	- 200 000 38 510000	7,699 76	000	- 12 002 00	- 4 302 24	0 00	4 302 24
5 Sep 02 10 Sep 02 Settled	ELECTR DATA SYS CORP NEW COM CUSIP 285681104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 12	- 100 000 37 555000	3 753 38	000	5,936 00	2,182 62	0 00	2 182 62
5 Sep 02 10 Sep 02 Settled	ELECTR DATA SYS CORP NEW COM CUSIP 285681104 INSTINET / 3 00 OTHER CHARGES 35	- 300 000 38 380000	11 513 65	000	17 808 00	- 6,294 35	0 00	- 6 294 35
5 Sep 02 10 Sep 02 Settled	ELECTR DATA SYS CORP NEW COM CUSIP 285681104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 12	100 000 37 815000	3,779 38	000	- 5 936 00	- 2,156 62	0 00	- 2 156 62
5 Sep 02 10 Sep 02 Settled	ELECTR DATA SYS CORP NEW COM CUSIP 285681104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 12	100 000 38 385000	3 837 38	000	5 936 00	- 2 098 62	0 00	2 098 62

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
8 Sep 02 11 Sep 02 Settled	ELECTR DATA SYS CORP NEW COM CUSIP 285661104 INSTINET / 2 00 OTHER CHARGES 24	- 200 000 38 370000	7 671 78	000	- 11 805 16	4 133 40	0 00	4,133 40
8 Sep 02 11 Sep 02 Settled	ELECTR DATA SYS CORP NEW COM CUSIP 285661104 CANTOR FITZGERALD & CO / 212 00 OTHER CHARGES 8 14	- 5,300 000 38 456800	203 802 90	000	- 312 836 74	109 233 84	0 00	109,233 84
8 Sep 02 11 Sep 02 Settled	ELECTR DATA SYS CORP NEW COM CUSIP 285661104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 24	- 200 000 38 770000	7 749 78	000	- 11 805 16	4 055 40	0 00	- 4 055 40
9 Sep 02 12 Sep 02 Settled	ELECTR DATA SYS CORP NEW COM CUSIP 285661104 CANTOR FITZGERALD & CO / 148 00 OTHER CHARGES 4 33	3,700 000 38 811400	143,449 85	000	- 212,915 72	69 465 87	0 00	- 69 465 87
27 Mar 02 2 Apr 02 Settled	ELECTRO SCIENTIFIC INDS INC COM CUSIP 285229100 INSTINET / 11 00 OTHER CHARGES 61	- 1 100 000 38 725000	40,385 89	000	48 982 87	- 8,596 88	0 00	8,598 88
27 Mar 02 2 Apr 02 Settled	ELECTRO SCIENTIFIC INDS INC COM CUSIP 285229100 INSTINET / 15 00 OTHER CHARGES 33	- 600 000 38 557400	21,919 11	000	- 28 055 67	8 138 56	0 00	6 138 56
27 Mar 02 2 Apr 02 Settled	ELECTRO SCIENTIFIC INDS INC COM CUSIP 285229100 TROSTER SINGER CORP OTHER CHARGES 50	1,000 000 38 784500	38 783 94	000	48 565 20	- 9 781 26	0 00	- 9 781 26
28 Mar 02 3 Apr 02 Settled	ELECTRO SCIENTIFIC INDS INC COM CUSIP 285229100 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 34	- 600 000 37 180000	22 283 68	000	- 23,558 00	- 1,272 34	0 00	- 1 272 34
28 Mar 02 3 Apr 02 Settled	ELECTRO SCIENTIFIC INDS INC COM CUSIP 285229100 TROSTER SINGER CORP OTHER CHARGES 2 65	- 4 800 000 38 775400	178,519 27	000	- 187 701 00	- 11 181 73	0 00	- 11 181 73

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

Sales

Equities

1 Apr 02	ELECTRO SCIENTIFIC INDS INC COM	1 200 000	43 522 68	000	45 075 00	- 1 552 32	0 00	1 552 32
4 Apr 02	CUSIP 285229100							
Settled	TROSTER SINGER CORP OTHER CHARGES 1 32	36 270000						
3 Apr 02	ELECTRO SCIENTIFIC INDS INC COM	- 800 000	27 206 08	000	25 636 15	1 569 91	0 00	1 569 91
8 Apr 02	CUSIP 285229100							
Settled	TROSTER SINGER CORP OTHER CHARGES 92	34 008600						
4 Apr 02	ELECTRO SCIENTIFIC INDS INC COM	- 1 200 000	40 520 38	000	- 36 906 23	3 614 15	0 00	3 614 15
9 Apr 02	CUSIP 285229100							
Settled	TROSTER SINGER CORP OTHER CHARGES 1 22	33 788000						
13 Aug 02	ELECTROGLAS INC COM	8,900 000	30 259 08	000	81 131 96	50 872 88	0 00	50 872 88
18 Aug 02	CUSIP 285324109							
Settled	CANTOR FITZGERALD & CO OTHER CHARGES 92	3 400000						
14 Aug 02	ELECTROGLAS INC COM	- 7 900 000	24 778 39	000	70 634 69	45 856 30	0 00	45 856 30
19 Aug 02	CUSIP 285324109							
Settled	CANTOR FITZGERALD & CO OTHER CHARGES 75	3 138600						
15 Aug 02	ELECTROGLAS INC COM	3 100 000	9 919 70	000	27,717 41	17 797 71	0 00	- 17 797 71
20 Aug 02	CUSIP 285324109							
Settled	CANTOR FITZGERALD & CO OTHER CHARGES 30	3 200000						
28 Jan 02	ELECTRONICS FOR IMAGING INC COM	100 000	2,013 48	000	- 2 002 50	10 96	0 00	10 96
31 Jan 02	CUSIP 286082102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	20 155000						
29 Jan 02	ELECTRONICS FOR IMAGING INC COM	- 100 000	2 005 96	000	2 002 50	3 46	0 00	3 46
1 Feb 02	CUSIP 286082102							
Settled	B TRADE SERVICES / 2 00 OTHER CHARGES 01	20 080000						
29 Jan 02	ELECTRONICS FOR IMAGING INC COM	600 000	12 134 81	000	12 015 00	118 81	0 00	118 81
1 Feb 02	CUSIP 286082102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 19	20 245000						

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
29 Jan 02 1 Feb 02 Settled	ELECTRONICS FOR IMAGING INC COM CUSIP 286082102 INSTINET / 39 00 OTHER CHARGES 1 18	- 3 900 000 20 125000	78 447 32	000	- 77 200 11	1 247 21	0 00	1 247 21
13 Feb 02 19 Feb 02 Settled	ELI LILLY & CO COM CUSIP 532457108 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 68	600 000 78 082000	45 838 51	000	- 53 108 00	- 7 469 49	0 00	- 7 469 49
13 Mar 02 18 Mar 02 Settled	ELI LILLY & CO COM CUSIP 532457108 FIRST ANALYSIS SECURITIES CORP / 12 00 OTHER CHARGES 18	400 000 78 563800	31,813 04	000	35,356 00	- 3 542 98	0 00	3 542 98
15 Mar 02 20 Mar 02 Settled	ELI LILLY & CO COM CUSIP 532457108 GOLDMAN SACHS & COMPANY / 8 00 OTHER CHARGES 16	- 300 000 78 564300	23 859 83	000	- 26 481 00	2 821 07	0 00	- 2 821 07
3 Apr 02 8 Apr 02 Settled	ELI LILLY & CO COM CUSIP 532457108 INVESTMENT TECHNOLOGY GROUP INC / 7 50 OTHER CHARGES 71	- 300 000 77 873900	23,283 86	000	- 26 481 00	3,187 04	0 00	- 3 187 04
30 Aug 02 5 Sep 02 Settled	ELI LILLY & CO COM CUSIP 532457108	- 17 000 000 58 050000	986 850 00	000	- 1 235 127 55	- 248 277 55	0 00	248 277 55
8 Feb 02 11 Feb 02 Settled	EMC CORP COM CUSIP 268848102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	- 100 000 14 330000	1,430 87	000	8,533 34	7 102 37	0 00	7 102 37
7 Feb 02 12 Feb 02 Settled	EMC CORP COM CUSIP 268848102 INVESTMENT TECHNOLOGY GROUP INC / 64 00 OTHER CHARGES 68	- 3 200 000 14 108400	45 075 80	000	184 352 08	- 139 276 28	0 00	- 139,276 28
12 Feb 02 15 Feb 02 Settled	EMC CORP COM CUSIP 268848102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 0J	- 100 000 14 285000	1,428 47	000	- 220 89	1 205 48	0 00	1 205 48
11 Mar 02 14 Mar 02 Settled	EMC CORP COM CUSIP 268848102 FIDELITY CAPITAL MARKETS / 250 00 OTHER CHARGES 8E	- 5 000 000 11 400000	58,749 14	000	- 288 938 80	- 232 187 76	0 00	- 232 187 76

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			Principal	Accrued Interest	Cost	Market	Translation	

Sales

Equities

18 Mar 02 21 Mar 02 Settled	EMC CORP COM CUSIP 268848102 KNIGHT SECURITIES L.P. / 108 00 OTHER CHARGES 81	3 600 000 11 152700	40 041 11	000	- 188 285 95	148 244 84	0 00	148 244 84
19 Mar 02 22 Mar 02 Settled	EMC CORP COM CUSIP 268848102 KNIGHT SECURITIES L.P. / 141 00 OTHER CHARGES 78	4 700 000 11 003100	51 572 79	000	- 235 152 31	183 578 52	0 00	- 183 578 52
20 Mar 02 25 Mar 02 Settled	EMC CORP COM CUSIP 268848102 INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 25	1 500 000 10 805000	16 177 25	000	75,048 61	58 871 36	0 00	58 871 36
20 Mar 02 25 Mar 02 Settled	EMC CORP COM CUSIP 268848102 INSTINET / 7 00 OTHER CHARGES 12	700 000 10 850000	7 587 88	000	35 022 69	27 434 81	0 00	- 27 434 81
20 Mar 02 25 Mar 02 Settled	EMC CORP COM CUSIP 268848102 KNIGHT SECURITIES L.P. / 42 00 OTHER CHARGES 23	1 400 000 10 673000	14 898 97	000	- 70 045 37	- 55 145 40	0 00	55 145 40
21 Mar 02 26 Mar 02 Settled	EMC CORP COM CUSIP 268848102 TROSTER SINGER CORP / 25 50 OTHER CHARGES 29	1 700 000 11 058100	18 769 58	000	85 055 09	68 285 51	0 00	68 285 51
21 Mar 02 28 Mar 02 Settled	EMC CORP COM CUSIP 268848102 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 05	500 000 11 025000	5 502 41	000	25 018 20	19 513 79	0 00	- 19 513 79
21 Mar 02 28 Mar 02 Settled	EMC CORP COM CUSIP 268848102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 02	100 000 11 065000	1 104 48	000	- 5 003 24	3 898 76	0 00	- 3 898 76
2 Apr 02 5 Apr 02 Settled	EMC CORP COM CUSIP 268848102 MERRILL LYNCH PIERCE FENNER & SMITH / 188 00 OTHER CHARGES 1 88	- 4 700 000 11 814300	55 337 53	000	235 152 32	179 814 79	0 00	179 814 79

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
2 Apr 02 5 Apr 02 Settled	EMC CORP COM CUSIP 268648102 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 08	200 000 11 754800	2 348 88	000	- 10 006 48	- 7 659 60	0 00	- 7,859 60
2 Apr 02 5 Apr 02 Settled	EMC CORP COM CUSIP 268648102 MERRILL LYNCH PIERCE FENNER & SMITH / 132 00 OTHER CHARGES 1 18	3,300 000 11 787200	38 764 58	000	- 165 106 95	- 126 342 37	0 00	126 342 37
3 Apr 02 8 Apr 02 Settled	EMC CORP COM CUSIP 268648102 MERRILL LYNCH PIERCE FENNER & SMITH / 36 00 OTHER CHARGES 31	900 000 11 291800	10,126 31	000	- 32 138 68	- 22 012 37	0 00	- 22 012 37
4 Apr 02 9 Apr 02 Settled	EMC CORP COM CUSIP 268648102 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 15	- 400 000 11 895000	4 668 85	000	7 122 48	- 2 452 63	0 00	- 2 452 63
4 Apr 02 9 Apr 02 Settled	EMC CORP COM CUSIP 268648102 BNY CLEARING SERVICES LLC / 160 00 OTHER CHARGES 1 42	- 4 000 000 11 766000	46 802 58	000	71 224 80	- 24 322 22	0 00	- 24 322 22
8 Apr 02 11 Apr 02 Settled	EMC CORP COM CUSIP 268648102 BNY CLEARING SERVICES LLC / 24 00 OTHER CHARGES 20	- 600 000 10 869700	6,377 82	000	- 10 683 72	- 4 306 10	0 00	4 306 10
8 Jun 02 11 Jun 02 Settled	EMC CORP COM CUSIP 268648102 FIDELITY CAPITAL MARKETS / 515 00 OTHER CHARGES 2 26	- 10 300 000 7 370000	75,383 71	000	- 594 725 31	- 519,331 60	0 00	519 331 60
1 Aug 02 8 Aug 02 Settled	EMC CORP COM CUSIP 268648102 CITATION GROUP / 60 00 OTHER CHARGES 44	- 2 000 000 7 189300	14 318 18	000	- 15 480 00	1 161 84	0 00	- 1 161 84
8 Aug 02 9 Aug 02 Settled	EMC CORP COM CUSIP 268648102 FIDELITY CAPITAL MARKETS / 132 00 OTHER CHARGES 89	3,300 000 6 883400	22,582 53	000	- 57 728 96	35 144 43	0 00	- 35 144 43

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

Sales

Equities

7 Aug 02 12 Aug 02 Settled	EMC CORP COM CUSIP 268648102 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 13	- 600 000 6 888900	4 121 21	000	- 10,270 32	6,149 11	0 00	- 6 149 11
7 Aug 02 12 Aug 02 Settled	EMC CORP COM CUSIP 268648102 INSTINET / 28 00 OTHER CHARGES 57	2 800 000 6 710000	18 759 43	000	47 928 16	- 29,168 73	0 00	- 29 168 73
7 Aug 02 12 Aug 02 Settled	EMC CORP COM CUSIP 268648102 SK INTERNATIONAL SECURITIES / 52 00 OTHER CHARGES 17	1,300 000 6 864300	8,871 32	000	22 252 36	13 381 04	0 00	- 13,381 04
30 Aug 02 5 Sep 02 Settled	EMC CORP COM CUSIP 268648102	33,600 000 6 760000	227,138 00	000	179 253 77	47 882 23	0 00	47 882 23
8 May 02 9 May 02 Settled	EMCOR GROUP INC COM CUSIP 29084Q100 FIDELITY CAPITAL MARKETS / 18 00 OTHER CHARGES 73	400 000 64 000000	25 583 22	000	21 753 40	3 829 82	0 00	3,829 82
7 May 02 10 May 02 Settled	EMCOR GROUP INC COM CUSIP 29084Q100 FIDELITY CAPITAL MARKETS / 88 00 OTHER CHARGES 4 08	- 2 200 000 61 478900	135 181 50	000	71 368 74	63 792 76	0 00	63 792 76
22 Jul 02 25 Jul 02 Settled	EMERSON ELEC CO COM CUSIP 291011104 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 43	300 000 47 090000	14,128 57	000	21 609 00	- 7 482 43	0 00	- 7 482 43
30 Aug 02 5 Sep 02 Settled	EMERSON ELEC CO COM CUSIP 291011104	- 6 400 000 48 780000	312 192 00	000	- 373 284 23	61 092 23	0 00	- 61 092 23
6 Dec 02 11 Dec 02 Settled	EMERSON ELEC CO COM CUSIP 291011104 FIDELITY CAPITAL MARKETS / 114 00 OTHER CHARGES 2 98	1 900 000 52 074300	98 824 19	000	115 942 84	17,118 75	0 00	17,118 75
10 Sep 02 13 Sep 02 Settled	EMS TECHNOLOGIES INC COM CUSIP 26873N108 MERRILL PROFESSIONAL CLEARING CORP / 27 00 OTHER CHARGES 1 21	1,800 000 22 163700	39,866 45	000	- 36 557 22	3,309 23	0 00	3 309 23

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

Sales

Equities

11 Sep 02 16 Sep 02 Settled	EMS TECHNOLOGIES INC COM CUSIP 26873N108 MERRILL PROFESSIONAL CLEARING CORP / 3 00 OTHER CHARGES 14	200 000 22 160000	4,428 88	000	3 987 10	441 76	0 00	441 76
8 Oct 02 11 Oct 02 Settled	EMS TECHNOLOGIES INC COM CUSIP 26873N108 MERRILL PROFESSIONAL CLEARING CORP / 75 00 OTHER CHARGES 86	- 2,500 000 11 396600	28 415 64	000	- 49,830 17	- 21,414 53	0 00	- 21,414 53
9 Oct 02 15 Oct 02 Settled	EMS TECHNOLOGIES INC COM CUSIP 26873N108 MERRILL PROFESSIONAL CLEARING CORP / 8 00 OTHER CHARGES 08	- 200 000 11 650000	2 323 92	000	- 3 969 94	- 1 648 02	0 00	- 1,648 02
10 Oct 02 18 Oct 02 Settled	EMS TECHNOLOGIES INC COM CUSIP 26873N108 MERRILL PROFESSIONAL CLEARING CORP / 72 00 OTHER CHARGES 79	- 2 400 000 10 800700	25 848 89	000	48 279 88	20 430 89	0 00	- 20,430 89
18 Jul 02 19 Jul 02 Settled	ENCORE WIRE CORP COM CUSIP 292582105 TROSTER SINGER CORP OTHER CHARGES 75	- 1 800 000 13 100000	24,889 25	000	25,283 50	394 25	0 00	- 394 25
17 Jul 02 22 Jul 02 Settled	ENCORE WIRE CORP COM CUSIP 292582105 TROSTER SINGER CORP OTHER CHARGES 79	- 2 000 000 13 090000	26 178 21	000	- 26 349 40	170 19	0 00	- 170 19
1 Jul 02 5 Jul 02 Settled	ENERGEN CORP COM CUSIP 29265N108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 27 435000	2 741 41	000	- 2,989 50	248 09	0 00	248 09
1 Jul 02 5 Jul 02 Settled	ENERGEN CORP COM CUSIP 29265N108 BNY CLEARING SERVICES LLC / 4 00 OTHER CHARGES 08	- 100 000 27 310000	2,728 81	000	2,989 50	- 262 59	0 00	- 262 59
2 Jul 02 8 Jul 02 Settled	ENERGEN CORP COM CUSIP 29265N108 BNY CLEARING SERVICES LLC / 238 00 OTHER CHARGES 4 63	- 5 900 000 26 024900	153 306 28	000	- 118 283 34	35 022 94	0 00	35 022 94

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
1 Jul 02	ENERGY CONVERSION DEVICES INC COM	- 7 600 000	116 685 36	000	174 518 24	57 832 88	0 00	57 832 88
5 Jul 02	CUSIP 292659109							
Sell'd	TROSTER SINGER CORP	15 353800						
	OTHER CHARGES 3 52							
30 Aug 02	ENGELHARD CORP COM	- 2 000 000	52 320 00	000	- 50 331 00	1 989 00	0 00	1 989 00
5 Sep 02	CUSIP 282845104							
Sell'd		26 160000						
12 Apr 02	ENGINEERED SUPPORT S/S INC COM	- 1 900 000	91 805 23	000	59 314 77	32 490 46	0 00	32 490 46
17 Apr 02	CUSIP 292866100							
Sell'd	INVESTMENT TECHNOLOGY GROUP INC / 38 00	48 340000						
	OTHER CHARGES 2 77							
23 Apr 02	ENGINEERED SUPPORT SYS INC COM	1,500 000	74,360 26	000	- 46 827 45	27 532 81	0 00	27 532 81
26 Apr 02	CUSIP 282866100							
Sell'd	INVESTMENT TECHNOLOGY GROUP INC / 30 00	49 595000						
	OTHER CHARGES 2 24							
23 Apr 02	ENGINEERED SUPPORT SYS INC COM	- 500 000	24 824 24	000	- 15 608 15	9 315 09	0 00	9 315 09
26 Apr 02	CUSIP 292866100							
Sell'd	KNIGHT SECURITIES L P	49 850000						
	OTHER CHARGES 7 6							
12 Apr 02	ENTEGRIS INC COM	- 7 700 000	126 314 69	000	105 877 00	20,437 68	0 00	20 437 68
17 Apr 02	CUSIP 29362U104							
Sell'd	CANTOR FITZGERALD & CO	16 405000						
	OTHER CHARGES 3 81							
12 Apr 02	ENTEGRIS INC COM	- 3 400 000	55 870 51	000	50 299 00	5 571 51	0 00	5,571 51
17 Apr 02	CUSIP 29362U104							
Sell'd	INVESTMENT TECHNOLOGY GROUP INC / 68 00	16 453000						
	OTHER CHARGES 1 69							
15 Apr 02	ENTEGRIS INC COM	100 000	1 668 19	000	- 1 269 50	398 69	0 00	398 69
18 Apr 02	CUSIP 29362U104							
Sell'd	INVESTMENT TECHNOLOGY GROUP INC / 2 00	16 702500						
	OTHER CHARGES 00							
15 Apr 02	ENTEGRIS INC COM	3 800 000	85 089 04	000	- 46 731 94	16 357 10	0 00	16 357 10
18 Apr 02	CUSIP 29362U104							
Sell'd	CANTOR FITZGERALD & CO	16 690000						
	OTHER CHARGES 1 98							
24 Sep 02	ENTEGRIS INC COM	300 000	1 975 44	000	- 4 054 86	- 2 079 42	0 00	2 079 42
27 Sep 02	CUSIP 29362U104							
Sell'd	INVESTMENT TECHNOLOGY GROUP INC / 6 00	6 605000						
	OTHER CHARGES 06							

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Investment Transaction Detail

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			Principal	Accrued Interest	Cost	Market	Translation	

Sales

Equities

24 Sep 02 27 Sep 02 Settled	ENTEGRIS INC COM CUSIP 29382U104 INVESTMENT TECHNOLOGY GROUP INC / 114 00 OTHER CHARGES 1 18	5 700 000 8 740 700	38 308 83	000	75 581 88	37 275 05	0 00	37 275 05
24 Sep 02 27 Sep 02 Settled	ENTEGRIS INC COM CUSIP 29382U104 INVESTMENT TECHNOLOGY GROUP INC / 92 00 OTHER CHARGES 97	- 4 800 000 8 945 000	31 854 03	000	- 61 858 32	- 30 004 29	0 00	- 30 004 29
29 May 02 3 Jun 02 Settled	ENTERGY CORP NEW COM CUSIP 29384G103 INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 2 07	1,500 000 45 685 000	68 510 43	000	- 65 783 15	2 717 28	0 00	2 717 28
25 Jun 02 28 Jun 02 Settled	ENTERGY CORP NEW COM CUSIP 29384G103 MORGAN STANLEY & CO INC / 8 00 OTHER CHARGES 13	100 000 42 358 400	4,229 71	000	- 4,020 22	209 49	0 00	209 49
27 Jun 02 2 Jul 02 Settled	ENTERGY CORP NEW COM CUSIP 29384G103 CREDIT SUISSE FIRST BOSTON CORPORATION / 11 70 OTHER CHARGES 38	- 300 000 41 528 500	12 446 77	000	12 060 66	386 11	0 00	386 11
27 Jun 02 2 Jul 02 Settled	ENTERGY CORP NEW COM CUSIP 29384G103 CREDIT SUISSE FIRST BOSTON CORPORATION / 7 80 OTHER CHARGES 20	- 200 000 41 528 500	8 297 84	000	- 8 040 44	257 40	0 00	257 40
10 Jul 02 15 Jul 02 Settled	ENTERGY CORP NEW COM CUSIP 29384G103 UBS WARBURG LLC / 17 80 OTHER CHARGES 4E	400 000 39 481 100	15 766 36	000	18 058 72	- 290 36	0 00	- 290 36
11 Jul 02 18 Jul 02 Settled	ENTERGY CORP NEW COM CUSIP 29384G103 UBS WARBURG LLC / 12 00 OTHER CHARGES 47	- 400 000 38 890 100	15 543 57	000	- 15 884 24	- 440 67	0 00	- 440 67
18 Jul 02 19 Jul 02 Settled	ENTERGY CORP NEW COM CUSIP 29384G103 DEUTSCHE BANK SECURITIES INC / 8 00 OTHER CHARGES 24	- 200 000 38 089 600	7 811 88	000	- 7 892 12	- 180 44	0 00	- 180 44

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

Sales

Equities

18 Jul 02 23 Jul 02 Settled	ENTERGY CORP NEW COM CUSIP 29384G103 UBS WARBURG LLC / 6 00 OTHER CHARGES 23	- 200 000 37 978900	7 588 55	000	7 992 12	402 57	0 00	402 57
22 Jul 02 25 Jul 02 Settled	ENTERGY CORP NEW COM CUSIP 29384G103 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 1 32	1 200 000 38 270000	43 522 68	000	47 377 38	3 854 70	0 00	3 854 70
24 Jul 02 29 Jul 02 Settled	ENTERGY CORP NEW COM CUSIP 29384G103 LIQUIDNET INC / 2 00 OTHER CHARGES 10	- 100 000 32 140000	3 211 90	000	- 3 800 48	688 58	0 00	688 58
24 Jul 02 29 Jul 02 Settled	ENTERGY CORP NEW COM CUSIP 29384G103 UBS WARBURG LLC / 12 00 OTHER CHARGES 11	400 000 33 546600	13 406 23	000	15 601 82	- 2 195 69	0 00	2 195 69
14 Aug 02 19 Aug 02 Settled	ENTERGY CORP NEW COM CUSIP 29384G103 INVESTMENT TECHNOLOGY GROUP INC / 46 00 OTHER CHARGES 2 99	- 2 300 000 41 665000	95 780 81	000	- 79 833 55	15 947 08	0 00	15 947 08
30 Aug 02 5 Sep 02 Settled	ENTERGY CORP NEW COM CUSIP 29384G103	3 400 000 42 190000	143 446 00	000	102 413 44	41 032 56	0 00	41 032 56
13 Dec 02 18 Dec 02 Settled	ENTERGY CORP NEW COM CUSIP 29384G103 FIDELITY CAPITAL MARKETS / 60 00 OTHER CHARGES 1 35	1 000 000 44 615100	44 553 75	000	32 569 00	11 984 75	0 00	11 984 75
30 Aug 02 5 Sep 02 Settled	EOG RESOURCES INC COM CUSIP 26875P101	1 800 000 34 840000	62 712 00	000	- 62 748 00	36 00	0 00	- 36 00
2 Jan 02 7 Jan 02 Settled	EQTY OFFICE PPTYS TR REIT CUSIP 294741103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 0%	100 000 30 125000	3 010 45	000	2 952 07	58 38	0 00	58 38
17 Jan 02 23 Jan 02 Settled	EQTY OFFICE PPTYS TR REIT CUSIP 294741103 PRUDENTIAL SECURITIES INCORP / 30 50 OTHER CHARGES 23	500 000 29 800000	14 919 27	000	- 14 760 33	158 94	0 00	158 94

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Investment Transaction Detail

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

Sales**Equities**

17 Jan 02 23 Jan 02 Settled	EQTY OFFICE PPTYS TR REIT CUSIP 284741103 PRUDENTIAL SECURITIES INCORP / 85 40 OTHER CHARGES 83	- 1 400 000 29 900000	41 773 97	000	- 41 270 31	503 68	0 00	503 68
21 May 02 24 May 02 Settled	EQTY OFFICE PPTYS TR REIT CUSIP 284741103 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 09	- 100 000 29 270000	2 828 91	000	- 2 832 53	- 5 62	0 00	5 62
29 May 02 3 Jun 02 Settled	EQTY OFFICE PPTYS TR REIT CUSIP 284741103 INVESTMENT TECHNOLOGY GROUP INC / 42 00 OTHER CHARGES 1 00	2 100 000 29 965000	62 892 60	000	63 451 50	- 568 80	0 00	568 80
17 Jun 02 20 Jun 02 Settled	EQTY OFFICE PPTYS TR REIT CUSIP 284741103 GOLDMAN SACHS & COMPANY OTHER CHARGES 73	800 000 30 190000	24 151 27	000	- 23 480 28	690 89	0 00	690 89
30 Jul 02 2 Aug 02 Settled	EQTY OFFICE PPTYS TR REIT CUSIP 284741103 LEHMAN BROTHERS INC / 20 80 OTHER CHARGES 32	- 400 000 28 392300	10 535 80	000	- 11 730 14	- 1 184 34	0 00	- 1 184 34
30 Jul 02 2 Aug 02 Settled	EQTY OFFICE PPTYS TR REIT CUSIP 284741103 LEHMAN BROTHERS INC / 28 00 OTHER CHARGES 40	500 000 28 392300	13 169 75	000	- 14 662 68	1 482 93	0 00	- 1 482 93
30 Aug 02 5 Sep 02 Settled	EQTY OFFICE PPTYS TR REIT CUSIP 284741103	8 300 000 27 880000	175 844 00	000	174 947 58	696 44	0 00	696 44
30 Aug 02 5 Sep 02 Settled	EQTY RESDNTL EFF 5/15/02 CUSIP 29476L107	4 200 000 27 920000	117 284 00	000	107 173 25	10 090 75	0 00	10 090 75
30 Aug 02 5 Sep 02 Settled	EQUIFAX INC COM CUSIP 284429105	- 2,200 000 23 280000	51,216 00	000	45 463 00	5 753 00	0 00	5 753 00
23 Sep 02 28 Sep 02 Settled	ESCO TECHNOLOGIES INC CUSIP 298315104 FIDELITY CAPITAL MARKETS / 280 00 OTHER CHARGES 8 80	- 7 000 000 32 258100	225 505 80	000	- 216 088 58	9,417 32	0 00	9 417 32

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

Sales

Equities

19 Nov 02	ESCO TECHNOLOGIES INC	- 500 000	16 871 23	000	11 817 50	5 053 73	0 00	5 053 73
21 Nov 02	CUSIP 296315104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 10 00	33 963500						
	OTHER CHARGES 52							
19 Nov 02	ESCO TECHNOLOGIES INC	1 300 000	44 322 16	000	27 133 50	17 188 66	0 00	17 188 66
22 Nov 02	CUSIP 296315104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 26 00	34 115000						
	OTHER CHARGES 1 34							
19 Nov 02	ESCO TECHNOLOGIES INC	1 500 000	51 073 48	000	- 27 888 18	23 087 28	0 00	23 087 28
22 Nov 02	CUSIP 296315104							
Settled	INSTINET / 15 00	34 060000						
	OTHER CHARGES 1 54							
21 Oct 02	ESPEED INC CL A	5 100 000	63 418 58	000	58 141 00	4 275 58	0 00	4 275 58
24 Oct 02	CUSIP 298843109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 102 00	12 435000						
	OTHER CHARGES 1 82							
22 Oct 02	ESPEED INC CL A	700 000	8 413 74	000	8 004 50	409 24	0 00	409 24
25 Oct 02	CUSIP 298843109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 14 00	12 040000						
	OTHER CHARGES 28							
8 May 02	ESTERLINE TECHNOLOGIES CORP COM STK	- 300 000	6 992 78	000	- 6 436 38	556 40	0 00	556 40
9 May 02	CUSIP 297425100							
Settled	FIDELITY CAPITAL MARKETS / 12 00	23 350000						
	OTHER CHARGES 22							
25 Jun 02	ESTERLINE TECHNOLOGIES CORP COM STK	4 200 000	87 065 05	000	80 378 26	6 686 79	0 00	6 686 79
28 Jun 02	CUSIP 297425100							
Settled	JONES & ASSOCIATES / 168 00	20 770400						
	OTHER CHARGES 2 63							
30 Aug 02	EXELON CORP COM	4 900 000	229 418 00	000	253 820 00	- 24 402 00	0 00	24 402 00
5 Sep 02	CUSIP 30181N101							
Settled		46 820000						
16 Sep 02	EXPRESS SCRIPTS INC COM	3 300 000	176 163 54	000	190 517 91	14 354 37	0 00	14 354 37
19 Sep 02	CUSIP 302182100							
Settled	CAPITAL INSTITUTIONAL SVC / 198 00	53 444500						
	OTHER CHARGES 5 31							
5 Feb 02	EXXON MOBIL CORP COM	300 000	11 479 35	000	12 139 50	- 660 15	0 00	660 15
8 Feb 02	CUSIP 30231G102							
Settled	NEEDHAM & COMPANY / 9 00	38 298100						
	OTHER CHARGES 18							

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
8 Feb 02	EXXON MOBIL CORP COM	- 300 000	11 432 82	000	- 12 139 50	708 68	0 00	- 708 68
13 Feb 02	CUSIP 30231G102							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 9 00	38 140000						
	OTHER CHARGES 18							
13 Feb 02	EXXON MOBIL CORP COM	- 100 000	3 858 14	000	- 3,983 18	- 135 02	0 00	- 135 02
19 Feb 02	CUSIP 30231G102							
Settled	DEUTSCHE BANK SECURITIES INC OTHER CHARGES 08	38 582000						
22 Feb 02	EXXON MOBIL CORP COM	- 200 000	8 086 31	000	7 986 32	99 99	0 00	99 99
27 Feb 02	CUSIP 30231G102							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 8 20	40 478200						
	OTHER CHARGES 13							
4 Mar 02	EXXON MOBIL CORP COM	1,500 000	83 845 84	000	- 63 165 98	678 96	0 00	678 96
7 Mar 02	CUSIP 30231G102							
Settled	LEHMAN BROTHERS INC / 60 00 OTHER CHARGES 36	42 604800						
4 Mar 02	EXXON MOBIL CORP COM	- 300 000	12 775 30	000	- 12 633 20	142 10	0 00	142 10
7 Mar 02	CUSIP 30231G102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 20	42 605000						
3 Apr 02	EXXON MOBIL CORP COM	- 1,100 000	48 120 57	000	- 43 585 31	4 535 28	0 00	4 535 28
8 Apr 02	CUSIP 30231G102							
Settled	ROBINSON HUMPHREY/AMERICA / 88 00 OTHER CHARGES 1 48	43 807300						
8 Apr 02	EXXON MOBIL CORP COM	- 500 000	21 318 85	000	- 19,750 00	1 568 85	0 00	1 568 85
12 Apr 02	CUSIP 30231G102							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 22 50	42 688200						
	OTHER CHARGES 85							
12 Apr 02	EXXON MOBIL CORP COM	2,300 000	84 821 54	000	- 88 915 85	5 905 69	0 00	5 905 69
17 Apr 02	CUSIP 30231G102							
Settled	GOLDMAN SACHS & COMPANY OTHER CHARGES 2 88	41 228000						
22 Apr 02	EXXON MOBIL CORP COM	200 000	8,388 80	000	- 7 640 86	745 84	0 00	745 84
25 Apr 02	CUSIP 30231G102							
Settled	LEHMAN BROTHERS INC / 7 60 OTHER CHARGES 26	41 973300						

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
8 Jul 02 11 Jul 02 Settled	EXXON MOBIL CORP COM CUSIP 30231G102 FIDELITY CAPITAL MARKETS / 148 00 OTHER CHARGES 4 50	3,700 000 40 330000	149 068 50	000	155 809 40	6 740 80	0 00	- 6 740 80
18 Jul 02 24 Jul 02 Settled	EXXON MOBIL CORP COM CUSIP 30231G102 CITATION GROUP / 68 40 OTHER CHARGES 1 87	- 1 900 000 32 654400	61 873 09	000	- 76 872 61	14,999 52	0 00	14 999 52
22 Jul 02 25 Jul 02 Settled	EXXON MOBIL CORP COM CUSIP 30231G102 MERRILL LYNCH PIERCE FENNER & SMITH / 81 20 OTHER CHARGES 1 82	1 900 000 31 671400	60 082 64	000	75 883 15	- 15 800 51	0 00	15 800 51
22 Jul 02 25 Jul 02 Settled	EXXON MOBIL CORP COM CUSIP 30231G102 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 6 17	6 800 000 30 140000	204,945 83	000	251 339 13	- 46 393 30	0 00	- 46 393 30
23 Jul 02 26 Jul 02 Settled	EXXON MOBIL CORP COM CUSIP 30231G102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 10	100 000 30 775000	3 075 40	000	4 211 07	- 1 135 67	0 00	- 1 135 67
23 Jul 02 26 Jul 02 Settled	EXXON MOBIL CORP COM CUSIP 30231G102 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 57	- 600 000 31 125000	18 662 43	000	25 190 00	6 527 57	0 00	6 527 57
23 Jul 02 26 Jul 02 Settled	EXXON MOBIL CORP COM CUSIP 30231G102 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 19	200 000 30 575000	6 110 81	000	- 8 422 13	2 311 32	0 00	2 311 32
23 Jul 02 26 Jul 02 Settled	EXXON MOBIL CORP COM CUSIP 30231G102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 10	- 100 000 30 675000	3 065 40	000	4 211 06	- 1 145 66	0 00	- 1,145 66
23 Jul 02 26 Jul 02 Settled	EXXON MOBIL CORP COM CUSIP 30231G102 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 65	700 000 30 800000	21 405 35	000	- 29 289 20	- 7 893 85	0 00	- 7 893 85

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

Sales

Equities

23 Jul 02	EXXON MOBIL CORP COM	100 000	3 067 40	000	4 211 08	- 1 143 68	0 00	- 1 143 68
28 Jul 02	CUSIP 30231G102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 10	30 685000						
24 Jul 02	EXXON MOBIL CORP COM	- 100 000	3 285 80	000	4 185 60	- 899 80	0 00	- 899 80
29 Jul 02	CUSIP 30231G102							
Settled	JONES & ASSOCIATES / 4 00 OTHER CHARGES 10	32 899000						
30 Aug 02	EXXON MOBIL CORP COM	- 102 800 000	3,637 170 00	000	- 3 368 783 82	268 388 18	0 00	268 388 18
5 Sep 02	CUSIP 30231G102							
Settled		35 450000						
3 Sep 02	EXXON MOBIL CORP COM	- 400 000	13 515 83	000	- 16 742 40	- 3,226 77	0 00	3,226 77
8 Sep 02	CUSIP 30231G102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 41	33 810100						
4 Sep 02	EXXON MOBIL CORP COM	- 700 000	23,438 79	000	- 29,289 20	- 5,860 41	0 00	5,860 41
9 Sep 02	CUSIP 30231G102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 71	33 505000						
4 Sep 02	EXXON MOBIL CORP COM	- 100 000	3 360 89	000	- 4 185 60	- 824 71	0 00	824 71
9 Sep 02	CUSIP 30231G102							
Settled	INSTINET / 1 00 OTHER CHARGES 11	33 820000						
4 Sep 02	EXXON MOBIL CORP COM	- 300 000	10,057 19	000	- 12 556 80	- 2 489 61	0 00	- 2 489 61
9 Sep 02	CUSIP 30231G102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 31	33,545000						
4 Sep 02	EXXON MOBIL CORP COM	- 600 000	19 849 39	000	- 25 113 60	- 5 164 21	0 00	5 164 21
9 Sep 02	CUSIP 30231G102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 81	33 270000						
5 Sep 02	EXXON MOBIL CORP COM	- 400 000	13,201 60	000	- 16 742 40	- 3,540 80	0 00	3 540 80
10 Sep 02	CUSIP 30231G102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 40	33 025000						
5 Sep 02	EXXON MOBIL CORP COM	- 900 000	30 428 08	000	37,670 40	7 242 32	0 00	- 7 242 32
10 Sep 02	CUSIP 30231G102							
Settled	INSTINET / 8 00 OTHER CHARGES 82	33,820000						

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			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
17 Sep 02 20 Sep 02 Settled	EXXON MOBIL CORP COM CUSIP 30231G102 INSTINET / 9 00 OTHER CHARGES 94	900 000 34 400000	30 950 06	000	37 670 40	6 720 34	0 00	- 6 720 34
17 Sep 02 20 Sep 02 Settled	EXXON MOBIL CORP COM CUSIP 30231G102 INVESTMENT TECHNOLOGY GROUP INC / 76 00 OTHER CHARGES 3 84	3 800 000 33 525000	127 315 18	000	159 052 80	31 737 64	0 00	31 737 64
22 Jan 02 25 Jan 02 Settled	F P L GROUP INC COM CUSIP 302571104 INVESTMENT TECHNOLOGY GROUP INC / 88 00 OTHER CHARGES 3 69	4 400 000 55 895000	245 846 31	000	- 233 282 91	12 563 40	0 00	12 563 40
5 Feb 02 8 Feb 02 Settled	F P L GROUP INC COM CUSIP 302571104 INSTINET / 18 00 OTHER CHARGES 1 43	1 800 000 52 910000	95 218 57	000	- 94 702 50	516 07	0 00	516 07
2 May 02 7 May 02 Settled	F P L GROUP INC COM CUSIP 302571104 MERRILL LYNCH PIERCE FENNER & SMITH / 6 00 OTHER CHARGES 19	- 100 000 62 421800	6 235 99	000	5 435 91	800 08	0 00	800 08
20 May 02 23 May 02 Settled	F P L GROUP INC COM CUSIP 302571104 FACTSET DATA SYSTEMS / 12 00 OTHER CHARGES 30	- 200 000 62 607000	12 509 02	000	- 10 871 82	1 637 20	0 00	1 637 20
21 May 02 24 May 02 Settled	F P L GROUP INC COM CUSIP 302571104 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 2 48	1 300 000 63 370000	82 378 52	000	70 666 83	11 711 69	0 00	11 711 69
12 Jun 02 17 Jun 02 Settled	F P L GROUP INC COM CUSIP 302571104 MORGAN STANLEY & CO INC / 3 00 OTHER CHARGES 18	- 100 000 59 179100	5 914 73	000	- 5 435 91	478 82	0 00	478 82
17 Jun 02 20 Jun 02 Settled	F P L GROUP INC COM CUSIP 302571104 GOLDMAN SACHS & COMPANY OTHER CHARGES 55	- 300 000 60 290000	18,086 45	000	16,307 73	1,778 72	0 00	1,778 72

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

Sales

Equities

18 Jul 02 23 Jul 02 Settled	F P L GROUP INC COM CUSIP 302571104 UBS WARBURG LLC / 38 00 OTHER CHARGES 1 93	- 1 200 000 53 192800	63,783 43	000	65 230 92	1 437 49	0 00	- 1,437 49
30 Aug 02 5 Sep 02 Settled	F P L GROUP INC COM CUSIP 302571104	- 2 700 000 57 080000	154 118 00	000	149 357 50	4,758 50	0 00	4 758 50
1 Jul 02 5 Jul 02 Settled	F&M BANCORP MD COM CUSIP 302387107 TROSTER SINGER CORP OTHER CHARGES 2 04	- 2 000 000 33 760000	87 517 86	000	59 720 00	7 797 86	0 00	7 797 86
1 Jul 02 5 Jul 02 Settled	F&M BANCORP MD COM CUSIP 302387107 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 31	300 000 33 790000	10,130 69	000	- 8 982 00	1,148 69	0 00	1 148 69
30 Aug 02 5 Sep 02 Settled	FAMILY DLR STORES INC COM CUSIP 307000109	2,600 000 28 550000	74 230 00	000	- 74 427 24	- 197 24	0 00	- 197 24
25 Jun 02 28 Jun 02 Settled	FED SIGNAL CORP COM CUSIP 313855108 CIBC WORLD MARKETS CORP NEW YORK / 488 00 OTHER CHARGES 9 20	12 200 000 25 029100	304,857 82	000	- 266 828 07	37,928 75	0 00	37 928 75
25 Jun 02 28 Jun 02 Settled	FED SIGNAL CORP COM CUSIP 313855108 INVESTMENT TECHNOLOGY GROUP INC / 58 00 OTHER CHARGES 2 18	- 2 800 000 25 816100	71 668 92	000	- 64 540 00	7 126 92	0 00	7,126 92
20 Feb 02 25 Feb 02 Settled	FEDEX CORP COM CUSIP 31428X108 FIDELITY CAPITAL MARKETS / 44 00 OTHER CHARGES 81	1,100 000 54 871100	60 313 30	000	58 464 50	1 848 80	0 00	1,848 80
18 Mar 02 21 Mar 02 Settled	FEDEX CORP COM CUSIP 31428X108 MORGAN STANLEY & CO INC OTHER CHARGES 35	- 400 000 57 831000	23 052 05	000	20 870 12	2 081 93	0 00	2,081 93
28 Apr 02 1 May 02 Settled	FEDEX CORP COM CUSIP 31428X108 RBC DAIN RAUSCHER / 3 00 OTHER CHARGES 17	- 100 000 54 187700	5 415 80	000	- 5 123 84	291 78	0 00	291 78

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

Sales

Equities

30 Apr 02 3 May 02 Settled	FEDEX CORP COM CUSIP 31428X108 MERRILL PROFESSIONAL CLEARING CORP / 0 00 OTHER CHARGES 48	300 000 52 247700	15 884 83	000	15 371 52	293 31	0 00	293 31
16 May 02 21 May 02 Settled	FEDEX CORP COM CUSIP 31428X108 ISI GROUP INC / 6 00 OTHER CHARGES 23	200 000 54 222800	10 838 23	000	10 247 68	590 55	0 00	590 55
20 May 02 23 May 02 Settled	FEDEX CORP COM CUSIP 31428X108 CITATION GROUP / 0 00 OTHER CHARGES 50	300 000 54 351100	18 285 83	000	15 360 68	935 15	0 00	835 15
21 May 02 24 May 02 Settled	FEDEX CORP COM CUSIP 31428X108 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 1 12	- 700 000 53 140000	37 186 88	000	33 738 74	3 458 14	0 00	3 458 14
17 Jun 02 20 Jun 02 Settled	FEDEX CORP COM CUSIP 31428X108 GOLDMAN SACHS & COMPANY OTHER CHARGES 30	- 200 000 56 560000	11 311 65	000	9 639 64	1 672 01	0 00	1 672 01
30 Aug 02 5 Sep 02 Settled	FEDEX CORP COM CUSIP 31428X108	4 500 000 47 350000	213 075 00	000	195 186 96	17 888 04	0 00	17 888 04
14 Aug 02 18 Aug 02 Settled	FEDT DEPT STORES INC DEL COM CUSIP 31410H101 INVESTMENT TECHNOLOGY GROUP INC / 86 00 OTHER CHARGES 4 44	4 300 000 34 285000	147 378 08	000	180 982 58	- 33 604 52	0 00	33 604 52
30 Aug 02 5 Sep 02 Settled	FEDT DEPT STORES INC DEL COM CUSIP 31410H101	- 3 000 000 35 800000	107 700 00	000	120 091 74	12 391 74	0 00	- 12 391 74
26 Feb 02 1 Mar 02 Settled	FEI CO COM CUSIP 30241L109 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 09	- 200 000 28 075000	5 810 91	000	5 245 00	565 91	0 00	565 91
28 Feb 02 1 Mar 02 Settled	FEI CO COM CUSIP 30241L109 CANTOR FITZGERALD & CO OTHER CHARGES 2 57	5 900 000 28 860000	170 881 43	000	145 066 50	25 784 93	0 00	25 784 93

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Portfolio Statement 1 JAN 02 - 31 DEC 02
 Account number 5502 Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Equities

26 Feb 02	FEI CO COM	CUSIP 30241L108	OTHER CHARGES	05	- 100 000	2,911 95	- 2 622 50	289 45	0 00	289 45
1 Mar 02	FEI CO COM	CUSIP 30241L108	OTHER CHARGES	05	- 200 000	5 751 91	- 5 245 00	508 91	0 00	508 91
28 Feb 02	FEI CO COM	CUSIP 30241L108	OTHER CHARGES	08	- 200 000	28 780 000			0 00	
1 Mar 02	FEI CO COM	CUSIP 30241L108	OTHER CHARGES	08	- 200 000	5 751 91	- 5 245 00	508 91	0 00	508 91
28 Feb 02	FEI CO COM	CUSIP 30241L108	OTHER CHARGES	08	- 200 000	5 751 91	- 5 245 00	508 91	0 00	508 91
7 Jan 02	FHLMC COM	CUSIP 313400301	OTHER CHARGES	79	- 800 000	62 111 21	- 52 444 54	- 333 33	0 00	- 333 33
28 Feb 02	FHLMC COM	CUSIP 313400301	OTHER CHARGES	79	- 200 000	13 103 80	- 13,047 82	55 98	0 00	55 98
3 Jan 02	FHLMC COM	CUSIP 313400301	OTHER CHARGES	20	- 200 000	65 530 000			0 00	
8 Jan 02	FHLMC COM	CUSIP 313400301	OTHER CHARGES	20	- 100 000	6,987 99	6 683 00	204 89	0 00	204 89
28 Jan 02	FHLMC COM	CUSIP 313400301	OTHER CHARGES	11	- 100 000	6,683 00	6 683 00		0 00	
28 Jan 02	FHLMC COM	CUSIP 313400301	OTHER CHARGES	11	- 800 000	55 008 53	53 484 00	1,544 53	0 00	1 544 53
28 Jan 02	FHLMC COM	CUSIP 313400301	OTHER CHARGES	83	- 800 000	68 801 700			0 00	
28 Jan 02	FHLMC COM	CUSIP 313400301	OTHER CHARGES	83	- 100 000	6,892 39	6,683 00	209 39	0 00	209 39
28 Jan 02	FHLMC COM	CUSIP 313400301	OTHER CHARGES	11	- 100 000	68 945 000			0 00	
28 Mar 02	FHLMC COM	CUSIP 313400301	OTHER CHARGES	11	400 000	25 356 65	- 25 898 92	- 542 27	0 00	- 542 27
3 Apr 02	FHLMC COM	CUSIP 313400301	OTHER CHARGES	39	63 422 600				0 00	
13 May 02	FHLMC COM	CUSIP 313400301	OTHER CHARGES	8 21	- 3 100 000	206,049 88	208 810 26	- 760 40	0 00	760 40
16 May 02	FIDELITY CAPITAL MARKETS / 124 00	CUSIP 313400301	OTHER CHARGES	8 21	68 509 700				0 00	

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Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		Total
			Principal	Accrued Interest		Market	Translation	
Sales								
Equities								
29 May 02 3 Jun 02 Settled	FHLMC COM CUSIP 313400301 INVESTMENT TECHNOLOGY GROUP INC / 40 00 OTHER CHARGES 3 91	2 000 000	130 288 07	000	130 215 30	50 77	0 00	50 77
20 Jun 02 25 Jun 02 Settled	FHLMC COM CUSIP 313400301 INVESTMENT TECHNOLOGY GROUP INC / 12 50 OTHER CHARGES 97	500 000	32 083 33	000	31 561 10	522 23	0 00	522 23
20 Jun 02 25 Jun 02 Settled	FHLMC COM CUSIP 313400301 SMITH BARNEY INC / 3 00 OTHER CHARGES 20	- 100 000	6 324 18	000	6 327 19	3 01	0 00	3 01
20 Jun 02 25 Jun 02 Settled	FHLMC COM CUSIP 313400301 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 78	400 000	25 866 66	000	25 284 60	402 06	0 00	402 06
21 Jun 02 28 Jun 02 Settled	FHLMC COM CUSIP 313400301 INVESTMENT TECHNOLOGY GROUP INC / 15 00 OTHER CHARGES 1 13	600 000	37 359 07	000	- 37 887 80	- 508 73	0 00	508 73
21 Jun 02 28 Jun 02 Settled	FHLMC COM CUSIP 313400301 INVESTMENT TECHNOLOGY GROUP INC / 5 00 OTHER CHARGES 38	200 000	12,453 02	000	12 622 60	169 58	0 00	169 58
21 Jun 02 28 Jun 02 Settled	FHLMC COM CUSIP 313400301 INVESTMENT TECHNOLOGY GROUP INC / 2 50 OTHER CHARGES 19	100 000	6 226 51	000	- 6 311 30	84 79	0 00	84 79
24 Jun 02 27 Jun 02 Settled	FHLMC COM CUSIP 313400301 INVESTMENT TECHNOLOGY GROUP INC / 9 00 OTHER CHARGES 58	300 000	18 480 64	000	18 747 54	- 268 90	0 00	- 268 90
24 Jun 02 27 Jun 02 Settled	FHLMC COM CUSIP 313400301 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 75	400 000	24,842 85	000	24 388 60	244 25	0 00	244 25

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Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
28 Jun 02 3 Jul 02 Settled	FHLMC COM CUSIP 313400301 UBS WARBURG LLC / 18 00 OTHER CHARGES 1 13	- 600 000 62 506300	37,484 65	000	- 28,636 97	8 847 68	0 00	8,847 68
2 Jul 02 8 Jul 02 Settled	FHLMC COM CUSIP 313400301 UBS WARBURG LLC / 3 00 OTHER CHARGES 18	- 100 000 60 881500	6 094 98	000	4 130 12	1 984 84	0 00	1,984 84
3 Jul 02 8 Jul 02 Settled	FHLMC COM CUSIP 313400301 UBS WARBURG LLC / 21 00 OTHER CHARGES 1 25	700 000 59 230600	41,439 17	000	28,910 84	12,528 33	0 00	12 528 33
8 Jul 02 11 Jul 02 Settled	FHLMC COM CUSIP 313400301 MERRILL LYNCH PIERCE FENNER & SMITH / 336 00 OTHER CHARGES 15 21	- 8 400 000 60 132400	504 760 85	000	- 543,738 20	- 38 978 25	0 00	38,978 25
8 Jul 02 12 Jul 02 Settled	FHLMC COM CUSIP 313400301 MERRILL LYNCH PIERCE FENNER & SMITH / 538 00 OTHER CHARGES 23 82	- 13 400 000 59 302300	784,080 80	000	824 542 84	- 30 451 84	0 00	30,451 84
9 Jul 02 12 Jul 02 Settled	FHLMC COM CUSIP 313400301 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 37	- 200 000 59 815000	11 978 63	000	- 12 846 00	- 867 37	0 00	- 867 37
22 Jul 02 25 Jul 02 Settled	FHLMC COM CUSIP 313400301 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 50	300 000 54 540000	16 361 50	000	12 390 36	3 971 14	0 00	3 971 14
30 Aug 02 5 Sep 02 Settled	FHLMC COM CUSIP 313400301	- 10 500 000 64 100000	673,050 00	000	- 571,122 52	101,927 48	0 00	101 927 48
6 May 02 9 May 02 Settled	FID NATL FINL INC COM CUSIP 316328107 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 80	- 600 000 32 850000	18,757 40	000	17 314 91	2,442 49	0 00	2 442 49

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Investment Transaction Detail

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

Sales

Equities								
18 Jul 02 19 Jul 02 Settled	FID NATL FINL INC COM CUSIP 318326107 INSTINET / 35 00 OTHER CHARGES 2 87	3,500 000 27 210000	85 187 13	000	77 747 53	17 449 60	0 00	17 449 60
18 Jul 02 19 Jul 02 Settled	FID NATL FINL INC COM CUSIP 318326107 TROSTER SINGER CORP / 47 OTHER CHARGES 03	31 000 27 010000	836 81	000	- 784 86	41 95	0 00	41 95
14 Aug 02 19 Aug 02 Settled	FID NATL FINL INC COM CUSIP 318326107 INVESTMENT TECHNOLOGY GROUP INC / 104 00 OTHER CHARGES 4 78	5 200 000 30 541600	158,707 53	000	142 683 27	16 024 28	0 00	16 024 28
15 Aug 02 20 Aug 02 Settled	FID NATL FINL INC COM CUSIP 318326107 INVESTMENT TECHNOLOGY GROUP INC / 43 60 OTHER CHARGES 2 04	2 180 000 30 975700	67 481 39	000	- 59 817 22	7,684 17	0 00	7 664 17
15 Aug 02 20 Aug 02 Settled	FID NATL FINL INC COM CUSIP 318326107 INSTINET / 23 00 OTHER CHARGES 2 13	2 300 000 30 740000	70 676 87	000	63 109 81	7 566 96	0 00	7 566 96
31 Jul 02 31 Jul 02 Settled	FID NATL INFORMATION SOLUTIONS INC COM CUSIP 31620P109	0 200 0 000000	3 84	000	3 51	0 43	0 00	0 43
13 Aug 02 16 Aug 02 Settled	FINLAY ENTERPRISES INC COM NEW CUSIP 317884203 INSTINET / 17 00 OTHER CHARGES 91	- 1 700 000 17 635000	29 961 59	000	- 26 748 27	3,215 32	0 00	3 215 32
13 Aug 02 16 Aug 02 Settled	FINLAY ENTERPRISES INC COM NEW CUSIP 317884203 TROSTER SINGER CORP OTHER CHARGES 53	- 1 000 000 17 600000	17 599 47	000	- 15 733 10	1 866 37	0 00	1 866 37
14 Aug 02 19 Aug 02 Settled	FINLAY ENTERPRISES INC COM NEW CUSIP 317884203 MERRILL PROFESSIONAL CLEARING CORP / 1 50 OTHER CHARGES 08	- 100 000 17 250000	1 723 44	000	1 573 31	150 13	0 00	150 13

Portfolio Statement

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
14 Aug 02 18 Aug 02 Settled	FINLAY ENTERPRISES INC COM NEW CUSIP 317884203 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	- 100 000 16 640000	1 661 84	000	1 573 31	88 63	0 00	88 63
4 Mar 02 7 Mar 02 Settled	FIRST DATA CORP COM CUSIP 318963104 CANTOR FITZGERALD & CO / 180 00 OTHER CHARGES 5 77	- 4 500 000 85 414200	384 178 13	000	387,974 00	16 204 13	0 00	16 204 13
18 Mar 02 21 Mar 02 Settled	FIRST DATA CORP COM CUSIP 318963104 THOMSON INSTITUTIONAL SERVICE / 4 00 OTHER CHARGES 13	100 000 85 391900	8,535 06	000	7,042 00	1 493 06	0 00	1 493 06
21 Mar 02 28 Mar 02 Settled	FIRST DATA CORP COM CUSIP 318963104 THOMSON INSTITUTIONAL SERVICE / 4 00 OTHER CHARGES 13	- 100 000 83 616900	8 357 58	000	- 7 042 00	1 315 58	0 00	1 315 58
2 Apr 02 5 Apr 02 Settled	FIRST DATA CORP COM CUSIP 318963104 CREDIT SUISSE FIRST BOSTON CORPORATION / 112 00 OTHER CHARGES 7 37	2 800 000 87 334100	244 416 11	000	- 196,177 36	46,238 75	0 00	46 238 75
2 Apr 02 5 Apr 02 Settled	FIRST DATA CORP COM CUSIP 318963104 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 1 06	- 400 000 87 437800	34 866 10	000	- 28 188 00	6 788 10	0 00	6 788 10
3 Apr 02 8 Apr 02 Settled	FIRST DATA CORP COM CUSIP 318963104 CREDIT SUISSE FIRST BOSTON CORPORATION / 12 00 OTHER CHARGES 78	- 300 000 88 272800	25 868 06	000	- 21 001 17	4 867 89	0 00	4 867 89
4 Apr 02 8 Apr 02 Settled	FIRST DATA CORP COM CUSIP 318963104 GOLDMAN SACHS & COMPANY / 3 00 OTHER CHARGES 26	- 100 000 85 700000	8,568 74	000	- 7 000 39	1 566 35	0 00	1,566 35
4 Apr 02 9 Apr 02 Settled	FIRST DATA CORP COM CUSIP 318963104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 28	- 100 000 85 785000	8 577 24	000	- 7 000 39	1 578 85	0 00	1 578 85

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
5 Apr 02 10 Apr 02 Settled	FIRST DATA CORP COM CUSIP 319963104 GOLDMAN SACHS & COMPANY / 83 00 OTHER CHARGES 5 48	2 100 000 88 265100	181 088 25	000	140 979 03	40 109 22	0 00	40 109 22
3 Jun 02 6 Jun 02 Settled	FIRST DATA CORP COM CUSIP 319963104 FIDELITY CAPITAL MARKETS / 268 00 OTHER CHARGES 15 95	6 700 000 79 073000	529 505 15	000	- 378 692 86	150 812 29	0 00	150 812 29
8 Jul 02 11 Jul 02 Settled	FIRST DATA CORP COM CUSIP 319963104 JEFFERIES & COMPANY / 138 00 OTHER CHARGES 2 88	- 2 700 000 35 418900	95 520 15	000	- 65 737 03	29 783 12	0 00	29 783 12
8 Jul 02 11 Jul 02 Settled	FIRST DATA CORP COM CUSIP 319963104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 1 1	100 000 35 805000	3 578 39	000	2 453 63	1 124 76	0 00	1 124 76
10 Jul 02 15 Jul 02 Settled	FIRST DATA CORP COM CUSIP 319963104 JEFFERIES & COMPANY / 24 00 OTHER CHARGES 58	600 000 32 632000	19 554 61	000	- 14 571 75	4 982 86	0 00	4 982 86
30 Aug 02 5 Sep 02 Settled	FIRST DATA CORP COM CUSIP 319963104	11 600 000 34 750000	403,100 00	000	416 876 00	13 776 00	0 00	13 776 00
3 Oct 02 8 Oct 02 Settled	FIRST DATA CORP COM CUSIP 319963104 INSTINET / 6 00 OTHER CHARGES 52	600 000 28 260000	16 949 48	000	22 808 00	- 5 856 52	0 00	- 5 856 52
2 Apr 02 5 Apr 02 Settled	FIRSTENERGY CORP COM CUSIP 337932107 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 21	200 000 33 768300	6 749 45	000	6 974 00	224 55	0 00	- 224 55
3 Apr 02 8 Apr 02 Settled	FIRSTENERGY CORP COM CUSIP 337932107 INSTINET / 10 00 OTHER CHARGES 1 02	- 1 000 000 33 750000	33,738 98	000	34 870 00	- 1 131 02	0 00	1,131 02
29 May 02 4 Jun 02 Settled	FIRSTENERGY CORP COM CUSIP 337932107 FRANK RUSSELL INC / 112 00 OTHER CHARGES 2 81	2 800 000 34 504000	98 496 29	000	- 97 636 00	1 139 71	0 00	- 1 139 71

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Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Transtation	
Sales								
Equities								
29 May 02 3 Jun 02 Settled	FIRSTENERGY CORP COM CUSIP 337932107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 11	100 000 34 500000	3 447 89	000	3 487 00	39 11	0 00	- 39 11
29 May 02 3 Jun 02 Settled	FIRSTENERGY CORP COM CUSIP 337932107 INVESTMENT TECHNOLOGY GROUP INC / 40 00 OTHER CHARGES 2 08	- 2 000 000 34 500000	68 957 92	000	- 69,740 00	782 08	0 00	782 08
29 May 02 3 Jun 02 Settled	FIRSTENERGY CORP COM CUSIP 337932107 INVESTMENT TECHNOLOG / GROUP INC / 2 00 OTHER CHARGES 11	- 100 000 34 500000	3,447 89	000	3 487 00	39 11	0 00	- 39 11
29 May 02 3 Jun 02 Settled	FIRSTENERGY CORP COM CUSIP 337932107 INSTINET / 3 00 OTHER CHARGES 32	- 300 000 34 550000	10 381 68	000	- 10 461 00	- 99 32	0 00	- 99 32
30 May 02 4 Jun 02 Settled	FIRSTENERGY CORP COM CUSIP 337932107 FRANK RUSSELL INC / 60 00 OTHER CHARGES 1 56	- 1 500 000 34 349400	51,462 54	000	48 033 64	3 428 90	0 00	3,428 90
31 May 02 5 Jun 02 Settled	FIRSTENERGY CORP COM CUSIP 337932107 FRANK RUSSELL INC / 20 00 OTHER CHARGES 53	- 500 000 34 634600	17 286 77	000	12 937 53	4 359 24	0 00	4 359 24
3 Jun 02 6 Jun 02 Settled	FIRSTENERGY CORP COM CUSIP 337932107 FIDELITY CAPITAL MARKETS / 305 36 OTHER CHARGES 7 79	- 7 834 000 33 895300	258,443 57	000	- 187 631 65	70 811 92	0 00	70,811 92
30 Aug 02 5 Sep 02 Settled	FIRSTENERGY CORP COM CUSIP 337932107	- 4 500 000 33 000000	148 500 00	000	151 867 92	3 367 92	0 00	- 3 367 92
27 Mar 02 2 Apr 02 Settled	FIRSTFED FINL CORP DEL COM CUSIP 337907109 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 25 455000	2,543 48	000	2,904 73	381 27	0 00	- 361 27
27 Mar 02 2 Apr 02 Settled	FIRSTFED FINL CORP DEL COM CUSIP 337907109 TROSTER SINGER CORP / 51 00 OTHER CHARGES 1 31	- 3 400 000 25 537500	86 775 19	000	- 88 326 73	- 11 553 54	0 00	- 11 553 54

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Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
22 Apr 02 25 Apr 02 Settled	FIRSTFED FINL CORP DEL COM CUSIP 337907109 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 09	100 000 27 715000	2 769 41	000	2 580 00	179 41	0 00	179 41
23 Apr 02 28 Apr 02 Settled	FIRSTFED FINL CORP DEL COM CUSIP 337907109 INVESTMENT TECHNOLOGY GROUP INC / 22 00 OTHER CHARGES 92	1 100 000 27 575000	30 309 58	000	28 490 00	1 819 58	0 00	1 819 58
23 Apr 02 28 Apr 02 Settled	FIRSTFED FINL CORP DEL COM CUSIP 337907109 INVESTMENT TECHNOLOGY GROUP INC / 70 00 OTHER CHARGES 2 91	- 3 500 000 27 600000	96 527 09	000	66 921 43	29 605 66	0 00	29 605 66
1 Jul 02 5 Jul 02 Settled	FIRSTFED FINL CORP DEL COM CUSIP 337907109 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 26	300 000 28 725000	8 611 24	000	5 087 27	3 523 97	0 00	3 523 97
1 Jul 02 5 Jul 02 Settled	FIRSTFED FINL CORP DEL COM CUSIP 337907109 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 26	300 000 28 385000	8 509 24	000	5 083 30	3 425 94	0 00	3 425 94
1 Jul 02 5 Jul 02 Settled	FIRSTFED FINL CORP DEL COM CUSIP 337907109 BNY CLEARING SERVICES LLC / 88 00 OTHER CHARGES 1 87	- 2 200 000 28 228700	62,013 27	000	- 34 367 02	27 646 25	0 00	27 646 25
2 Jul 02 8 Jul 02 Settled	FIRSTFED FINL CORP DEL COM CUSIP 337907109 BNY CLEARING SERVICES LLC / 68 00 OTHER CHARGES 1 43	1 700 000 27 829600	47 240 89	000	21 516 56	25 724 33	0 00	25 724 33
14 Aug 02 19 Aug 02 Settled	FIRSTMERIT CORP COM CUSIP 337915102 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 22	300 000 23 878300	7 157 27	000	- 6 751 50	405 77	0 00	405 77
30 Aug 02 5 Sep 02 Settled	FISERV INC COM CUSIP 337738108	- 2 000 000 38 910000	106 749 00	000	- 111 451 50	- 4 702 50	0 00	- 4 702 50
5 Jun 02 10 Jun 02 Settled	FLEETBOSTON FINL CORP COM STK CUSIP 339030108 SMITH BARNEY INC / 50 40 OTHER CHARGES 93	900 000 34 126000	30 662 07	000	- 33 045 36	- 2 383 29	0 00	2 383 29

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Portfolio Statement

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Investment Transaction Detail

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

Sales**Equities**

7 Jun 02	FLEETBOSTON FINL CORP COM STK	- 400 000	13 025 28	000	- 14,672 24	1 646 86	0 00	- 1 646 86
12 Jun 02	CUSIP 339030108							
Settled	CREDIT SUISSE FIRST BOSTON CORPORATION / 12 00	32 594200						
	OTHER CHARGES 40							
13 Jun 02	FLEETBOSTON FINL CORP COM STK	300 000	10 058 51	000	10 971 12	- 812 61	0 00	812 61
18 Jun 02	CUSIP 339030108							
Settled	LEHMAN BROTHERS INC / 9 00	33 559400						
	OTHER CHARGES 11							
16 Jul 02	FLEETBOSTON FINL CORP COM STK	- 7,400 000	184 624 43	000	256,805 16	- 72 180 73	0 00	- 72 180 73
19 Jul 02	CUSIP 339030108							
Settled	DONALDSON LUFKIN & JENRETTE SECURITIES CORP / 370 00	25 000000						
	OTHER CHARGES 5 57							
14 Aug 02	FLEETBOSTON FINL CORP COM STK	- 4 300 000	88,047 51	000	153,601 80	- 54,554 39	0 00	- 54 554 39
19 Aug 02	CUSIP 339030108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 88 00	23 055000						
	OTHER CHARGES 2 69							
30 Aug 02	FLEETBOSTON FINL CORP COM STK	- 15,800 000	381 254 00	000	505 179 00	- 123,925 00	0 00	- 123 825 00
5 Sep 02	CUSIP 339030108							
Settled		24 130000						
13 Feb 02	FLEMING COS INC COM	- 10,000 000	183 647 24	000	275 547 50	- 81,900 28	0 00	- 81 900 28
19 Feb 02	CUSIP 339130108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 200 00	18 385000						
	OTHER CHARGES 2 73							
13 Feb 02	FLEMING COS INC COM	1 700 000	31 560 02	000	54 910 00	- 23 349 88	0 00	23 349 88
19 Feb 02	CUSIP 339130108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 34 00	18 585000						
	OTHER CHARGES 48							
13 Feb 02	FLEMING COS INC COM	- 1 400 600	25,143 62	000	- 45 220 00	- 20 076 38	0 00	20,076 38
19 Feb 02	CUSIP 339130108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 28 00	17 880000						
	OTHER CHARGES 38							
14 Aug 02	FLEMING COS INC COM	- 300 000	3 535 38	000	- 7,659 81	- 4 124 42	0 00	4,124 42
19 Aug 02	CUSIP 339130108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 6 00	11 805000						
	OTHER CHARGES 11							

Portfolio Statement

Account number 5502
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Investment Transaction Detail

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

Sales

Equities

15 Aug 02 20 Aug 02 Settled	FLEMING COS INC COM CUSIP 339130108 INSTINET / 74 00 OTHER CHARGES 2 69	7 400 000 12 060000	89,167 31	000	188 841 98	99 774 67	0 00	89 774 67
23 Sep 02 28 Sep 02 Settled	FLIR SYS INC COM CUSIP 302445101 INVESTMENT TECHNOLOGY GROUP INC / 52 00 OTHER CHARGES 3 00	2 600 000 38 310000	99 551 00	000	108 399 00	8 848 00	0 00	8 848 00
14 Aug 02 19 Aug 02 Settled	FLORIDA EAST COAST INDS COM CUSIP 340632108 INVESTMENT TECHNOLOGY GROUP INC / 272 00 OTHER CHARGES 9 84	- 13 600 000 24 016300	328 339 84	000	293 335 68	33 004 16	0 00	33 004 16
30 Aug 02 5 Sep 02 Settled	FLUOR CORP NEW COM CUSIP 343412102	1 200 000 27 660000	33 192 00	000	35 371 00	2 179 00	0 00	2 179 00
2 Jan 02 7 Jan 02 Settled	FNMA COM STK CUSIP 313588109 INVESTMENT TECHNOLOGY GROUP INC / 22 00 OTHER CHARGES 1 31	- 1 100 000 78 955000	86 827 19	000	91 169 59	- 4 342 40	0 00	- 4 342 40
3 Jan 02 8 Jan 02 Settled	FNMA COM STK CUSIP 313588109 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 71	- 600 000 78 864500	47 299 99	000	- 47 981 33	681 34	0 00	- 681 34
3 Jan 02 8 Jan 02 Settled	FNMA COM STK CUSIP 313588109 INSTINET / 3 00 OTHER CHARGES 38	- 300 000 79 620000	23 882 64	000	24,200 47	317 83	0 00	- 317 83
20 Feb 02 25 Feb 02 Settled	FNMA COM STK CUSIP 313588109 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 35	300 000 75 960000	22 781 65	000	- 24 904 50	- 2 122 85	0 00	2 122 85
18 Mar 02 21 Mar 02 Settled	FNMA COM STK CUSIP 313588109 MORGAN STANLEY & CO INC OTHER CHARGES 25	200 000 80 481000	18 095 85	000	15 977 42	118 53	0 00	118 53
28 Mar 02 3 Apr 02 Settled	FNMA COM STK CUSIP 313588109 LEHMAN BROTHERS INC / 8 00 OTHER CHARGES 24	- 200 000 79 813500	15 856 46	000	- 15 870 82	85 64	0 00	85 64

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1 JAN 02 - 31 DEC 02

Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Sales**Equities**

28 Mar 02 3 Apr 02 Settled	FNMA COM STK CUSIP 313586109 LEHMAN BROTHERS INC / 3 00 OTHER CHARGES 12	- 100 000 79 813500	7,978 23	000	7 885 88	- 7 85	0 00	- 7 85
30 Aug 02 5 Sep 02 Settled	FNMA COM STK CUSIP 313586109	15 100 000 75 760000	1 144,278 00	000	- 986 228 50	158 051 50	0 00	158 051 50
4 Sep 02 8 Sep 02 Settled	FNMA COM STK CUSIP 313586109 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 67	- 300 000 73 235000	21 963 83	000	- 24 904 50	- 2,940 67	0 00	- 2 940 67
4 Sep 02 8 Sep 02 Settled	FNMA COM STK CUSIP 313586109 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 1 10	- 500 000 73 025000	38,501 40	000	- 39 254 62	- 2 753 22	0 00	- 2 753 22
4 Sep 02 8 Sep 02 Settled	FNMA COM STK CUSIP 313586109 TROSTER SINGER CORP / 6 00 OTHER CHARGES 89	400 000 73 070000	29,221 12	000	- 32,580 88	- 3 359 76	0 00	- 3,359 76
25 Feb 02 28 Feb 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860 ROBERTSON STEPHENS & CO L R / 39 00 OTHER CHARGES 30	- 1 300 000 15 080800	19 565 74	000	38,210 77	18 645 03	0 00	- 18 645 03
28 Feb 02 5 Mar 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860 ISI GROUP INC / 54 00 OTHER CHARGES 41	- 1 800 000 14 977300	28 804 73	000	52 907 21	26,002 48	0 00	- 26 002 48
1 Mar 02 6 Mar 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860 ISI GROUP INC / 98 00 OTHER CHARGES 75	- 3,200 000 15 421800	48 253 33	000	- 93 826 32	44 572 89	0 00	44,572 89
4 Mar 02 7 Mar 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860 BEAR, STEARNS SECURITIES CORP / 107 30 OTHER CHARGES 71	- 2 900 000 18 165700	46,772 52	000	- 84 528 88	37 754 48	0 00	- 37 754 48
4 Mar 02 7 Mar 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	- 100 000 16 090000	1 808 97	000	- 2 924 29	- 1 317 32	0 00	- 1,317 32

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1 JAN 02 : 31-DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
5 Mar 02 8 Mar 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860 BEAR STEARNS SECURITIES CORP / 171 00 OTHER CHARGES 1 09	- 4 500 000 16 049800	72,052 46	000	104 056 47	- 32 004 01	0 00	32 004 01
6 Mar 02 11 Mar 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860 BEAR STEARNS SECURITIES CORP / 129 20 OTHER CHARGES 83	- 3 400 000 16 227300	55,042 79	000	51 139 40	3 903 39	0 00	3 903 39
7 Mar 02 12 Mar 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860 BERNSTEIN, SANFORD C & CO / 102 30 OTHER CHARGES 83	3 300 000 16 751700	55 177 48	000	48 700 85	6 478 83	0 00	6 476 83
8 Mar 02 13 Mar 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860 RBC DAIN RAUSCHER / 121 60 OTHER CHARGES 97	- 3 800 000 18 916000	64 158 23	000	- 55 589 75	8 568 48	0 00	8 568 48
11 Mar 02 14 Mar 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860 FIDELITY CAPITAL MARKETS / 3 189 55 OTHER CHARGES 15 39	- 63 991 000 16 545800	1 055 566 85	000	- 434 317 49	621 249 36	0 00	621,249 36
14 Mar 02 19 Mar 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860 ISI GROUP INC / 84 00 OTHER CHARGES 72	- 2 800 000 16 899300	47 513 32	000	- 40 398 84	7 114 38	0 00	7 114 38
18 Mar 02 21 Mar 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860 MORGAN STANLEY & CO INC OTHER CHARGES 03	- 100 000 17 001000	1 700 07	000	1 436 72	263 35	0 00	263 35
14 Aug 02 19 Aug 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860 INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 50	1 500 000 10 895000	18 312 00	000	28 460 00	10 148 00	0 00	- 10 148 00
30 Aug 02 5 Sep 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860	- 27 400 000 11 770000	322 498 00	000	410 200 25	- 87 702 25	0 00	- 87 702 25
8 Jan 02 11 Jan 02 Settled	FOREST LAB INC COM CUSIP 345838108 INVESTMENT TECHNOLOGY GROUP INC / 22 00 OTHER CHARGES 1 33	1 100 000 80 355000	88 367 17	000	- 80 351 31	8 015 86	0 00	8 015 86

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
2 Apr 02	FOREST LAB INC COM	- 400 000	33 330 99	000	28 908 14	8 422 85	0 00	8 422 85
5 Apr 02	CUSIP 345838108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 1 01	83 350000						
23 Apr 02	FOREST LAB INC COM	4 300 000	318 668 84	000	- 118 900 88	201 785 96	0 00	201 785 96
26 Apr 02	CUSIP 345838108							
Settled	JEFFERIES & COMPANY / 258 00 OTHER CHARGES 8 60	74 170800						
18 Jun 02	FOREST LAB INC COM	100 000	7,429 27	000	- 7 624 00	- 194 73	0 00	- 194 73
21 Jun 02	CUSIP 345838108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 23	74 315000						
18 Jun 02	FOREST LAB INC COM	- 100 000	7 424 77	000	- 7 624 00	- 199 23	0 00	- 199 23
21 Jun 02	CUSIP 345838108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 23	74 270000						
18 Jun 02	FOREST LAB INC COM	- 4 800 000	358 173 75	000	- 328 876 43	27 297 32	0 00	27,297 32
21 Jun 02	CUSIP 345838108							
Settled	GOLDMAN SACHS & COMPANY / 144 00 OTHER CHARGES 10 73	74 235100						
18 Jun 02	FOREST LAB INC COM	- 100 000	7 383 77	000	- 8 727 04	638 73	0 00	638 73
24 Jun 02	CUSIP 345838108							
Settled	INSTINET / 1 00 OTHER CHARGES 23	73 850000						
18 Jun 02	FOREST LAB INC COM	- 200 000	14 634 55	000	- 13 454 07	1 180 48	0 00	1 180 48
24 Jun 02	CUSIP 345838108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 45	73 195000						
18 Jun 02	FOREST LAB INC COM	- 4,000 000	280,787 24	000	- 246,075 93	44,711 31	0 00	44,711 31
24 Jun 02	CUSIP 345838108							
Settled	GOLDMAN SACHS & COMPANY / 120 00 OTHER CHARGES 8 73	72 728000						
20 Jun 02	FOREST LAB INC COM	- 1,700 000	122,257 25	000	104,295 51	17 961 74	0 00	17 961 74
25 Jun 02	CUSIP 345838108							
Settled	GOLDMAN SACHS & COMPANY / 51 00 OTHER CHARGES 3 60	71 948200						

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Investment Transaction Detail

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

Sales

Equities

21 Jun 02	FOREST LAB INC COM	300 000	21 113 84	000	18 405 09	2 708 75	0 00	2 708 75
28 Jun 02	CUSIP 345838108							
Settled	GOLDMAN SACHS & COMPANY / 8 00	70 411600						
	OTHER CHARGES 64							
24 Jun 02	FOREST LAB INC COM	1 100 000	75 573 55	000	67 485 33	8 088 22	0 00	8 088 22
27 Jun 02	CUSIP 345838108							
Settled	GOLDMAN SACHS & COMPANY / 33 00	68 735300						
	OTHER CHARGES 2.8							
8 Jul 02	FOREST LAB INC COM	2 200 000	160,507 16	000	132 345 44	28 161 72	0 00	28 161 72
11 Jul 02	CUSIP 345838108							
Settled	FIDELITY CAPITAL MARKETS / 88 00	73 000000						
	OTHER CHARGES 4 84							
22 Jul 02	FOREST LAB INC COM	1 800 000	125 222 23	000	- 144 306 65	19 084 42	0 00	19,084 42
25 Jul 02	CUSIP 345838108							
Settled	DEUTSCHE BANK SECURITIES INC	68 570000						
	OTHER CHARGES 3 77							
23 Jul 02	FOREST LAB INC COM	- 100 000	8 825 29	000	- 5 890 81	934 68	0 00	934 68
28 Jul 02	CUSIP 345838108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	68 275000						
	OTHER CHARGES 21							
23 Jul 02	FOREST LAB INC COM	- 100 000	8 840 79	000	5 890 81	950 18	0 00	950 18
28 Jul 02	CUSIP 345838108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	68 430000						
	OTHER CHARGES 21							
24 Jul 02	FOREST LAB INC COM	- 100 000	6,698 79	000	5 890 81	808 18	0 00	808 18
29 Jul 02	CUSIP 345838108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	67 010000						
	OTHER CHARGES 21							
24 Jul 02	FOREST LAB INC COM	- 400 000	27 107 34	000	23 562 44	3 544 90	0 00	3 544 90
29 Jul 02	CUSIP 345838108							
Settled	FIDELITY CAPITAL MARKETS / 18 00	67 810400						
	OTHER CHARGES 82							
9 Aug 02	FOREST LAB INC COM	- 1 000 000	72,255 02	000	58 806 10	13 348 92	0 00	13,348 92
14 Aug 02	CUSIP 345838108							
Settled	FIDELITY CAPITAL MARKETS / 40 00	72 287200						
	OTHER CHARGES 2 18							

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Investment Transaction Detail

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

Sales**Equities**

14 Aug 02 19 Aug 02 Settled	FOREST LAB INC COM CUSIP 345838108 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 1 87	- 800 000 68 875000	61 787 83	000	- 57 871 68	4 115 85	0 00	4 115 85
20 Aug 02 23 Aug 02 Settled	FOREST LAB INC COM CUSIP 345838108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 68	- 300 000 72 445000	21 726 84	000	- 17,494 08	4 232 76	0 00	4 232 76
30 Aug 02 5 Sep 02 Settled	FOREST LAB INC COM CUSIP 345838108	- 2 700 000 73 000000	197 100 00	000	- 24 843 74	172 258 26	0 00	172 256 28
4 Sep 02 8 Sep 02 Settled	FOREST LAB INC COM CUSIP 345838108 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 1 52	700 000 71 885000	50 289 98	000	40 819 52	8 470 46	0 00	9 470 48
4 Sep 02 8 Sep 02 Settled	FOREST LAB INC COM CUSIP 345838108 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 1 53	- 700 000 72 175000	50,508 87	000	40 819 52	9 687 45	0 00	9 687 45
8 Sep 02 11 Sep 02 Settled	FOREST LAB INC COM CUSIP 345838108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 65	- 300 000 71 780000	21 527 35	000	- 17 494 08	4 033 27	0 00	4,033 27
8 Sep 02 11 Sep 02 Settled	FOREST LAB INC COM CUSIP 345838108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 22	100 000 71 775000	7 175 28	000	- 5 831 36	1 343 82	0 00	1 343 82
8 Sep 02 12 Sep 02 Settled	FOREST LAB INC COM CUSIP 345838108 CREDIT SUISSE FIRST BOSTON CORPORATION / 12 00 OTHER CHARGES 65	- 300 000 71 709700	21 500 28	000	17,307 38	4 182 90	0 00	4 182 80
14 Aug 02 19 Aug 02 Settled	FOREST OIL CORP COM PAR \$0 01 CUSIP 346081705 INVESTMENT TECHNOLOGY GROUP INC / 110 00 OTHER CHARGES 3 87	- 5 500 000 23 360000	128 386 13	000	- 137 206 85	8 840 72	0 00	- 8 840 72

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Account number 5502
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Investment Transaction Detail

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

Sales

Equities

15 Aug 02 20 Aug 02 Settled	FOREST OIL CORP COM PAR \$0 01 CUSIP 346091705 INVESTMENT TECHNOLOGY GROUP INC / 128 00 OTHER CHARGES 4 68	6,300 000 24 554300	154 561 43	000	157 164 21	2 602 78	0 00	2 602 78
6 Aug 02 9 Aug 02 Settled	FORTUNE BRANDS INC COM STK CUSIP 349631101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 16	100 000 51 505000	5 148 34	000	5 574 00	425 66	0 00	425 66
6 Aug 02 9 Aug 02 Settled	FORTUNE BRANDS INC COM STK CUSIP 349631101 TROSTER SINGER CORP / 6 00 OTHER CHARGES 63	400 000 51 660000	20 657 37	000	- 21 147 68	- 490 31	0 00	- 490 31
30 Aug 02 5 Sep 02 Settled	FORTUNE BRANDS INC COM STK CUSIP 349631101	2,300 000 52 470000	120 681 00	000	123 885 75	3 204 75	0 00	- 3 204 75
5 Mar 02 8 Mar 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 BERNSTEIN SANFORD C & CO / 3 00 OTHER CHARGES 04	- 100 000 24 824100	2 478 37	000	2 557 02	- 77 65	0 00	77 65
6 Mar 02 11 Mar 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 BERNSTEIN SANFORD C & CO / 6 00 OTHER CHARGES 08	200 000 24 912200	4 976 36	000	- 5 114 04	137 68	0 00	- 137 68
7 Mar 02 12 Mar 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 BERNSTEIN SANFORD C & CO / 6 00 OTHER CHARGES 08	- 200 000 24 048900	4 803 70	000	- 5 114 04	310 34	0 00	- 310 34
12 Mar 02 15 Mar 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 ROBB PECK MCCOUEY CLEARING CORP / 6 00 OTHER CHARGES 08	- 200 000 23 426800	4 678 28	000	5 114 04	- 434 76	0 00	434 76
13 Mar 02 18 Mar 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 WEEDEN AND & CO / 6 00 OTHER CHARGES 07	200 000 23 000000	4,593 83	000	5 114 04	520 11	0 00	520 11

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Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Sales								
Equities								
15 Mar 02 20 Mar 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 CIBC WORLD MARKETS CORP NEW YORK / 15 00 OTHER CHARGES 18	- 500 000 23 964700	11 967 17	000	- 12 765 10	- 817 93	0 00	- 817 93
21 Mar 02 26 Mar 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 CREDIT SUISSE FIRST BOSTON CORPORATION / 3 00 OTHER CHARGES 04	- 100 000 23 950600	2 392 02	000	2 557 02	- 165 00	0 00	- 165 00
22 Mar 02 27 Mar 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 MERRILL LYNCH PIERCE FENNER & SMITH / 3 00 OTHER CHARGES 04	- 100 000 24 464500	2 443 41	000	- 2 557 02	113 61	0 00	- 113 61
1 Apr 02 4 Apr 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 GOLDMAN SACHS & COMPANY / 3 00 OTHER CHARGES 08	- 100 000 23 629600	2 359 88	000	2 557 02	197 14	0 00	197 14
2 Apr 02 5 Apr 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 GOLDMAN SACHS & COMPANY / 12 00 OTHER CHARGES 30	- 400 000 24 193200	8,664 98	000	- 10 228 08	563 10	0 00	- 563 10
3 Apr 02 8 Apr 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 GOLDMAN SACHS & COMPANY / 3 00 OTHER CHARGES 00	- 100 000 24 118400	2 408 56	000	- 2 557 02	148 46	0 00	- 148 46
5 Apr 02 10 Apr 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 GOLDMAN SACHS & COMPANY / 8 00 OTHER CHARGES 15	- 200 000 24 528400	4 898 53	000	- 5 114 04	- 214 51	0 00	- 214 51
8 Apr 02 11 Apr 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 GOLDMAN SACHS & COMPANY / 8 00 OTHER CHARGES 15	- 200 000 24 420300	4 877 91	000	5 114 04	- 236 13	0 00	- 236 13
9 Apr 02 12 Apr 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 GOLDMAN SACHS & COMPANY / 21 00 OTHER CHARGES 52	- 700 000 24 582500	17 188 23	000	17 899 14	- 712 91	0 00	712 91

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
10 Apr 02 15 Apr 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 EDWARDS A G / 12 00 OTHER CHARGES 30	400 000 24 212300	9 672 62	000	- 9 898 14	- 323 52	0 00	323 52
14 Aug 02 19 Aug 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 INVESTMENT TECHNOLOGY GROUP INC / 44 00 OTHER CHARGES 1 32	2 200 000 19 888200	43 708 72	000	52 179 52	- 8 470 80	0 00	8,470 80
18 Nov 02 21 Nov 02 Settled	FPIC INS GROUP INC COM CUSIP 302563101 INVESTMENT TECHNOLOGY GROUP INC / 34 00 OTHER CHARGES 32	1 700 000 6 060000	10 267 68	000	- 17,389 81	7 122 13	0 00	- 7 122 13
18 Nov 02 21 Nov 02 Settled	FPIC INS GROUP INC COM CUSIP 302563101 FIDELITY CAPITAL MARKETS / 58 00 OTHER CHARGES 51	2 800 000 6 042800	16 803 33	000	28 480 84	11 617 61	0 00	- 11 617 61
19 Nov 02 22 Nov 02 Settled	FPIC INS GROUP INC COM CUSIP 302563101 FIDELITY CAPITAL MARKETS / 58 00 OTHER CHARGES 49	- 2 800 000 5 489700	15 890 64	000	28 047 93	12 157 28	0 00	12 157 28
20 Nov 02 25 Nov 02 Settled	FPIC INS GROUP INC COM CUSIP 302563101 FIDELITY CAPITAL MARKETS / 88 00 OTHER CHARGES 70	- 4 400 000 3 256000	23 037 70	000	- 38 362 66	15 324 96	0 00	15 324 96
3 Jan 02 8 Jan 02 Settled	FREEMARKETS INC COM CUSIP 356602102 INVESTMENT TECHNOLOGY GROUP INC / 86 00 OTHER CHARGES 1 72	4 800 000 23 675000	114 502 28	000	- 72 480 00	42 022 28	0 00	42 022 28
28 Feb 02 1 Mar 02 Settled	FREEMARKETS INC COM CUSIP 356802102 INSTINET / 20 00 OTHER CHARGES 25	800 000 20 538400	16 408 87	000	12 080 00	4 328 87	0 00	4 328 87
28 Feb 02 1 Mar 02 Settled	FREEMARKETS INC COM CUSIP 356602102 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 43	- 1 400 000 20 445000	28 594 57	000	21 140 00	7 454 57	0 00	7 454 57

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
27 Feb 02 4 Mar 02 Settled	FREEMARKETS INC COM CUSIP 358602102 INSTINET / 15 00 OTHER CHARGES 10	- 600 000 21 040000	12 608 81	000	- 9 060 00	3 548 81	0 00	3 548 81
10 Sep 02 13 Sep 02 Settled	FREEMARKETS INC COM CUSIP 358602102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 02	- 100 000 5 200000	517 88	000	- 1,510 00	- 892 02	0 00	- 892 02
10 Sep 02 13 Sep 02 Settled	FREEMARKETS INC COM CUSIP 358602102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 02	- 100 000 5 235000	521 48	000	- 1,510 00	- 988 52	0 00	- 888 52
11 Sep 02 18 Sep 02 Settled	FREEMARKETS INC COM CUSIP 358602102 JEFFERIES & COMPANY OTHER CHARGES 4 80	- 28,900 000 5 956600	160,227 71	000	290,978 60	- 130 748 89	0 00	- 130,748 89
11 Sep 02 18 Sep 02 Settled	FREEMARKETS INC COM CUSIP 358602102 INSTINET / 88 00 OTHER CHARGES 1 60	8,800 000 5 815000	54 827 34	000	- 147 050 00	92 122 68	0 00	- 92 122 68
22 Jan 02 25 Jan 02 Settled	FREEMARKETS INC COM CUSIP 358602102 INVESTMENT TECHNOLOGY GROUP INC / 40 00 OTHER CHARGES 41	- 2 000 000 13 618000	27 195 58	000	27,421 77	- 228 18	0 00	228 18
23 Jan 02 28 Jan 02 Settled	FREEMARKETS INC COM CUSIP 358602102 INSTINET / 12 00 OTHER CHARGES 25	- 1 200 000 13 630000	16,343 75	000	- 15 580 78	762 97	0 00	762 97
30 Aug 02 5 Sep 02 Settled	FREEMARKETS INC COM CUSIP 358602102 INSTINET / 12 00 OTHER CHARGES 25	- 2 200 000 16 390000	38 058 00	000	- 33 825 00	2 233 00	0 00	2,233 00
18 Mar 02 21 Mar 02 Settled	FRKLN RES INC COM CUSIP 354813101 PRUDENTIAL SECURITIES INCORP / 38 00 OTHER CHARGES 58	- 900 000 42 823700	38 504 75	000	- 41 161 00	- 2 658 25	0 00	- 2 658 25
18 Mar 02 21 Mar 02 Settled	FRKLN RES INC COM CUSIP 354813101 INVESTMENT TECHNOLOGY GROUP INC / 38 00 OTHER CHARGES 1 18	- 1,800 000 42 730000	78 876 84	000	- 82,108 28	5 231 44	0 00	5 231 44

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Investment Transaction Detail

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

Sales

Equities

18 Mar 02	FRKLN RES INC COM	1 100 000	47 090 29	000	50 240 62	3 150 33	0 00	- 3,150 33
21 Mar 02	CUSIP 354613101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 22 00	42 830000						
	OTHER CHARGES 71							
29 May 02	FRKLN RES INC COM	3 200 000	139 295 64	000	- 144 605 74	- 5 310 10	0 00	5 310 10
3 Jun 02	CUSIP 354613101							
Settled	GOLDMAN SACHS & COMPANY / 06 00	43 561200						
	OTHER CHARGES 4 10							
30 May 02	FRKLN RES INC COM	1 200 000	51 183 85	000	- 52 218 52	1 034 67	0 00	- 1 034 67
4 Jun 02	CUSIP 354613101							
Settled	GOLDMAN SACHS & COMPANY / 36 00	42 684500						
	OTHER CHARGES 1 15							
30 Aug 02	FRKLN RES INC COM	4 000 000	140 000 00	000	141 708 31	- 1 706 31	0 00	- 1 706 31
5 Sep 02	CUSIP 354613101							
Settled		35 000000						
3 Jan 02	FRONTIER AIRLS INC NEW COM	- 1 600 000	26 975 59	000	23 067 25	3 908 34	0 00	3 908 34
8 Jan 02	CUSIP 359065109							
Settled	CANTOR FITZGERALD & CO	18 860000						
	OTHER CHARGES 41							
3 Jan 02	FRONTIER AIRLS INC NEW COM	300 000	5 084 82	000	- 8,100 00	- 1,015 08	0 00	1 015 08
8 Jan 02	CUSIP 359065109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 6 00	18 970000						
	OTHER CHARGES 06							
23 Apr 02	FRONTIER AIRLS INC NEW COM	- 3 000 000	48 123 81	000	40 471 70	5 651 91	0 00	5 651 91
26 Apr 02	CUSIP 359065109							
Settled	INSTINET / 30 00	15 385000						
	OTHER CHARGES 1 39							
23 Apr 02	FRONTIER AIRLS INC NEW COM	10 250 000	152 030 60	000	- 105,538 13	46,494 47	0 00	46 494 47
26 Apr 02	CUSIP 359065109							
Settled	CANTOR FITZGERALD & CO	14 832700						
	OTHER CHARGES 4 58							
12 Apr 02	FSI INTL INC COM	- 8 600 000	90 720 38	000	- 107 774 00	17 053 62	0 00	17 053 62
17 Apr 02	CUSIP 302633102							
Settled	KNIGHT SECURITIES L P	10 549200						
	OTHER CHARGES 2 74							

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Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Equities

23 Sep 02 26 Sep 02 Settled	FSI INTL INC COM CUSIP 302633102 MERRILL PROFESSIONAL CLEARING CORP / 10 50 OTHER CHARGES 0'	- 700 000 3 230000	2 250 43	000	- 8 246 00	5 895 57	0 00	5 895 57
24 Sep 02 27 Sep 02 Settled	FSI INTL INC COM CUSIP 302633102 MERRILL PROFESSIONAL CLEARING CORP / 169 50 OTHER CHARGES 1 04	- 11,300 000 3 048500	34 288 81	000	131 954 67	- 87 665 86	0 00	- 97 665 86
25 Sep 02 30 Sep 02 Settled	FSI INTL INC COM CUSIP 302633102 MERRILL PROFESSIONAL CLEARING CORP / 105 00 OTHER CHARGES 88	- 7 000 000 3 103300	21 817 44	000	- 71 809 23	- 50 291 79	0 00	- 50 291 79
29 Jul 02 1 Aug 02 Settled	FURNITURE BRANDS INTL INC COM CUSIP 360921100 MERRILL LYNCH PIERCE FENNER & SMITH / 148 00 OTHER CHARGES 2 83	3 700 000 25 338500	93 605 32	000	- 135 473 65	41 868 33	0 00	- 41 868 33
11 Sep 02 16 Sep 02 Settled	G & K SVCS INC CL A CUSIP 381268105 INVESTMENT TECHNOLOGY GROUP INC / 80 00 OTHER CHARGES 4 1C	- 4,000 000 34 285000	137 055 87	000	- 141 095 00	4 039 13	0 00	4 039 13
8 Oct 02 11 Oct 02 Settled	G & K SVCS INC CL A CUSIP 361268105 SCHWAB CHARLES OTHER CHARGES 2 35	- 2 600 000 28 974800	77 832 13	000	- 69,115 72	8 816 41	0 00	8 816 41
18 Nov 02 21 Nov 02 Settled	G & K SVCS INC CL A CUSIP 361268105 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 40	- 400 000 33 206700	13 274 28	000	8 011 72	5 262 56	0 00	5,262 56
20 Nov 02 25 Nov 02 Settled	G & K SVCS INC CL A CUSIP 361268105 INVESTMENT TECHNOLOGY GROUP INC / 44 00 OTHER CHARGES 2 20	- 2 200 000 33 145000	72 872 80	000	43 645 51	29 227 29	0 00	29,227 29
7 Jan 02 10 Jan 02 Settled	GA PAC CORP CUSIP 373298108 UBS WARBURG LLC / 21 00 OTHER CHARGES 30	- 700 000 27 702100	19 370 17	000	24,823 84	- 5 553 67	0 00	- 5 553 67

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Portfolio Statement

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

7 Aug 02 12 Aug 02 Settled	GA PAC CORP CUSIP 373298108 UBS WARBURG LLC / 24 00 OTHER CHARGES 48	800 000 19 831000	15 840 32	000	28 437 32	- 12 597 00	0 00	- 12 597 00
14 Aug 02 18 Aug 02 Settled	GA PAC CORP CUSIP 373298108 INVESTMENT TECHNOLOGY GROUP INC / 38 00 OTHER CHARGES 1 38	- 1 900 000 18 773700	35 830 95	000	- 55 885 81	20 254 86	0 00	20 254 86
30 Aug 02 5 Sep 02 Settled	GA PAC CORP CUSIP 373298108	3 500 000 21 050000	73 675 00	000	92 624 77	18 949 77	0 00	18 949 77
17 Jul 02 22 Jul 02 Settled	GAIAM INC CL A CL A ISIN US38268Q1031 CUSIP 36268Q103 INVESTMENT TECHNOLOGY GROUP INC / 22 00 OTHER CHARGES 7 2	- 1 100 000 9 575000	10 510 18	000	15 411 50	- 4 901 32	0 00	- 4 901 32
13 Aug 02 18 Aug 02 Settled	GAIAM INC CL A CL A ISIN US38268Q1031 CUSIP 36268Q103 TROSTER SINGER CORP OTHER CHARGES 56	- 2 000 000 9 140000	18,279 44	000	26 573 00	8 293 56	0 00	8 293 56
14 Aug 02 19 Aug 02 Settled	GAIAM INC CL A CL A ISIN US38268Q1031 CUSIP 36268Q103 MERRILL PROFESSIONAL CLEARING CORP / 10 50 OTHER CHARGES 20	- 700 000 9 050000	8 324 30	000	9 257 50	2 933 20	0 00	- 2 933 20
2 Aug 02 7 Aug 02 Settled	GANNETT INC COM CUSIP 364730101 UBS WARBURG LLC / 3 00 OTHER CHARGES 22	100 000 71 258100	7 122 69	000	7 940 40	- 817 71	0 00	817 71
5 Aug 02 8 Aug 02 Settled	GANNETT INC COM CUSIP 364730101 UBS WARBURG LLC / 6 00 OTHER CHARGES 41	- 200 000 67 372800	13 468 15	000	15 880 80	- 2 412 65	0 00	2 412 65
14 Aug 02 19 Aug 02 Settled	GANNETT INC COM CUSIP 364730101 INVESTMENT TECHNOLOGY GROUP INC / 38 00 OTHER CHARGES 4 05	1 900 000 70 718600	134 323 29	000	147 851 40	- 13 528 11	0 00	13 528 11
30 Aug 02 5 Sep 02 Settled	GANNETT INC COM CUSIP 364730101	4 000 000 75 980000	303 840 00	000	272 781 26	31 058 74	0 00	31 058 74

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
3 Oct 02 8 Oct 02 Settled	GANNETT INC COM CUSIP 384730101 INVESTMENT TECHNOLOGY GROUP INC / 52 00 OTHER CHARGES 5 74	2,600 000 73 425000	190 847 25	000	- 185 876 00	4 828 75	0 00	4 828 75
3 Oct 02 8 Oct 02 Settled	GANNETT INC COM CUSIP 384730101 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 2 01	- 900 000 74 130000	66,698 99	000	67,839 43	- 1,142 44	0 00	- 1 142 44
3 Oct 02 8 Oct 02 Settled	GANNETT INC COM CUSIP 384730101 PRUDENTIAL SECURITIES INCORP / 20 00 OTHER CHARGES 1 08	- 500 000 72 237700	36,097 78	000	- 38 228 43	2 128 87	0 00	2 128 87
4 Oct 02 8 Oct 02 Settled	GANNETT INC COM CUSIP 384730101 PRUDENTIAL SECURITIES INCORP / 28 00 OTHER CHARGES 1 53	- 700 000 72 212100	50 518 94	000	- 52 376 50	- 1 857 58	0 00	1 857 58
7 Oct 02 10 Oct 02 Settled	GANNETT INC COM CUSIP 384730101 PRUDENTIAL SECURITIES INCORP / 12 00 OTHER CHARGES 83	300 000 69 045100	20 700 90	000	20 373 00	327 90	0 00	327 90
2 Jan 02 7 Jan 02 Settled	GAP INC COM CUSIP 384760108 INVESTMENT TECHNOLOGY GROUP INC / 72 00 OTHER CHARGES 75	3,600 000 13 800000	49 607 25	000	- 110 424 70	60 817 45	0 00	- 60 817 45
30 Aug 02 5 Sep 02 Settled	GAP INC COM CUSIP 384760108	13 100 000 11 730000	153 663 00	000	- 158 085 56	- 4 422 58	0 00	4 422 58
9 Dec 02 12 Dec 02 Settled	GARTNER GROUP INC NEW CL A COM CUSIP 366851107 FIDELITY CAPITAL MARKET'S / 424 00 OTHER CHARGES 3 17	- 10,600 000 8 917500	104 698 33	000	- 90,206 00	14,492 33	0 00	14 492 33
30 Aug 02 5 Sep 02 Settled	GATEWAY INC COM CUSIP 387626108	4,900 000 3 500000	17 150 00	000	- 21 315 00	- 4,165 00	0 00	4,165 00
14 Aug 02 19 Aug 02 Settled	GATX CORP COM CUSIP 381448103 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 43	- 600 000 23 411700	14 034 59	000	28 617 83	- 14 583 34	0 00	- 14,583 34

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
13 Mar 02 18 Mar 02 Settled	GEN COMMUNICATION INC CL A CUSIP 369385109 MERRILL PROFESSIONAL CLEARING CORP / 3 00 OTHER CHARGES 0.1	- 200 000 8 600000	1 716 87	000	- 2 440 00	- 723 03	0 00	723 03
14 Mar 02 19 Mar 02 Settled	GEN COMMUNICATION INC CL A CUSIP 369385109 MERRILL PROFESSIONAL CLEARING CORP / 49 50 OTHER CHARGES 4.0	- 3 300 000 8 529400	28,097 09	000	- 39,913 23	- 11,818 14	0 00	11,818 14
8 May 02 9 May 02 Settled	GEN COMMUNICATION INC CL A CUSIP 369385109 KNIGHT SECURITIES L P OTHER CHARGES 80	- 2,800 000 8 057000	28 264 50	000	- 34 971 73	- 8 707 23	0 00	- 8 707 23
8 May 02 9 May 02 Settled	GEN COMMUNICATION INC CL A CUSIP 369385109 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 28	- 1 000 000 9 305000	9 284 71	000	- 12 074 80	- 2 780 19	0 00	2 780 19
7 May 02 10 May 02 Settled	GEN COMMUNICATION INC CL A CUSIP 369385109 KNIGHT SECURITIES L P OTHER CHARGES 2 87	10,700 000 9 042900	88 756 11	000	113,589 67	- 18 843 56	0 00	18,843 56
16 Jul 02 19 Jul 02 Settled	GEN COMMUNICATION INC CL A CUSIP 369385109 TROSTER SINGER CORP OTHER CHARGES 38	- 1 800 000 8 250000	11,874 64	000	- 18,407 52	- 6 532 88	0 00	- 6,532 88
16 Jul 02 19 Jul 02 Settled	GEN COMMUNICATION INC CL A CUSIP 369385109 INVESTMENT TECHNOLOGY GROUP INC / 22 00 OTHER CHARGES 21	- 1 100 000 8 200000	6 797 79	000	- 10 680 68	- 3 892 89	0 00	3 892 89
17 Jul 02 22 Jul 02 Settled	GEN COMMUNICATION INC CL A CUSIP 369385109 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 10	- 500 000 5 995000	2 987 40	000	4 840 00	- 1 852 60	0 00	1 852 60
17 Jul 02 22 Jul 02 Settled	GEN COMMUNICATION INC CL A CUSIP 369385109 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 11	- 600 000 6 030000	3,605 89	000	5 808 00	- 2,202 11	0 00	- 2 202 11

Portfolio Statement

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Account number 5502
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Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Transtation	
Sales								
Equities								
3 Jul 02 9 Jul 02 Settled	GEMSTAR-TV GUIDE INTL INC COM CUSIP 36866W108 MERRILL LYNCH PIERCE FENNER & SMITH / 8 20 OTHER CHARGES 03	200 000 4 889000	969 57	000	- 15 367 86	- 14 398 29	0 00	- 14 398 29
22 Jul 02 25 Jul 02 Settled	GEMSTAR TV GUIDE INTL INC COM CUSIP 36866W108 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 74	5 700 000 4 280000	24 395 26	000	- 272 795 14	248 399 88	0 00	248 399 88
25 Jul 02 30 Jul 02 Settled	GEMSTAR-TV GUIDE INTL INC COM CUSIP 36866W108 LIQUIDNET INC / 8 00 OTHER CHARGES 04	300 000 4 095000	1 222 46	000	0 891 50	- 8 669 04	0 00	8 669 04
25 Jul 02 30 Jul 02 Settled	GEMSTAR-TV GUIDE INTL INC COM CUSIP 36866W108 LEHMAN BROTHERS INC / 38 00 OTHER CHARGES 15	1 200 000 4 053200	4,827 69	000	32 645 69	- 27 818 00	0 00	27 818 00
14 Aug 02 19 Aug 02 Settled	GEMSTAR TV GUIDE INTL INC COM CUSIP 36866W108 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 12	1 000 000 3 655000	3 834 88	000	18 953 48	15 318 60	0 00	- 15 318 60
6 May 02 9 May 02 Settled	GEN CABLE CORP DEL NEW COM CUSIP 369300108 FIDELITY CAPITAL MARKETS / 220 00 OTHER CHARGES 1 83	- 5 500 000 11 046000	60 531 17	000	- 68 521 75	7 990 58	0 00	7 990 58
7 May 02 10 May 02 Settled	GEN CABLE CORP DEL NEW COM CUSIP 369300108 INSTINET / 8 00 OTHER CHARGES 31	800 000 11 090000	9 971 69	000	11 212 65	- 1 240 96	0 00	- 1 240 96
7 May 02 10 May 02 Settled	GEN CABLE CORP DEL NEW COM CUSIP 369300108 FIDELITY CAPITAL MARKETS / 248 00 OTHER CHARGES 2 07	- 6 200 000 11 083900	68 470 11	000	75 894 00	- 7 423 89	0 00	7 423 89
13 Mar 02 18 Mar 02 Settled	GEN COMMUNICATION INC CL A CUSIP 369385109 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 05	300 000 8 930000	2 872 95	000	- 3 660 00	- 887 05	0 00	887 05

Portfolio Statement

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Account number 5502
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Investment Transaction Detail

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

Sales

Equities

17 Jul 02	GEN COMMUNICATION INC CL A	- 200 000	1 142 98	000	- 1 938 00	- 793 04	0 00	- 793 04
22 Jul 02	CUSIP 369385109							
Settled	ARCHIPELAGO BCC CAPITAL / 3 00	5 730000						
	OTHER CHARGES 04							
18 Jul 02	GEN COMMUNICATION INC CL A	- 5 800 000	31 379 37	000	- 47,935 38	- 16 558 01	0 00	- 16 558 01
23 Jul 02	CUSIP 369385109							
Settled	TROSTER SINGER CORP	5 410400						
	OTHER CHARGES 95							
29 Jul 02	GEN COMMUNICATION INC CL A	- 400 000	1 583 95	000	3 125 00	1 541 05	0 00	1 541 05
1 Aug 02	CUSIP 369385109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	3 980000						
	OTHER CHARGES 05							
30 Jul 02	GEN COMMUNICATION INC CL A	800 000	3 251 90	000	- 6 245 04	- 2 993 14	0 00	- 2 993 14
2 Aug 02	CUSIP 369385109							
Settled	B	4 085000						
	TRADE SERVICES / 18 00							
	OTHER CHARGES 10							
30 Jul 02	GEN COMMUNICATION INC CL A	400 000	1 635 95	000	- 3 122 52	- 1 488 57	0 00	- 1 488 57
2 Aug 02	CUSIP 369385109							
Settled	TROSTER SINGER CORP	4 090000						
	OTHER CHARGES 05							
7 Feb 02	GEN DYNAMICS CORP COM	400 000	34 511 40	000	33 278 72	1 232 68	0 00	1 232 68
12 Feb 02	CUSIP 369550108							
Settled	MORGAN STANLEY & CO INC / 12 00	86 309800						
	OTHER CHARGES 52							
12 Feb 02	GEN DYNAMICS CORP COM	- 100 000	8 828 86	000	8 318 68	508 18	0 00	508 18
15 Feb 02	CUSIP 369550108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	88 310000						
	OTHER CHARGES 14							
13 Feb 02	GEN DYNAMICS CORP COM	- 300 000	28,487 20	000	24 777 27	1 709 93	0 00	1 709 93
18 Feb 02	CUSIP 369550108							
Settled	DEUTSCHE BANK SECURITIES INC	88 282000						
	OTHER CHARGES 40							
22 Feb 02	GEN DYNAMICS CORP COM	- 100 000	8 732 26	000	- 8 137 81	594 35	0 00	594 35
27 Feb 02	CUSIP 369550108							
Settled	KALB VOORHIS & CO / 3 00	87 354000						
	OTHER CHARGES 14							

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Account number 5502
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Investment Transaction Detail

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

Sales**Equities**

17 Jun 02 20 Jun 02 Settled	GEN DYNAMICS CORP COM CUSIP 389550108 GOLDMAN SACHS & COMPANY OTHER CHARGES 32	- 100 000 105 740000	10 573 68	000	8 088 33	2 477 35	0 00	2 477 35
30 Aug 02 5 Sep 02 Settled	GEN DYNAMICS CORP COM CUSIP 389550108	- 3 100 000 78 840000	243 784 00	000	- 242 387 10	1 396 80	0 00	1 396 80
8 Aug 02 9 Aug 02 Settled	GEN ELEC CO COM CUSIP 369604103 JONES & ASSOCIATES / 144 00 OTHER CHARGES 3 27	- 3 600 000 30 155800	108 413 81	000	- 191 352 00	82 938 39	0 00	- 82 938 39
8 Aug 02 9 Aug 02 Settled	GEN ELEC CO COM CUSIP 369604103 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 37	- 400 000 30 241400	12 088 19	000	- 21 281 33	- 9 173 14	0 00	- 9 173 14
7 Aug 02 12 Aug 02 Settled	GEN ELEC CO COM CUSIP 369604103 JONES & ASSOCIATES / 20 00 OTHER CHARGES 46	500 000 30 211700	15 085 39	000	- 28,578 67	- 11 491 28	0 00	11,491 28
7 Aug 02 12 Aug 02 Settled	GEN ELEC CO COM CUSIP 369604103 FIDELITY CAPITAL MARKET'S / 12 00 OTHER CHARGES 28	- 300 000 29 950000	8 972 72	000	- 15 948 00	- 6 973 28	0 00	- 6 973 28
7 Aug 02 12 Aug 02 Settled	GEN ELEC CO COM CUSIP 369604103 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 64	- 700 000 30 124600	21 072 58	000	- 37 207 33	- 16 134 75	0 00	- 16,134 75
30 Aug 02 5 Sep 02 Settled	GEN ELEC CO COM CUSIP 369604103	- 150 300 000 30 150000	4,531 545 00	000	- 5 639 679 35	- 1 108 134 35	0 00	- 1 108,134 35
3 Sep 02 8 Sep 02 Settled	GEN ELEC CO COM CUSIP 369604103 INVESTMENT TECHNOLOGY GROUP INC / 72 00 OTHER CHARGES 3 13	- 3 600 000 28 871200	103 861 19	000	- 176 480 14	- 72 618 95	0 00	- 72 618 95
4 Sep 02 9 Sep 02 Settled	GEN ELEC CO COM CUSIP 369604103 INVESTMENT TECHNOLOGY GROUP INC / 22 00 OTHER CHARGES 98	- 1 100 000 28 805000	31 662 54	000	- 48 306 81	- 16 644 27	0 00	- 16 644 27

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Translation	Total
Sales								
Equities								
4 Sep 02 9 Sep 02 Settled	GEN ELEC CO COM CUSIP 369604103 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 18	- 200 000 28 535000	5 702 82	000	9 263 00	- 3 580 18	0 00	3 560 18
4 Sep 02 9 Sep 02 Settled	GEN ELEC CO COM CUSIP 369604103 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 81	700 000 28 815000	20 155 89	000	32 420 50	12 264 61	0 00	12 264 61
4 Sep 02 9 Sep 02 Settled	GEN ELEC CO COM CUSIP 369604103 LEHMAN BROTHERS INC / 260 00 OTHER CHARGES 5 57	6 500 000 28 435800	184 567 13	000	272 332 75	87 765 62	0 00	- 87 765 62
4 Sep 02 9 Sep 02 Settled	GEN ELEC CO COM CUSIP 369604103 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 68	800 000 28 515000	22 785 31	000	37 052 00	14 258 69	0 00	- 14 258 69
4 Sep 02 9 Sep 02 Settled	GEN ELEC CO COM CUSIP 369604103 INSTINET / 77 00 OTHER CHARGES 6 60	7 700 000 28 460000	219,058 40	000	315 137 84	98 079 24	0 00	96 079 24
12 Sep 02 17 Sep 02 Settled	GEN ELEC CO COM CUSIP 369604103 SPEAR LEEDS AND KELLOGG / 7 50 OTHER CHARGES 43	- 500 000 28 270000	14 127 07	000	20 463 48	- 6 338 41	0 00	6 338 41
3 Oct 02 8 Oct 02 Settled	GEN ELEC CO COM CUSIP 369604103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 24 830000	2 490 92	000	4 092 70	1 601 78	0 00	1 601 78
3 Oct 02 8 Oct 02 Settled	GEN ELEC CO COM CUSIP 369604103 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 16	200 000 25 480000	- 5 091 84	000	8 185 39	3,093 55	0 00	- 3 093 55
3 Oct 02 8 Oct 02 Settled	GEN ELEC CO COM CUSIP 369604103 ROCHDALE SECURITIES COPPORATION / 48 00 OTHER CHARGES 80	- 1 200 000 24 800000	28 711 10	000	49 112 38	18 401 26	0 00	18 401 26

Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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

Sales**Equities**

15 Aug 02 20 Aug 02 Settled	GEN GROWTH PPTYS INC COM CUSIP 370021107 INSTINET / 8 00 OTHER CHARGES 1 15	- 800 000 47 500000	37 990 85	000	- 31 689 74	6 301 11	0 00	6 301 11
30 Aug 02 5 Sep 02 Settled	GEN MILLS INC COM CUSIP 370334104	- 5 500 000 42 080000	231 485 00	000	228 120 74	3 374 26	0 00	3,374 26
22 Jan 02 25 Jan 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 GOLDMAN SACHS & COMPANY / 8 00 OTHER CHARGES 23	- 300 000 49 092400	14 718 49	000	- 17 708 00	2 987 51	0 00	- 2 987 51
23 Jan 02 28 Jan 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 GOLDMAN SACHS & COMPANY / 8 00 OTHER CHARGES 22	300 000 48 390500	14 507 83	000	18 784 46	- 2 256 53	0 00	- 2 256 53
24 Jan 02 29 Jan 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 MORGAN STANLEY & CO INC / 12 00 OTHER CHARGES 30	- 400 000 48 383100	19 332 84	000	22 224 38	- 2 881 42	0 00	- 2 881 42
4 Feb 02 7 Feb 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 MERRILL LYNCH PIERCE FENNER & SMITH / 12 00 OTHER CHARGES 31	- 400 000 50 822700	20 318 77	000	20 602 10	285 33	0 00	285 33
20 Feb 02 25 Feb 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 STATE STREET BROKERAGE SVCS / 8 00 OTHER CHARGES 31	- 400 000 50 980000	20 383 69	000	19,487 76	895 93	0 00	895 93
29 May 02 3 Jun 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 58	300 000 83 855000	19 149 92	000	14 593 14	4 556 78	0 00	4 556 78
17 Jun 02 20 Jun 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 GOLDMAN SACHS & COMPANY OTHER CHARGES 52	- 300 000 56 870000	17 000 48	000	- 19,847 00	2 646 52	0 00	2,646 52

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Investment Transaction Detail

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

Sales

Equities

8 Jul 02 12 Jul 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 ABEL NOSER CORPORATION / 21 00 OTHER CHARGES 1 09	700 000 51 521200	38 042 75	000	- 45 138 52	9 093 77	0 00	9 093 77
10 Jul 02 15 Jul 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 ABEL NOSER CORPORATION / 24 00 OTHER CHARGES 1 13	800 000 49 498700	39 573 77	000	49 098 72	9 524 95	0 00	- 9 524 95
14 Aug 02 19 Aug 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 1 3	- 100 000 42 855000	4 283 37	000	6 137 34	- 1 853 97	0 00	1 853 97
15 Aug 02 20 Aug 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 1 91	- 1 400 000 45 181100	63 237 63	000	85 037 20	21 799 57	0 00	21 799 57
30 Aug 02 5 Sep 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105	- 8 500 000 47 860000	406 810 00	000	458 368 27	- 49 558 27	0 00	49 558 27
17 Dec 02 20 Dec 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 INSTINET / 19 00 OTHER CHARGES 2 14	- 1,800 000 37 320000	70 886 86	000	- 98 006 28	27 118 42	0 00	- 27 118 42
17 Dec 02 20 Dec 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 FIDELITY CAPITAL MARKETS / 48 00 OTHER CHARGES 1 35	1 200 000 37 100000	44,470 85	000	61 778 84	17 309 18	0 00	17 309 18
29 Jan 02 1 Feb 02 Settled	GENESCO INC COM CUSIP 371532102 MERRILL LYNCH PIERCE FENNER & SMITH / 176 00 OTHER CHARGES 1 59	4 400 000 23 950000	105 202 41	000	61 422 41	43 780 00	0 00	43 780 00
22 Oct 02 25 Oct 02 Settled	GENESIS MICROCHIP INC DEL COM CUSIP 37184C103 B TRADE SERVICES / 18 00 OTHER CHARGES 3 2	800 000 13 200000	10 543 68	000	8 637 38	3 908 32	0 00	3 908 32

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
18 Nov 02	GENESIS MICROCHIP INC DEL COM	24 500 000	448 334 05	000	- 188 883 68	251 450 37	0 00	251,450 37
21 Nov 02	CUSIP 37184C103							
Settled	SCHWAB CHARLES OTHER CHARGES 13 50	18 289 000						
15 Jan 02	GENOME THERAPEUTICS CORP COM	- 2 600 000	16,259 63	000	- 31,398 72	- 15 139 08	0 00	15,139 08
18 Jan 02	CUSIP 372430108							
Settled	MERRILL PROFESSIONAL CLEARING CORP / 39 00 OTHER CHARGES 25	8 268 800						
15 Jan 02	GENOME THERAPEUTICS CORP COM	- 100 000	823 89	000	1,240 00	816 01	0 00	- 816 01
18 Jan 02	CUSIP 372430108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 01	8 268 000						
16 Jan 02	GENOME THERAPEUTICS CORP COM	2,300 000	13 896 85	000	28 760 86	12 864 11	0 00	12 864 11
22 Jan 02	CUSIP 372430108							
Settled	MERRILL PROFESSIONAL CLEARING CORP / 34 50 OTHER CHARGES 21	8 057 200						
17 Jan 02	GENOME THERAPEUTICS CORP COM	- 700 000	4 119 43	000	8 792 58	- 2,873 13	0 00	2 873 13
23 Jan 02	CUSIP 372430108							
Settled	MERRILL PROFESSIONAL CLEARING CORP / 10 50 OTHER CHARGES 07	5 900 000						
17 Jan 02	GENOME THERAPEUTICS CORP COM	3,000 000	17 878 73	000	- 24 765 00	- 8 885 27	0 00	- 8 885 27
23 Jan 02	CUSIP 372430108							
Settled	KNIGHT SECURITIES L P OTHER CHARGES 27	5 980 000						
18 Jan 02	GENOME THERAPEUTICS CORP COM	2,400 000	13 971 86	000	- 19 098 00	- 5,124 14	0 00	- 5 124 14
24 Jan 02	CUSIP 372430108							
Settled	MERRILL PROFESSIONAL CLEARING CORP / 38 00 OTHER CHARGES 22	5 838 700						
12 Mar 02	GENTA INC COM NEW	- 100 000	1 537 47	000	853 00	584 47	0 00	584 47
15 Mar 02	CUSIP 37245M207							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	15 395 000						
13 Mar 02	GENTA INC COM NEW	- 8 200 000	126,524 10	000	- 75,016 88	51,507 12	0 00	51 507 12
18 Mar 02	CUSIP 37245M207							
Settled	KNIGHT SECURITIES L P OTHER CHARGES 1 80	15 430 000						

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
1 Jul 02 5 Jul 02 Settled	GENTA INC COM NEW CUSIP 37245M207 TROSTER SINGER CORP OTHER CHARGES 48	- 2 000 000 7 820000	15 638 52	000	23 354 00	7 714 48	0 00	7 714 48
1 Jul 02 5 Jul 02 Settled	GENTA INC COM NEW CUSIP 37245M207 INSTINET / 80 00 OTHER CHARGES 58	- 2 400 000 7 902100	18 904 46	000	- 28 024 80	9,120 34	0 00	- 9 120 34
1 Jul 02 5 Jul 02 Settled	GENTA INC COM NEW CUSIP 37245M207 TROSTER SINGER CORP OTHER CHARGES 1 48	8 400 000 7 640300	48 898 44	000	- 74 732 80	25 836 36	0 00	- 25 836 36
10 Sep 02 13 Sep 02 Settled	GENTIVA HLTH SVCS INC COM CUSIP 37247A102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	- 100 000 7 975000	795 47	000	- 2 689 13	1 893 66	0 00	1 893 66
11 Sep 02 18 Sep 02 Settled	GENTIVA HLTH SVCS INC COM CUSIP 37247A102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	100 000 7 970000	794 97	000	- 2 689 13	- 1 894 16	0 00	- 1 894 16
18 Sep 02 19 Sep 02 Settled	GENTIVA HLTH SVCS INC COM CUSIP 37247A102 SCHWAB CHARLES OTHER CHARGES 3 15	13 100 000 7 868200	104 380 27	000	350 215 61	245 635 34	0 00	245 635 34
17 Sep 02 20 Sep 02 Settled	GENTIVA HLTH SVCS INC COM CUSIP 37247A102 SCHWAB CHARLES OTHER CHARGES 1 89	7 900 000 7 842500	62 743 86	000	94 073 50	31 329 64	0 00	31 329 64
8 Oct 02 11 Oct 02 Settled	GENTIVA HLTH SVCS INC COM CUSIP 37247A102 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 17	700 000 7 765000	5,421 33	000	6 106 72	- 685 39	0 00	- 685 39
9 Oct 02 15 Oct 02 Settled	GENTIVA HLTH SVCS INC COM CUSIP 37247A102 SCHWAB CHARLES OTHER CHARGES 1 70	- 7 400 000 7 599600	56 235 34	000	62 035 52	5 800 18	0 00	5 800 18

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▶ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
9 Oct 02 15 Oct 02 Settled	GENTIVA HLTH SVCS INC COM CUSIP 37247A102 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 19	- 800 000 7 890000	8 295 81	000	- 8 757 78	481 85	0 00	- 481 85
10 Oct 02 18 Oct 02 Settled	GENTIVA HLTH SVCS INC COM CUSIP 37247A102 SCHWAB CHARLES OTHER CHARGES 1 20	- 5,400 000 7 340000	39,834 80	000	- 43 430 31	- 3 795 51	0 00	- 3 795 51
30 Aug 02 5 Sep 02 Settled	GENUINE PARTS CO COM CUSIP 372480105	2 600 000 33 250000	88 450 00	000	82 108 00	4 342 00	0 00	4 342 00
7 Mar 02 12 Mar 02 Settled	GENZYME CORP COM CUSIP 372817104 BEAR STEARNS, SECURITIES CORP OTHER CHARGES 3 88	- 5 800 000 45 480000	283,684 04	000	278 740 00	- 13,075 86	0 00	- 13 075 86
10 Apr 02 15 Apr 02 Settled	GENZYME CORP COM CUSIP 372817104 LEHMAN BROTHERS INC OTHER CHARGES 8 33	- 8 500 000 42 400000	275 591 70	000	261 625 00	13 966 70	0 00	13 966 70
30 Aug 02 5 Sep 02 Settled	GENZYME CORP COM CUSIP 372817104	3,200 000 20 680000	68 178 00	000	74 128 00	- 7 852 00	0 00	- 7 852 00
18 Nov 02 21 Nov 02 Settled	GIBRALTAR STL CORP CUSIP 37478F103 SCHWAB CHARLES OTHER CHARGES 18	300 000 20 770000	6,230 81	000	- 6,151 50	79 31	0 00	79 31
19 Nov 02 22 Nov 02 Settled	GIBRALTAR STL CORP CUSIP 37478F103 SCHWAB, CHARLES OTHER CHARGES 25	- 400 000 20 435000	8,173 75	000	- 8,040 00	133 75	0 00	133 75
22 Nov 02 27 Nov 02 Settled	GIBRALTAR STL CORP CUSIP 37478F103 SCHWAB CHARLES OTHER CHARGES 68	- 1,200 000 18 703800	22,443 88	000	- 24 088 00	1 842 12	0 00	- 1,842 12
14 Aug 02 19 Aug 02 Settled	GILLETTE CO COM CUSIP 375788102 INVESTMENT TECHNOLOGY GROUP INC / 84 00 OTHER CHARGES 3 82	- 4 200 000 30 891000	130,074 28	000	- 145 493 72	15,419 44	0 00	- 15 419 44

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

Sales

Equities

30 Aug 02 5 Sep 02 Settled	GILLETTE CO COM CUSIP 375786102	18 000 000 31 530000	504,480 00	000	522 433 76	- 17 853 76	0 00	17 853 76
3 Oct 02 8 Oct 02 Settled	GILLETTE CO COM CUSIP 375786102 INSTINET / 11 00 OTHER CHARGES 98	- 1 100 000 29 500000	32 438 02	000	34 425 02	- 1 987 00	0 00	- 1 987 00
13 Aug 02 18 Aug 02 Settled	GLOBAL PWR EQUIP GROUP INC COM CUSIP 37841P108 FIDELITY CAPITAL MARKETS / 288 00 OTHER CHARGES 1 31	- 7 200 000 8 030700	43 131 73	000	- 85 560 32	22,428 59	0 00	22 428 59
13 Aug 02 18 Aug 02 Settled	GLOBAL PWR EQUIP GROUP INC COM CUSIP 37841P108 INVESTMENT TECHNOLOGY GROUP INC / 54 00 OTHER CHARGES 51	- 2 700 000 6 185000	16 590 89	000	- 24 626 43	- 8 035 44	0 00	- 8 035 44
2 Apr 02 5 Apr 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317108 ROCHDALE SECURITIES CORPORATION / 8 00 OTHER CHARGES 39	200 000 63 833000	12 718 21	000	12 594 70	123 51	0 00	123 51
3 Apr 02 8 Apr 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317108 ROCHDALE SECURITIES CORPORATION / 8 00 OTHER CHARGES 38	- 200 000 63 831000	12 757 81	000	12 594 70	163 11	0 00	163 11
30 Apr 02 3 May 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317108 INSTINET / 7 00 OTHER CHARGES 1 4	700 000 66 810000	46 758 59	000	44 081 45	2 677 14	0 00	2 677 14
23 Jul 02 26 Jul 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317108 INSTINET / 1 00 OTHER CHARGES 18	- 100 000 60 080000	6 006 81	000	- 7 010 00	- 1 003 19	0 00	1 003 19
23 Jul 02 26 Jul 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 18	- 100 000 59 520000	5 848 82	000	7 010 00	1 060 18	0 00	- 1,060 18
24 Jul 02 29 Jul 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317108 ACCESS SECURITIES INC / 44 00 OTHER CHARGES 1 97	- 1 100 000 59 485400	65 387 97	000	71 193 80	5 805 83	0 00	- 5,805 83

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Investment Transaction Detail

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

Sales**Equities**

24 Jul 02 29 Jul 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317108 INVESTMENT TECHNOLOG / GROUP INC / 2 00 OTHER CHARGES 18	100 000 57 765000	5,774 32	000	- 7,010 00	- 1 235 68	0 00	- 1,235 68
24 Jul 02 29 Jul 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317108 INSTINET / 1 00 OTHER CHARGES 18	- 100 000 58 150000	5 813 82	000	- 7 010 00	- 1 188 18	0 00	- 1,188 18
25 Jul 02 30 Jul 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317108 INSTINET / 2 00 OTHER CHARGES 33	- 200 000 59 600000	11 917 64	000	- 12 594 70	- 677 06	0 00	677 06
25 Jul 02 30 Jul 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317108 ACCESS SECURITIES INC / 20 00 OTHER CHARGES 90	500 000 59 211300	29 584 75	000	31 488 75	- 1,802 00	0 00	- 1,802 00
25 Jul 02 30 Jul 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 18	- 100 000 58 885000	5 896 32	000	- 6 287 35	- 401 03	0 00	- 401 03
28 Jul 02 31 Jul 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317108 ACCESS SECURITIES INC / 28 00 OTHER CHARGES 1 27	- 700 000 59 935800	41 825 78	000	- 42,465 26	- 539 47	0 00	- 539 47
8 Aug 02 9 Aug 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317108 FIDELITY CAPITAL MARKETS / 100 00 OTHER CHARGES 4 84	- 2 500 000 64 286400	180 611 18	000	- 138,772 52	21 838 64	0 00	21,838 64
20 Aug 02 23 Aug 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317108 INSTINET / 5 00 OTHER CHARGES 1 01	- 500 000 67 800000	33 893 97	000	- 27 139 65	6 754 32	0 00	6,754 32
20 Aug 02 23 Aug 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 21	- 100 000 67 565000	6 754 29	000	5 427 83	1 328 36	0 00	1 328 36

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

Sales

Equities

21 Aug 02 28 Aug 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 21	- 100 000 66 725000	6 670 29	000	- 5 427 93	1 242 36	0 00	1 242 36
21 Aug 02 28 Aug 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317108 CIBC WORLD MARKETS CORP NEW YORK / 32 00 OTHER CHARGES 1 63	800 000 67 286600	53 795 65	000	42 265 34	11 530 31	0 00	11 530 31
21 Aug 02 28 Aug 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 41	200 000 67 440000	13 483 59	000	10 855 86	2 627 73	0 00	2,627 73
22 Aug 02 27 Aug 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317108 CIBC WORLD MARKETS CORP NEW YORK / 4 00 OTHER CHARGES 21	100 000 67 501400	6 745 93	000	4 848 88	1 897 05	0 00	1 897 05
27 Aug 02 30 Aug 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317108 CIBC WORLD MARKETS CORP NEW YORK / 32 00 OTHER CHARGES 1 63	800 000 67 530300	53 990 61	000	38 791 04	15 189 57	0 00	15 189 57
29 Aug 02 4 Sep 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317108 CIBC WORLD MARKETS CORP NEW YORK / 28 00 OTHER CHARGES 1 42	- 700 000 67 239500	47 038 23	000	33 942 16	13 096 07	0 00	13 096 07
30 Aug 02 5 Sep 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317108	2 300 000 67 990000	156,377 00	000	- 155 963 00	414 00	0 00	414 00
18 Oct 02 21 Oct 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 80	- 400 000 66 340000	26,527 20	000	- 26 768 50	241 30	0 00	241 30
18 Oct 02 21 Oct 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317108 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 59	300 000 65 330000	19 592 41	000	- 20 184 00	591 59	0 00	- 591 59

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
16 Oct 02 21 Oct 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317106 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 89	- 500 000 65 870000	32,824 01	000	- 33,154 50	330 48	0 00	330 49
28 Oct 02 31 Oct 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317106 GOLDMAN SACHS & COMPANY / 27 00 OTHER CHARGES 1 88	- 900 000 69 198900	62,248 33	000	43 639 82	18 608 41	0 00	18,608 41
28 Oct 02 31 Oct 02 Settled	GOLDEN W FNCL CORP CCM CUSIP 381317106 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 85	400 000 69 800000	27 911 15	000	21 173 64	6,737 51	0 00	6 737 51
29 Oct 02 1 Nov 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317106 GOLDMAN SACHS & COMPANY / 51 00 OTHER CHARGES 3 47	- 1 700 000 67 748700	115,114 82	000	- 80,941 25	34,173 67	0 00	34 173 67
30 Oct 02 4 Nov 02 Settled	GOLDEN W FNCL CORP COM CUSIP 381317106 GOLDMAN SACHS & COMPANY / 42 00 OTHER CHARGES 2 91	1 400 000 68 818000	98 441 68	000	66 657 50	29 784 19	0 00	29 784 19
2 Jan 02 7 Jan 02 Settled	GOLDMAN SACHS GROUP INC COM CUSIP 38141G104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 27	- 200 000 89 645000	17 924 73	000	- 23,055 00	- 5,130 27	0 00	- 5 130 27
19 Jul 02 24 Jul 02 Settled	GOLDMAN SACHS GROUP INC COM CUSIP 38141G104 LEHMAN BROTHERS INC / 13 60 OTHER CHARGES 80	- 400 000 74 596800	29 824 22	000	- 43 858 88	- 14 032 48	0 00	- 14,032 48
30 Aug 02 5 Sep 02 Settled	GOLDMAN SACHS GROUP INC COM CUSIP 38141G104	- 7,200 000 77 300000	558 560 00	000	- 592 813 64	- 36 253 84	0 00	- 38 253 84
2 Jan 02 7 Jan 02 Settled	GOODRICH CORPORATION CUSIP 382388106 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 16	400 000 25 730000	10,283 84	000	- 15 759 72	- 5 475 88	0 00	- 5,475 88
2 Jan 02 7 Jan 02 Settled	GOODRICH CORPORATION CUSIP 382388106 CL KING & ASSOCIATES / 12 00 OTHER CHARGES 16	- 400 000 28.313900	10 513 40	000	15 820 79	- 5 107 39	0 00	- 5 107 39

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
8 Jan 02 11 Jan 02 Settled	GOODRICH CORPORATION CUSIP 382388106 LAZARD FRERES & CO / 8 00 OTHER CHARGES 08	- 200 000 28 488400	5 291 20	000	6 924 08	1 632 88	0 00	1 632 88
9 Jan 02 14 Jan 02 Settled	GOODRICH CORPORATION CUSIP 382388106 GERARD KLAIDER MATTISON & COMPANY / 8 00 OTHER CHARGES 08	200 000 28 582400	5,312 40	000	- 6 924 08	1 811 68	0 00	- 1 611 68
15 Jan 02 18 Jan 02 Settled	GOODRICH CORPORATION CUSIP 382388106 GERARD KLAIDER MATTISON & COMPANY / 16 80 OTHER CHARGES 12	300 000 25 612700	7 668 89	000	- 10 388 12	2 719 23	0 00	2 719 23
18 Jan 02 22 Jan 02 Settled	GOODRICH CORPORATION CUSIP 382388106 RBC DAIN RAUSCHER / 9 00 OTHER CHARGES 12	300 000 24 951400	7 476 30	000	10 388 12	2 909 82	0 00	2 909 82
23 Jan 02 28 Jan 02 Settled	GOODRICH CORPORATION CUSIP 382388106 GERARD KLAIDER MATTISON & COMPANY / 12 00 OTHER CHARGES 08	- 200 000 25 484600	5 084 84	000	6 883 29	1 798 45	0 00	1 798 45
23 Jan 02 28 Jan 02 Settled	GOODRICH CORPORATION CUSIP 382388106 GERARD KLAIDER MATTISON & COMPANY / 24 00 OTHER CHARGES 18	- 400 000 25 484600	10 169 68	000	13 488 66	3 318 98	0 00	3 318 98
24 Jan 02 29 Jan 02 Settled	GOODRICH CORPORATION CUSIP 382388106 GERARD KLAIDER MATTISON & COMPANY / 48 00 OTHER CHARGES C9	1 000 000 25 726400	25 880 01	000	32 249 11	6 569 10	0 00	- 6 569 10
8 Feb 02 13 Feb 02 Settled	GOODRICH CORPORATION CUSIP 382388106 BANC AMERICA SECUR MONTGOMERY DIV / 3 00 OTHER CHARGES C4	100 000 25 730300	2 569 89	000	- 3 224 81	654 92	0 00	- 654 92
30 Aug 02 5 Sep 02 Settled	GOODRICH CORPORATION CUSIP 382388106	1 500 000 20 870000	31 305 00	000	31 170 00	135 00	0 00	135 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	GOODYEAR TIRE & RUBBER CO COM CUSIP 382550101	2 500 000 13 520000	33 800 00	000	33 062 50	737 50	0 00	737 50
8 Oct 02 11 Oct 02 Settled	GRAFTECH INTL LTD COM CUSIP 384313102 HENDERSON BROTHERS, INC / 165 00 OTHER CHARGES 1 03	- 5,500 000 6 207200	33 973 57	000	- 44 641 85	- 10 668 28	0 00	- 10 668 28
11 Oct 02 17 Oct 02 Settled	GRAFTECH INTL LTD COM CUSIP 384313102 HENDERSON BROTHERS INC / 153 00 OTHER CHARGES 84	- 5 100 000 5 451300	27,647 78	000	- 41 395 17	- 13 747 38	0 00	- 13 747 38
8 Jul 02 12 Jul 02 Settled	GRAINGER W W INC COM CUSIP 384802104 RBC DAIN RAUSCHER / 8 80 OTHER CHARGES 30	200 000 49 520900	8 895 08	000	- 6 716 60	3 178 48	0 00	3,178 48
22 Jul 02 25 Jul 02 Settled	GRAINGER W W INC COM CUSIP 384802104 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 13	100 000 40 770000	4 076 87	000	- 3 358 30	718 57	0 00	718 57
23 Jul 02 26 Jul 02 Settled	GRAINGER W W INC COM CUSIP 384802104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 13	100 000 41 785000	4,176 37	000	- 5 390 00	- 1 213 63	0 00	1 213 63
23 Jul 02 26 Jul 02 Settled	GRAINGER W W INC COM CUSIP 384802104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 13	- 100 000 40 730000	4 070 87	000	5 390 00	1 318 13	0 00	- 1,318 13
23 Jul 02 26 Jul 02 Settled	GRAINGER W W INC COM CUSIP 384802104 ACCESS SECURITIES INC / 84 00 OTHER CHARGES 1 89	- 1 800 000 41 153800	65 780 09	000	- 75 128 82	8 348 73	0 00	8 348 73
23 Jul 02 26 Jul 02 Settled	GRAINGER W W INC COM CUSIP 384802104 INSTINET / 1 00 OTHER CHARGES 13	- 100 000 40 900000	4 088 87	000	- 5 390 00	- 1 301 13	0 00	1 301 13
24 Jul 02 29 Jul 02 Settled	GRAINGER W W INC COM CUSIP 384802104 ACCESS SECURITIES INC / 38 00 OTHER CHARGES 2 13	- 1 700 000 41 525700	70 523 58	000	70 076 32	447 24	0 00	447 24

The Northern Trust Company

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Sales								
Equities								
24 Jul 02 29 Jul 02 Settled	GRAINGER W W INC COM CUSIP 384802104 INSTINET / 1 00 OTHER CHARGES 13	- 100 000 41 000000	4 098 87	000	- 4 263 00	- 164 13	0 00	164 13
26 Jul 02 31 Jul 02 Settled	GRAINGER W W INC COM CUSIP 384802104 GOLDMAN SACHS & COMPANY / 15 00 OTHER CHARGES 69	- 500 000 45 652500	22 810 56	000	16 288 60	6,523 96	0 00	6 523 96
5 Aug 02 8 Aug 02 Settled	GRAINGER W W INC COM CUSIP 384802104 JACKSON PARTNERS AND ASSOCIATES INC / 12 50 OTHER CHARGES 63	- 500 000 45 423500	22 898 56	000	- 15 700 00	6 998 56	0 00	6 998 56
14 Aug 02 19 Aug 02 Settled	GRAINGER W W INC COM CUSIP 384802104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 14	100 000 45 355000	4 533 36	000	3 140 00	1 393 36	0 00	1 393 36
30 Aug 02 5 Sep 02 Settled	GRAINGER W W INC COM CUSIP 384802104	1 400 000 45 050000	63 070 00	000	43 960 00	19 110 00	0 00	19 110 00
4 Sep 02 9 Sep 02 Settled	GRAINGER W W INC COM CUSIP 384802104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 14	100 000 49 810000	4 378 86	000	4 069 02	309 84	0 00	309 84
5 Sep 02 10 Sep 02 Settled	GRAINGER W W INC COM CUSIP 384802104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 14	- 100 000 43 380000	4 335 86	000	- 4 069 02	268 84	0 00	266 84
5 Sep 02 10 Sep 02 Settled	GRAINGER W W INC COM CUSIP 384802104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 14	- 100 000 43 350000	4 332 86	000	4 012 19	320 67	0 00	320 67
5 Sep 02 10 Sep 02 Settled	GRAINGER W W INC COM CUSIP 384802104 INSTINET / 1 00 OTHER CHARGES 14	100 000 44 130000	4 411 66	000	4 012 19	399 67	0 00	399 67

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
6 Sep 02 11 Sep 02 Settled	GRAINGER W W INC COM CUSIP 384802104 CANTOR FITZGERALD & CO / 84 00 OTHER CHARGES 2 10	- 1,600 000 43 430700	69,423 02	000	64 195 04	5,227 88	0 00	5 227 88
6 Sep 02 11 Sep 02 Settled	GRAINGER W W INC COM CUSIP 384802104 INSTINET / 1 00 OTHER CHARGES 13	100 000 43 000000	4,298 87	000	- 4 012 19	288 88	0 00	288 88
9 Sep 02 12 Sep 02 Settled	GRAINGER W W INC COM CUSIP 384802104 CANTOR FITZGERALD & CO / 72 00 OTHER CHARGES 2 35	1 800 000 43 245800	77 768 09	000	72,192 02	5,576 07	0 00	5 576 07
28 Feb 02 1 Mar 02 Settled	GREAT ATLC & PAC TEA CO INC COM CUSIP 390084103 STATE STREET BROKERAGE SVCS / 12 00 OTHER CHARGES ?5	- 600 000 27 758900	18 641 89	000	- 9 477 00	7 164 89	0 00	7 164 89
13 Mar 02 18 Mar 02 Settled	GREAT ATLC & PAC TEA CO INC COM CUSIP 390084103 JONES & ASSOCIATES / 44 00 OTHER CHARGES 45	- 1 100 000 28 728300	28 358 88	000	- 17 374 50	11 982 18	0 00	11,982 18
13 Mar 02 18 Mar 02 Settled	GREAT ATLC & PAC TEA CO INC COM CUSIP 390084103 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 17	- 400 000 27 080000	10 823 83	000	8 318 00	4 505 83	0 00	4 505 83
27 Mar 02 2 Apr 02 Settled	GREAT ATLC & PAC TEA CO INC COM CUSIP 390084103 INSTINET / 5 00 OTHER CHARGES 21	500 000 28 700000	13 344 79	000	- 7 897 50	5 447 28	0 00	5 447 28
6 May 02 9 May 02 Settled	GREAT ATLC & PAC TEA CO INC COM CUSIP 390084103 FIDELITY CAPITAL MARKETS / 168 00 OTHER CHARGES 3 20	- 4 200 000 25 250000	105 878 80	000	- 66,339 00	39 539 80	0 00	39,539 80
23 Sep 02 28 Sep 02 Settled	GREAT ATLC & PAC TEA CO INC COM CUSIP 390084103 FIDELITY CAPITAL MARKETS / 288 00 OTHER CHARGES 1 78	- 7,200 000 8 180400	58,609 10	000	+ 129 824 31	- 71 215 21	0 00	- 71 215 21

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

Sales

Equities

24 Sep 02 27 Sep 02 Settled	GREAT ATLC & PAC TEA CO INC COM CUSIP 390064103 FIDELITY CAPITAL MARKETS / 300 00 OTHER CHARGES 1 30	- 7 500 000 7 953200	59 347 20	000	- 131 554 74	72 207 54	0 00	- 72 207 54
30 Aug 02 5 Sep 02 Settled	GREAT LAKES CHEM CORP COM CUSIP 390568103	- 800 000 28 780000	23,008 00	000	- 22 472 00	538 00	0 00	538 00
8 Dec 02 12 Dec 02 Settled	GREAT LAKES CHEM CORP COM CUSIP 390568103 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 51	- 700 000 23 830000	16,888 49	000	- 18 947 50	2 281 01	0 00	2 281 01
10 Dec 02 13 Dec 02 Settled	GREAT LAKES CHEM CORP COM CUSIP 390568103 INSTINET / 22 00 OTHER CHARGES 1 37	- 2 200 000 23 670000	52 050 43	000	- 59 422 00	7 371 57	0 00	7 371 57
14 Aug 02 19 Aug 02 Settled	GREENPOINT FNCL CORP COM CUSIP 395384100 INVESTMENT TECHNOLOGY GROUP INC / 84 00 OTHER CHARGES 4 68	3 200 000 48 507200	155 154 36	000	- 110 888 27	44 268 09	0 00	44 268 09
15 Aug 02 20 Aug 02 Settled	GREENPOINT FNCL CORP COM CUSIP 395384100 INSTINET / 2 00 OTHER CHARGES 00	200 000 48 510000	8 899 70	000	6,734 66	3 165 04	0 00	3 165 04
8 Oct 02 11 Oct 02 Settled	GREIF BROS CORP CL A CUSIP 397624107 CREDIT SUISSE FIRST BOSTON CORPORATION / 52 00 OTHER CHARGES 88	1 300 000 24 858800	32 263 46	000	34 554 00	2 290 54	0 00	2,290 54
9 Oct 02 15 Oct 02 Settled	GREIF BROS CORP CL A CUSIP 397624107 CREDIT SUISSE FIRST BOSTON CORPORATION / 4 00 OTHER CHARGES 08	100 000 24 550000	2 450 92	000	- 2 817 50	- 166 58	0 00	- 166 58
22 Jul 02 25 Jul 02 Settled	GUIDANT CORP COM STK CUSIP 401698105 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 2 33	- 2 500 000 30 890000	77 222 67	000	- 129 883 70	52 661 03	0 00	52,661 03

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Transtation	
Sales								
Equities								
14 Aug 02 19 Aug 02 Settled	GUIDANT CORP COM STK CUSIP 401698105 INVESTMENT TECHNOLOGY GROUP INC / 66 00 OTHER CHARGES 3 51	3 300 000 35 246900	116 245 28	000	- 127 133 68	10 888 40	0 00	- 10 888 40
30 Aug 02 5 Sep 02 Settled	GUIDANT CORP COM STK CUSIP 401698105	- 4 600 000 38 800000	169 280 00	000	- 154 723 63	14,556 37	0 00	14,556 37
3 Oct 02 8 Oct 02 Settled	GUIDANT CORP COM STK CUSIP 401698105 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 33	400 000 27 335000	10 925 67	000	- 14 334 13	- 3 408 46	0 00	3,408 46
3 Oct 02 8 Oct 02 Settled	GUIDANT CORP COM STK CUSIP 401698105 INSTINET / 1 00 OTHER CHARGES 09	- 100 000 27 730000	2 771 91	000	3 828 00	- 857 09	0 00	- 857 09
29 Jan 02 1 Feb 02 Settled	GUILFORD PHARMACEUTICALS INC COM CUSIP 401829106 INSTINET / 45 00 OTHER CHARGES 78	- 4,500 000 11 255000	50 601 74	000	- 51 851 50	1 249 78	0 00	- 1 249 78
29 Jan 02 1 Feb 02 Settled	GUILFORD PHARMACEUTICALS INC COM CUSIP 401829106 KNIGHT SECURITIES L.P OTHER CHARGES 48	- 2 900 000 10 910000	31 638 52	000	- 33,770 50	2 131 98	0 00	- 2,131 98
29 Jul 02 1 Aug 02 Settled	GULF IS FABRICATION INC COM CUSIP 402307102 TROSTER SINGER CORP OTHER CHARGES 63	- 2,000 000 13 700000	27 399 17	000	- 32,708 12	- 5 308 85	0 00	- 5,308 85
30 Jul 02 2 Aug 02 Settled	GULF IS FABRICATION INC COM CUSIP 402307102 TROSTER SINGER CORP OTHER CHARGES 64	- 1 600 000 13 250000	21,199 36	000	25,885 53	- 4 698 17	0 00	- 4 698 17
30 Aug 02 5 Sep 02 Settled	HALLIBURTON CO COM CUSIP 408216101	- 6 600 000 15 200000	100 320 00	000	- 98,003 50	2 318 50	0 00	2 318 50
9 Dec 02 12 Dec 02 Settled	HANCOCK HLDG CO COM CUSIP 410120109 INVESTMENT TECHNOLOG / GROUP INC / 12 00 OTHER CHARGES 79	600 000 43 735000	28 228 21	000	28,182 48	45 73	0 00	45 73

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
8 Dec 02 12 Dec 02 Settled	HANCOCK HLDG CO COM CUSIP 410120109 SCHWAB CHARLES OTHER CHARGES €8	- 500 000 43 506900	21 752 79	000	- 20 590 77	1 162 02	0 00	1 162 02
8 May 02 13 May 02 Settled	HANCOCK JOHN FINL SVCS INC COM ISIN US41014S1069 CUSIP 41014S106 GOLDMAN SACHS & COMPANY / 61 20 OTHER CHARGES 1 00	- 900 000 36 678600	32 048 72	000	34 477 80	1 529 08	0 00	1 529 08
20 May 02 23 May 02 Settled	HANCOCK JOHN FINL SVCS INC COM ISIN US41014S1069 CUSIP 41014S106 SMITH BARNEY INC / 3 00 OTHER CHARGES 12	- 100 000 37 701200	3 767 00	000	- 3 822 56	55 56	0 00	55 56
21 May 02 24 May 02 Settled	HANCOCK JOHN FINL SVCS INC COM ISIN US41014S1069 CUSIP 41014S106 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 1 13	1 000 000 37 270000	37 268 87	000	38 225 60	956 73	0 00	- 956 73
30 Aug 02 5 Sep 02 Settled	HANCOCK JOHN FINL SVCS INC COM ISIN US41014S1069 CUSIP 41014S106	- 4 500 000 30 350000	136 575 00	000	- 149 646 36	- 13 071 36	0 00	13 071 36
23 Apr 02 26 Apr 02 Settled	HANDLEMAN CO DEL COM CUSIP 410252100 FIDELITY CAPITAL MARKETS / 260 00 OTHER CHARGES 2 41	6 500 000 12 314400	79 781 19	000	- 80 382 03	- 10 600 84	0 00	- 10 600 84
6 May 02 9 May 02 Settled	HANDLEMAN CO DEL COM CUSIP 410252100 FIDELITY CAPITAL MARKETS / 76 00 OTHER CHARGES 74	1 900 000 12 866800	24 370 18	000	14 981 50	9 388 68	0 00	9 388 68
21 May 02 24 May 02 Settled	HANDLEMAN CO DEL COM CUSIP 410252100 KNIGHT SECURITIES L P / 78 00 OTHER CHARGES 94	- 2 600 000 11 887000	30,827 26	000	20,501 00	10 326 28	0 00	10 326 28
21 May 02 24 May 02 Settled	HANDLEMAN CO DEL COM CUSIP 410252100 INSTINET / 18 00 OTHER CHARGES 59	1,600 000 12 060000	19 279 41	000	- 12 818 00	6 683 41	0 00	6 683 41

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

Sales**Equities**

29 Jul 02 1 Aug 02 Settled	HARLAND JOHN H CO COM CUSIP 412693103 INVESTMENT TECHNOLOGY GROUP INC / 78 00 OTHER CHARGES 3 08	- 3 800 000 28 905000	102 159 92	000	- 68 686 50	33 473 42	0 00	33 473 42
30 Aug 02 5 Sep 02 Settled	HARLEY DAVIDSON INC COM CUSIP 412822108	- 4 600 000 48 230000	228 458 00	000	- 205 977 67	20,480 33	0 00	20 480 33
27 Feb 02 4 Mar 02 Settled	HARLEYSVILLE GROUP INC COM CUSIP 412824104 TROSTER SINGER CORP OTHER CHARGES 71	- 1 800 000 25 850000	46,709 29	000	- 49 122 25	2 412 98	0 00	- 2 412 98
1 Jul 02 5 Jul 02 Settled	HARLEYSVILLE GROUP INC COM CUSIP 412824104 TROSTER SINGER CORP OTHER CHARGES 3 05	- 3 700 000 27 382900	101 313 68	000	- 88 347 78	12 965 89	0 00	12 965 89
2 Jul 02 8 Jul 02 Settled	HARLEYSVILLE GROUP INC COM CUSIP 412824104 TROSTER SINGER CORP OTHER CHARGES 73	900 000 28 681900	24 012 98	000	19 743 75	4 269 23	0 00	4 269 23
21 May 02 24 May 02 Settled	HARMONIC INC COM CUSIP 413160102 INVESTMENT TECHNOLOGY GROUP INC / 34 00 OTHER CHARGES 38	1 700 000 7 535000	12 775 11	000	19 860 38	- 7 185 27	0 00	7,185 27
21 May 02 24 May 02 Settled	HARMONIC INC COM CUSIP 413160102 INVESTMENT TECHNOLOGY GROUP INC / 22 00 OTHER CHARGES 74	- 1,100 000 7 025000	7,705 28	000	- 12,915 54	5 210 28	0 00	- 5,210 28
21 May 02 24 May 02 Settled	HARMONIC INC COM CUSIP 413160102 B TRADE SERVICES / 10 00 OTHER CHARGES 11	- 500 000 7 100000	3 538 89	000	- 5 870 70	2,330 81	0 00	- 2 330 81
21 May 02 24 May 02 Settled	HARMONIC INC COM CUSIP 413160102 INVESTMENT TECHNOLOGY GROUP INC / 38 00 OTHER CHARGES 38	- 1 800 000 8 980000	12 491 62	000	- 19 762 50	7 270 88	0 00	- 7 270 88

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

Sales

Equities

21 May 02 24 May 02 Settled	HARMONIC INC COM CUSIP 413160102 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 29	1 400 000 6 875000	9 596 71	000	16 437 98	6 841 25	0 00	6 841 25
21 May 02 24 May 02 Settled	HARMONIC INC COM CUSIP 413160102 INVESTMENT TECHNOLOG / GROUP INC / 84 00 OTHER CHARGES 91	- 4 200 000 7 177600	30 061 01	000	- 43 188 60	13 127 59	0 00	13 127 59
21 May 02 24 May 02 Settled	HARMONIC INC COM CUSIP 413160102 KNIGHT SECURITIES L P OTHER CHARGES 41	1 900 000 7 060000	13 413 59	000	20 425 00	7 011 41	0 00	7 011 41
22 May 02 28 May 02 Settled	HARMONIC INC COM CUSIP 413160102 TROSTER SINGER CORP OTHER CHARGES 34	1,600 000 6 810000	11 055 66	000	- 18 303 36	5 247 70	0 00	- 5 247 70
22 May 02 28 May 02 Settled	HARMONIC INC COM CUSIP 413160102 B TRADE SERVICES / 22 00 OTHER CHARGES 24	1 100 000 7 100000	7 787 76	000	11 208 58	3 420 80	0 00	3 420 80
14 Aug 02 19 Aug 02 Settled	HARRAH S ENTMT INC COM STK CUSIP 413619107 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 8.	- 600 000 45 305000	27 170 18	000	24 000 12	3 170 06	0 00	3 170 06
30 Aug 02 5 Sep 02 Settled	HARRAH S ENTMT INC COM STK CUSIP 413619107	1 700 000 47 540000	80 818 00	000	64 062 86	16 755 14	0 00	16 755 14
10 Jun 02 13 Jun 02 Settled	HARSCO CORP COM CUSIP 415884107 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 35	300 000 37 870000	11 354 65	000	8 469 00	2 885 65	0 00	2 885 65
12 Jun 02 17 Jun 02 Settled	HARSCO CORP COM CUSIP 415884107 INSTINET / 14 00 OTHER CHARGES 1 54	1 400 000 36 330000	50 846 46	000	37 407 00	13 439 46	0 00	13 439 46

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
12 Jun 02 17 Jun 02 Settled	HARSCO CORP COM CUSIP 415884107 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 68	- 600 000 38 370000	21 809 34	000	- 16 838 00	4 871 34	0 00	4 871 34
25 Jun 02 28 Jun 02 Settled	HARSCO CORP COM CUSIP 415884107 INVESTMENT TECHNOLOGY GROUP INC / 32 00 OTHER CHARGES 1 80	- 1 600 000 37 225400	59,526 84	000	- 41,631 00	17 895 84	0 00	17 895 84
1 Jul 02 5 Jul 02 Settled	HARSCO CORP COM CUSIP 415884107 JONES & ASSOCIATES / 116 00 OTHER CHARGES 3 28	- 2 900 000 37 305100	108 065 53	000	- 71,183 75	38 801 78	0 00	38,801 78
1 Jul 02 5 Jul 02 Settled	HARSCO CORP COM CUSIP 415884107 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 48	400 000 37 645000	15 049 54	000	- 10 333 00	4,716 54	0 00	4 716 54
1 Jul 02 5 Jul 02 Settled	HARSCO CORP COM CUSIP 415884107 INVESTMENT TECHNOLOGY GROUP INC / 70 00 OTHER CHARGES 3 92	- 3 500 000 37 115000	128,028 58	000	75 742 71	54 085 87	0 00	54,085 87
3 Jan 02 9 Jan 02 Settled	HARTFORD FINL SVCS GROUP INC COM CUSIP 418515104 INVESTMENT TECHNOLOGY GROUP INC / 3 00 OTHER CHARGES 10	100 000 61 582500	6 155 15	000	- 3 304 42	2,850 73	0 00	2,850 73
29 Jan 02 1 Feb 02 Settled	HARTFORD FINL SVCS GROUP INC COM CUSIP 418515104 FIDELITY CAPITAL MARKETS / 48 00 OTHER CHARGES 78	800 000 64 505700	51 555 78	000	51 383 76	182 02	0 00	182 02
30 Aug 02 5 Sep 02 Settled	HARTFORD FINL SVCS GROUP INC COM CUSIP 418515104	- 3,700 000 50 020000	185 074 00	000	- 184 934 89	139 11	0 00	139 11
27 Mar 02 2 Apr 02 Settled	HARVARD BIOSCIENCE INC COM CUSIP 416908105 TROSTER SINGER CORP OTHER CHARGES 1 00	- 7,600 000 8 698500	68 115 20	000	- 69 129 60	3,014 40	0 00	- 3 014 40
12 Apr 02 17 Apr 02 Settled	HARVARD BIOSCIENCE INC COM CUSIP 416908105 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 13	- 500 000 8 135000	4,057 37	000	4 548 00	- 480 63	0 00	- 480 63

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

Sales

Equities

15 Apr 02 18 Apr 02 Settled	HARVARD BIOSCIENCE INC COM CUSIP 416906105 KNIGHT SECURITIES L P OTHER CHARGES 1 41	6 000 000 7 770000	46 618 59	000	- 54 063 80	7 445 01	0 00	7 445 01
22 Apr 02 25 Apr 02 Settled	HARVARD BIOSCIENCE INC COM CUSIP 416906105 INVESTMENT TECHNOLOGY GROUP INC / 38 00 OTHER CHARGES 43	- 1 900 000 7 440000	14 097 57	000	16 701 00	- 2 603 43	0 00	- 2 603 43
23 Apr 02 26 Apr 02 Settled	HARVARD BIOSCIENCE INC COM CUSIP 416906105 INSTINET / 47 00 OTHER CHARGES 1 07	4 700 000 7 560000	35 483 93	000	40 867 72	- 5 383 79	0 00	5 383 79
6 May 02 9 May 02 Settled	HARVARD BIOSCIENCE INC COM CUSIP 416906105 INVESTMENT TECHNOLOGY GROUP INC / 44 00 OTHER CHARGES 50	- 2 200 000 7 465000	16 422 50	000	18 868 12	- 2 465 62	0 00	2,465 62
6 May 02 9 May 02 Settled	HARVARD BIOSCIENCE INC COM CUSIP 416906105 KNIGHT SECURITIES L P OTHER CHARGES 72	- 3 300 000 7 201400	23 763 90	000	- 28 264 50	4 500 60	0 00	4 500 60
7 May 02 10 May 02 Settled	HARVARD BIOSCIENCE INC COM CUSIP 416906105 KNIGHT SECURITIES L P OTHER CHARGES 1 46	6 800 000 7 090900	48 218 66	000	58 242 00	- 10 025 34	0 00	- 10 025 34
21 May 02 24 May 02 Settled	HARVARD BIOSCIENCE INC COM CUSIP 416906105 TROSTER SINGER CORP OTHER CHARGES 1 04	5 100 000 6 730500	34,324 51	000	43 321 50	8 998 99	0 00	- 8 998 99
21 May 02 24 May 02 Settled	HARVARD BIOSCIENCE INC COM CUSIP 416906105 KNIGHT SECURITIES L P OTHER CHARGES 41	- 2 000 000 6 810000	13 619 59	000	- 17 130 00	3,510 41	0 00	- 3 510 41
21 May 02 24 May 02 Settled	HARVARD BIOSCIENCE INC COM CUSIP 416906105 INSTINET / 2 50 OTHER CHARGES 03	100 000 6 925000	689 97	000	856 50	- 166 53	0 00	166 53

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

Sales**Equities**

15 Aug 02 20 Aug 02 Settled	HASBRO INC COM CUSIP 418058107 INSTINET / 23 00 OTHER CHARGES 85	- 2 300 000 12 260000	28,174 15	000	- 28 870 25	- 698 10	0 00	- 698 10
30 Aug 02 5 Sep 02 Settled	HASBRO INC COM CUSIP 418058107	2,800 000 13 150000	34 180 00	000	- 31 977 50	2 212 50	0 00	2 212 50
8 Feb 02 11 Feb 02 Settled	HCA INC COM CUSIP 404119109 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 51	- 800 000 42 385000	33 898 48	000	32 845 50	953 98	0 00	853 98
7 Jun 02 12 Jun 02 Settled	HCA INC COM CUSIP 404119109 LEHMAN BROTHERS INC / 18 00 OTHER CHARGES 41	- 300 000 48 200000	14,441 56	000	- 11,758 50	2 683 06	0 00	2 683 06
17 Jun 02 20 Jun 02 Settled	HCA INC COM CUSIP 404119109 GOLDMAN SACHS & COMPANY OTHER CHARGES 18	100 000 48 890000	4 898 84	000	- 3 918 50	1,079 34	0 00	1 079 34
22 Jul 02 25 Jul 02 Settled	HCA INC COM CUSIP 404119109 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 13	- 100 000 40 860000	4 085 87	000	- 3 818 50	168 37	0 00	168 37
30 Aug 02 5 Sep 02 Settled	HCA INC COM CUSIP 404119109	- 7,800 000 48 550000	363,090 00	000	- 194,448 88	168 840 14	0 00	168 840 14
12 Nov 02 15 Nov 02 Settled	HCC INS HLDGS INC COM CUSIP 404132102 BLAIR WILLIAM & CO / 461 10 OTHER CHARGES 5 48	- 7 885 000 23 890800	181 597 21	000	- 185 657 30	- 4 060 09	0 00	- 4 060 09
30 Aug 02 5 Sep 02 Settled	HEALTHSOUTH CORP COM STK CUSIP 421824101	- 8 000 000 5 390000	32,340 00	000	70 189 50	37,859 50	0 00	- 37 859 50
3 Jan 02 8 Jan 02 Settled	HEINZ H J CO COM CUSIP 423074103 U S CLEARING CORPORATION / 78 00 OTHER CHARGES 1 58	- 2,800 000 40 375100	104 895 68	000	100 448 70	4 445 98	0 00	4 445 98

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
8 Jan 02 11 Jan 02 Settled	HEINZ H J CO COM CUSIP 423074103 LAZARD FRERES & CO / 30 00 OTHER CHARGES 61	1 000 000 40 390600	40 359 99	000	38 834 50	1 725 48	0 00	1 725 48
8 Jan 02 11 Jan 02 Settled	HEINZ H J CO COM CUSIP 423074103 LAZARD FRERES & CO / 15 00 OTHER CHARGES 31	500 000 40 390600	20 179 99	000	- 19 317 25	862 74	0 00	862 74
11 Jan 02 18 Jan 02 Settled	HEINZ H J CO COM CUSIP 423074103 DRESDNER SECURITIES / 12 00 OTHER CHARGES 25	400 000 40 610000	18 231 75	000	- 15 453 80	777 95	0 00	777 95
23 Jan 02 28 Jan 02 Settled	HEINZ H J CO COM CUSIP 423074103 MERRILL LYNCH PIERCE FENNER & SMITH / 8 00 OTHER CHARGES 19	300 000 41 958000	12 578 21	000	- 11 441 40	1 138 81	0 00	1 138 81
30 Aug 02 5 Sep 02 Settled	HEINZ H J CO COM CUSIP 423074103	5 300 000 37 770000	200 181 00	000	- 204 553 00	- 4 372 00	0 00	- 4 372 00
19 Dec 02 24 Dec 02 Settled	HEINZ H J CO COM CUSIP 423074103 J P MORGAN SECURITIES INC / 380 00 OTHER CHARGES 8 78	8 500 000 34 618000	224 607 22	000	- 267 394 17	- 42 788 85	0 00	- 42 788 85
20 Dec 02 26 Dec 02 Settled	HEINZ H J CO COM CUSIP 423074103 FIDELITY CAPITAL MARKETS / 348 00 OTHER CHARGES 6 04	- 5 800 000 34 572000	200 163 58	000	232 837 07	32 473 51	0 00	32 473 51
8 May 02 13 May 02 Settled	HENRY JACK & ASSOC INC COM CUSIP 426281101 LEHMAN BROTHERS INC OTHER CHARGES 4 81	- 7 050 000 22 665400	159 788 26	000	177,243 11	- 17 458 85	0 00	17 458 85
13 May 02 18 May 02 Settled	HENRY JACK & ASSOC INC COM CUSIP 426281101 LEHMAN BROTHERS INC OTHER CHARGES 1 08	- 1 600 000 22 321000	35 712 52	000	35 137 12	575 40	0 00	575 40

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Account number 5502
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Trade date	Security description	Shares/PAR	Transaction amount		Realized gain/loss			
Settle date	Asset ID	Price	Principal	Accrued Interest	Cost	Market	Translation	Total
Trade Status	Broker/Commission							

Sales**Equities**

17 May 02	HENRY JACK & ASSOC INC COM	- 5 100 000	103 764 53	000	- 111 809 57	- 8 235 04	0 00	- 8 235 04
22 May 02	CUSIP 426281101							
Settled	LEHMAN BROTHERS INC	20 346600						
	OTHER CHARGES 3 13							
20 May 02	HENRY JACK & ASSOC INC COM	7 300 000	142 541 34	000	160 313 11	- 17 771 77	0 00	17,771 77
23 May 02	CUSIP 426281101							
Settled	LEHMAN BROTHERS INC	19 526800						
	OTHER CHARGES 4 30							
30 Aug 02	HERCULES INC VTG COM	- 1,800 000	16 800 00	000	- 17 362 52	562 52	0 00	562 52
5 Sep 02	CUSIP 427058106							
Settled		10 500000						
22 Mar 02	HERSHEY FOODS CORP COM	- 6 300 000	426 247 19	000	383 422 35	42 824 84	0 00	42 824 84
27 Mar 02	CUSIP 427868108							
Settled	GOLDMAN SACHS & COMPANY / 378 00	87 718300						
	OTHER CHARGES 6 43							
25 Mar 02	HERSHEY FOODS CORP COM	- 8 100 000	411 865 85	000	366,452 62	45,513 23	0 00	45 513 23
28 Mar 02	CUSIP 427868108							
Settled	GOLDMAN SACHS & COMPANY / 368 00	87 596400						
	OTHER CHARGES 6 19							
30 Aug 02	HERSHEY FOODS CORP COM	- 2 100 000	159 075 00	000	- 152,639 03	6,435 97	0 00	6 435 97
5 Sep 02	CUSIP 427868108							
Settled		75 750000						
22 Jan 02	HEWLETT PACKARD CO COM	- 100 000	2 180 41	000	4 447 70	2 267 29	0 00	2 267 29
25 Jan 02	CUSIP 428238103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	21 824500						
	OTHER CHARGES 04							
22 Jan 02	HEWLETT PACKARD CO COM	- 400 000	8,695 88	000	- 17,780 80	- 9,094 94	0 00	- 9,094 94
25 Jan 02	CUSIP 428238103							
Settled	J P MORGAN SECURITIES INC / 16 00	21 780000						
	OTHER CHARGES 14							
23 Jan 02	HEWLETT PACKARD CO COM	- 100 000	2 179 88	000	- 4 447 70	2 267 74	0 00	- 2,267 74
28 Jan 02	CUSIP 428238103							
Settled	INSTINET / 1 00	21 810000						
	OTHER CHARGES 04							
23 Jan 02	HEWLETT PACKARD CO COM	- 300 000	6 517 40	000	- 13 343 10	6 825 70	0 00	- 6 825 70
28 Jan 02	CUSIP 428238103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 6 00	21 745000						
	OTHER CHARGES 10							

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Investment Transaction Detail

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

Sales

Equities

17 Jul 02 22 Jul 02 Settled	HEWLETT PACKARD CO COM CUSIP 428238103 SMITH BARNEY INC / 7 80 OTHER CHARGES 09	200 000 14 362900	2 864 69	000	- 10 780 16	- 7 915 47	0 00	- 7 915 47
18 Jul 02 23 Jul 02 Settled	HEWLETT PACKARD CO COM CUSIP 428238103 UBS WARBURG LLC / 27 00 OTHER CHARGES 37	900 000 13 463100	12 089 42	000	48,510 70	36 421 28	0 00	36 421 28
30 Aug 02 5 Sep 02 Settled	HEWLETT PACKARD CO COM CUSIP 428238103	45 700 000 13 430000	613 751 00	000	1 318 379 38	704 628 38	0 00	704 628 38
11 Nov 02 14 Nov 02 Settled	HEWLETT PACKARD CO COM CUSIP 428238103 MERRILL LYNCH PIERCE FENNER & SMITH / 260 00 OTHER CHARGES 2 89	- 6 500 000 14 730400	95 484 71	000	283 577 67	188 092 86	0 00	188 092 86
12 Nov 02 15 Nov 02 Settled	HEWLETT PACKARD CO COM CUSIP 428238103 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 81	1 300 000 15 345000	19 921 89	000	53 589 48	33 667 59	0 00	33 667 59
12 Nov 02 15 Nov 02 Settled	HEWLETT PACKARD CO COM CUSIP 428238103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	100 000 15 565000	1 554 45	000	- 1 730 01	175 56	0 00	175 56
12 Nov 02 15 Nov 02 Settled	HEWLETT PACKARD CO COM CUSIP 428238103 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 42	900 000 15 450000	13 886 58	000	15 570 09	1 683 51	0 00	1 683 51
12 Nov 02 15 Nov 02 Settled	HEWLETT PACKARD CO COM CUSIP 428238103 MERRILL LYNCH PIERCE FENNER & SMITH / 1 016 00 OTHER CHARGES 11 84	- 25 400 000 15 478300	392 070 18	000	- 584 804 02	- 192 733 84	0 00	192 733 84
12 Nov 02 15 Nov 02 Settled	HEWLETT PACKARD CO COM CUSIP 428238103 INVESTMENT TECHNOLOGY GROUP INC / 36 00 OTHER CHARGES 84	1 800 000 15 470000	27 809 16	000	74 200 82	46 391 68	0 00	46 391 68

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

Sales

Equities

12 Nov 02 15 Nov 02 Settled	HEWLETT PACKARD CO COM CUSIP 428238103 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 15	- 300 000 15 535000	4 654 35	000	5 180 03	535 68	0 00	535 68
12 Nov 02 15 Nov 02 Settled	HEWLETT PACKARD CO COM CUSIP 428238103 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 10	- 200 000 15 365000	3 068 80	000	- 3 460 02	- 391 12	0 00	- 391 12
12 Nov 02 15 Nov 02 Settled	HEWLETT PACKARD CO COM CUSIP 428238103 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 10	- 200 000 15 505000	3,096 90	000	- 3,460 02	- 363 12	0 00	363 12
13 Nov 02 18 Nov 02 Settled	HEWLETT PACKARD CO COM CUSIP 428238103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	100 000 16 125000	1 610 45	000	- 1 290 50	319 85	0 00	319 85
13 Nov 02 18 Nov 02 Settled	HEWLETT PACKARD CO COM CUSIP 428238103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 15 865000	1 584 45	000	1 730 01	- 145 58	0 00	- 145 58
13 Nov 02 18 Nov 02 Settled	HEWLETT PACKARD CO COM CUSIP 428238103 INVESTMENT TECHNOLOGY GROUP INC / 38 00 OTHER CHARGES 82	- 1 900 000 15 975000	30 313 58	000	32 870 19	- 2 556 61	0 00	2 558 81
13 Nov 02 18 Nov 02 Settled	HEWLETT PACKARD CO COM CUSIP 428238103 INSTINET / 8 00 OTHER CHARGES 38	- 800 000 15 500000	12 391 62	000	13 840 08	1 448 48	0 00	1 448 48
13 Nov 02 18 Nov 02 Settled	HEWLETT PACKARD CO CCM CUSIP 428238103 MERRILL LYNCH PIERCE FENNER & SMITH / 1 008 00 OTHER CHARGES 12 72	- 25 200 000 16 102700	404 767 82	000	- 411 517 83	6 750 11	0 00	- 6 750 11
13 Nov 02 18 Nov 02 Settled	HEWLETT PACKARD CO COM CUSIP 428238103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 15 845000	1 562 45	000	1 730 01	167 56	0 00	- 167 58

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Investment Transaction Detail

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

Sales

Equities

13 Nov 02 18 Nov 02 Settled	HEWLETT PACKARD CO COM CUSIP 428236103 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 30	- 600 000 18 345000	8 784 70	000	- 7 673 85	2,120 75	0 00	2 120 75
14 Nov 02 19 Nov 02 Settled	HEWLETT PACKARD CO COM CUSIP 428236103 MERRILL LYNCH PIERCE FENNER & SMITH / 100 00 OTHER CHARGES 1 27	2 500 000 18 830300	41 874 48	000	31 531 43	10 443 05	0 00	10 443 05
14 Nov 02 19 Nov 02 Settled	HEWLETT PACKARD CO COM CUSIP 428236103 INSTINET / 3 00 OTHER CHARGES 15	300 000 18 110000	4 829 85	000	- 3 671 73	1 158 12	0 00	1 158 12
14 Aug 02 18 Aug 02 Settled	HIBERNIA CORP CL A COM CUSIP 428658102 INVESTMENT TECHNOLOG / GROUP INC / 42 00 OTHER CHARGES 1 24	- 2 100 000 21 043800	44 148 84	000	- 24 485 00	18 883 84	0 00	18,683 84
23 Jul 02 28 Jul 02 Settled	HILTON HOTELS CORP COM CUSIP 432848109 MERRILL LYNCH PIERCE FENNER & SMITH / 32 00 OTHER CHARGES 23	800 000 10 720700	8 544 30	000	11 192 00	2 647 70	0 00	- 2 647 70
23 Jul 02 28 Jul 02 Settled	HILTON HOTELS CORP COM CUSIP 432848109 INSTINET / 20 00 OTHER CHARGES 68	2 000 000 10 960000	21 899 34	000	27 696 00	5 796 66	0 00	5 796 66
30 Aug 02 5 Sep 02 Settled	HILTON HOTELS CORP COM CUSIP 432848109	5 600 000 11 510000	84 456 00	000	67 486 58	3 030 58	0 00	3 030 58
30 Aug 02 5 Sep 02 Settled	HLTH MGMT ASSOC INC NEW CL A COM CUSIP 421833102	3 600 000 19 250000	69 300 00	000	69 210 00	90 00	0 00	90 00
21 Oct 02 24 Oct 02 Settled	HOLLINGER INTL INC CL A CUSIP 435569108 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 10	- 300 000 10 105000	3 025 40	000	3 023 70	1 70	0 00	1 70

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
22 Oct 02	HOLLINGER INTL INC CL A	17 100 000	168 548 50	000	- 172 350 90	- 2 804 40	0 00	- 2 804 40
25 Oct 02	CUSIP 435569108							
Settled	FIDELITY CAPITAL MARKETS / 684 00	8 855300						
	OTHER CHARGES 5 13							
17 Jul 02	HOLLY CORP COM PAR \$0 01	- 3 000 000	48 868 28	000	45 810 00	1,156 28	0 00	1 156 28
22 Jul 02	CUSIP 435758305							
Settled	CANTOR FITZGERALD & CO / 120 00	15 685800						
	OTHER CHARGES 1 42							
2 Jan 02	HOME DEPOT INC COM	200 000	9 898 84	000	10,197 76	198 82	0 00	198 82
7 Jan 02	CUSIP 437078102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00	50 015000						
	OTHER CHARGES 18							
3 Jan 02	HOME DEPOT INC COM	- 1 600 000	80 295 27	000	- 78 739 41	1 555 86	0 00	1 555 86
8 Jan 02	CUSIP 437078102							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 48 00	50 215300						
	OTHER CHARGES 1 21							
20 Feb 02	HOME DEPOT INC COM	- 400 000	20 387 69	000	- 20 260 00	127 69	0 00	127 69
25 Feb 02	CUSIP 437078102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	50 890000						
	OTHER CHARGES 31							
21 May 02	HOME DEPOT INC COM	100 000	4,483 86	000	- 4 877 80	- 384 04	0 00	- 394 04
24 May 02	CUSIP 437078102							
Settled	DEUTSCHE BANK SECURITIES INC	44 840000						
	OTHER CHARGES 11							
7 Aug 02	HOME DEPOT INC COM	- 1 300 000	36 487 04	000	63 412 70	- 26 925 66	0 00	- 26 925 66
12 Aug 02	CUSIP 437078102							
Settled	ISI GROUP INC / 39 00	28 097800						
	OTHER CHARGES 1 10							
30 Aug 02	HOME DEPOT INC COM	- 35 600 000	1 172 308 00	000	- 1 373 625 20	- 201 317 20	0 00	201 317 20
5 Sep 02	CUSIP 437078102							
Settled		32 930000						
4 Sep 02	HOME DEPOT INC COM	100 000	3,184 80	000	5,027 00	- 1 842 10	0 00	- 1 842 10
9 Sep 02	CUSIP 437078102							
Settled	INSTINET / 1 00	31 880000						
	OTHER CHARGES 10							

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

Sales

Equities

4 Sep 02 9 Sep 02 Settled	HOME DEPOT INC COM CUSIP 437076102 ROBB PECK MCCOOEY CLEARING CORP / 24 00 OTHER CHARGES 78	800 000 32 084000	25 642 42	000	39 947 28	- 14 304 84	0 00	- 14 304 84
9 Jan 02 14 Jan 02 Settled	HONEYWELL INTL INC COM STK CUSIP 438516108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 11	200 000 34 695000	6 934 89	000	- 6 525 84	409 05	0 00	409 05
10 Jan 02 15 Jan 02 Settled	HONEYWELL INTL INC COM STK CUSIP 438516108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 18	- 300 000 34 730000	10 412 84	000	9 788 76	624 08	0 00	624 08
10 Jan 02 15 Jan 02 Settled	HONEYWELL INTL INC COM STK CUSIP 438516108 PRUDENTIAL SECURITIES INCORP / 32 00 OTHER CHARGES 41	- 800 000 34 094000	27,242 79	000	26 103 36	1 139 43	0 00	1 139 43
11 Jan 02 16 Jan 02 Settled	HONEYWELL INTL INC COM STK CUSIP 438516108 PRUDENTIAL SECURITIES INCORP / 12 00 OTHER CHARGES 16	- 300 000 33 866300	10 147 73	000	9 788 76	358 97	0 00	358 97
19 Mar 02 21 Mar 02 Settled	HONEYWELL INTL INC COM STK CUSIP 438516108 MORGAN STANLEY & CO INC OTHER CHARGES 3 07	- 5 100 000 40 001000	204 002 03	000	184 294 84	19 707 09	0 00	19 707 09
20 Mar 02 25 Mar 02 Settled	HONEYWELL INTL INC COM STK CUSIP 438516108 DONALDSON LUFKIN & JENRETTE SECURITIES CORP / 9 00 OTHER CHARGES 18	300 000 39 350200	11 795 88	000	- 9 782 73	2 013 15	0 00	2,013 15
2 Apr 02 5 Apr 02 Settled	HONEYWELL INTL INC COM STK CUSIP 438516108 TROSTER SINGER CORP / 1 50 OTHER CHARGES 12	100 000 38 501700	3 848 55	000	- 3 233 00	615 55	0 00	615 55
2 Apr 02 5 Apr 02 Settled	HONEYWELL INTL INC COM STK CUSIP 438516108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 47	- 400 000 38 615000	15 437 53	000	- 12 832 00	2 505 53	0 00	2 505 53

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Investment Transaction Detail

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

Sales**Equities**

30 Apr 02 3 May 02 Settled	HONEYWELL INTL INC COM STK CUSIP 438518108 GRISWOLD COMPANY / 192 00 OTHER CHARGES 7 11	- 6 400 000 38 887300	235 879 81	000	208,548 00	28 331 61	0 00	29 331 61
1 May 02 8 May 02 Settled	HONEYWELL INTL INC COM STK CUSIP 438518108 INSTINET / 1 00 OTHER CHARGES 12	100 000 38 680000	3 666 88	000	3 205 00	461 88	0 00	461 88
1 May 02 8 May 02 Settled	HONEYWELL INTL INC COM STK CUSIP 438518108 GRISWOLD COMPANY / 111 00 OTHER CHARGES 4 11	- 3 700 000 38 838500	138 179 84	000	- 117 280 83	18 899 11	0 00	18 899 11
2 May 02 7 May 02 Settled	HONEYWELL INTL INC COM STK CUSIP 438518108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 12	100 000 38 755000	3 873 38	000	- 3 184 83	508 45	0 00	508 45
2 May 02 7 May 02 Settled	HONEYWELL INTL INC COM STK CUSIP 438518108 INSTINET / 1 00 OTHER CHARGES 12	- 100 000 38 800000	3,678 88	000	- 3 184 83	513 95	0 00	513 95
2 May 02 7 May 02 Settled	HONEYWELL INTL INC COM STK CUSIP 438518108 ABEL NOSER CORPORATION / 178 00 OTHER CHARGES 4 89	- 4 400 000 38 883300	182 149 63	000	134,698 24	27,453 39	0 00	27 453 39
2 May 02 7 May 02 Settled	HONEYWELL INTL INC COM STK CUSIP 438518108 STATE STREET BROKERAGE SVCS / 14 00 OTHER CHARGES 73	700 000 38 650000	25 640 22	000	- 22 154 51	3 485 71	0 00	3,485 71
20 Aug 02 23 Aug 02 Settled	HONEYWELL INTL INC COM STK CUSIP 438518108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 10	- 100 000 31 360000	3,133 80	000	- 3,827 00	- 693 10	0 00	693 10
21 Aug 02 28 Aug 02 Settled	HONEYWELL INTL INC COM STK CUSIP 438518108 INSTINET / 8 00 OTHER CHARGES 74	- 800 000 30 840000	24,503 28	000	30 818 00	6 112 74	0 00	- 6 112 74
30 Aug 02 5 Sep 02 Settled	HONEYWELL INTL INC COM STK CUSIP 438518108	- 12,400 000 29 850000	371 380 00	000	- 394 217 88	22 837 88	0 00	22 837 88

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
29 Jul 02 1 Aug 02 Settled	HOOPER HOLMES INC COM CUSIP 439104100 MERRILL LYNCH PIERCE FENNER & SMITH / 440 00 OTHER CHARGES 2 14	11 000 000 6 440 400	70 402 26	000	- 95 296 30	24 894 04	0 00	- 24 894 04
27 Aug 02 30 Aug 02 Settled	HORIZON OFFSHORE INC COM CUSIP 44043J105 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 08	- 300 000 5 730 000	1 712 84	000	- 2 335 50	622 56	0 00	622 56
27 Aug 02 30 Aug 02 Settled	HORIZON OFFSHORE INC COM CUSIP 44043J105 MERRILL PROFESSIONAL CLEARING CORP / 57 00 OTHER CHARGES 64	3 800 000 5 523 200	20 930 52	000	29 583 00	8 652 48	0 00	8 652 48
27 Aug 02 30 Aug 02 Settled	HORIZON OFFSHORE INC COM CUSIP 44043J105 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 03	500 000 5 820 000	2 899 91	000	3 892 50	992 59	0 00	992 59
28 Aug 02 3 Sep 02 Settled	HORIZON OFFSHORE INC COM CUSIP 44043J105 MERRILL PROFESSIONAL CLEARING CORP / 93 00 OTHER CHARGES 80	- 8 200 000 5 257 400	32 501 89	000	- 48 107 00	- 15 605 11	0 00	- 15 605 11
29 Aug 02 4 Sep 02 Settled	HORIZON OFFSHORE INC COM CUSIP 44043J105 MERRILL PROFESSIONAL CLEARING CORP / 21 00 OTHER CHARGES 22	- 1 400 000 5 140 000	7 174 78	000	- 10 829 00	- 3 654 22	0 00	- 3 654 22
10 Sep 02 13 Sep 02 Settled	HORIZON OFFSHORE INC COM CUSIP 44043J105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 01	100 000 5 125 000	510 48	000	773 50	- 263 02	0 00	- 263 02
10 Sep 02 13 Sep 02 Settled	HORIZON OFFSHORE INC COM CUSIP 44043J105 INVESTMENT TECHNOLOGY GROUP INC / 88 00 OTHER CHARGES 51	3,300 000 5 245 000	17 241 87	000	25 525 50	- 8,283 53	0 00	- 8 283 53
10 Sep 02 13 Sep 02 Settled	HORIZON OFFSHORE INC COM CUSIP 44043J105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 02	100 000 5 135 000	511 48	000	- 773 50	- 262 02	0 00	262 02

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

Sales

Equities

10 Sep 02 13 Sep 02 Settled	HORIZON OFFSHORE INC COM CUSIP 44043J105 INSTINET / 55 00 OTHER CHARGES 87	- 5 500 000	28,781 83	000	- 42,542 50	- 13,750 87	0 00	- 13,750 87
11 Sep 02 18 Sep 02 Settled	HORIZON OFFSHORE INC COM CUSIP 44043J105 MERRILL PROFESSIONAL CLEARING CORP / 30 00 OTHER CHARGES 32	- 2,000 000	10 280 48	000	- 15 470 00	5 178 52	0 00	5 178 52
12 Sep 02 17 Sep 02 Settled	HORIZON OFFSHORE INC COM CUSIP 44043J105 MERRILL PROFESSIONAL CLEARING CORP / 30 00 OTHER CHARGES 31	- 2 000 000	10 183 89	000	- 15 470 00	- 5 288 11	0 00	- 5 288 11
13 Sep 02 18 Sep 02 Settled	HORIZON OFFSHORE INC COM CUSIP 44043J105 MERRILL PROFESSIONAL CLEARING CORP / 28 50 OTHER CHARGES 29	- 1,900 000	9 575 52	000	- 14 698 50	5 120 98	0 00	5 120 98
10 Sep 02 13 Sep 02 Settled	HORIZON ORGANIC HLDG CORP OC-COM CUSIP 44043T103 INSTINET / 21 00 OTHER CHARGES 92	- 2 100 000	30 407 08	000	30 795 93	- 388 85	0 00	- 388 85
10 Sep 02 13 Sep 02 Settled	HORIZON ORGANIC HLDG CORP OC-COM CUSIP 44043T103 INVESTMENT TECHNOLOGY GROUP INC / 40 00 OTHER CHARGES 87	- 2,000 000	28,809 13	000	- 31 851 90	3 042 77	0 00	3,042 77
23 Sep 02 28 Sep 02 Settled	HORIZON ORGANIC HLDG CORP OC-COM CUSIP 44043T103 INVESTMENT TECHNOLOGY GROUP INC / 60 00 OTHER CHARGES 1 31	- 3,000 000	43 423 69	000	38 103 34	7 320 35	0 00	7 320 35
12 Jun 01 15 Jun 01 Pending	REVERSAL HOSPITALITY PROPS TR COM CUSIP 44106M102 FIDELITY CAPITAL MARKETS / -345 00 OTHER CHARGES -8 43	8 900 000	- 192 503 57	000	152 285 43	- 40 208 14	0 00	- 40 208 14
12 Jun 01 15 Jun 01 Pending	HOSPITALITY PROPS TR COM CUSIP 44106M102 FIDELITY CAPITAL MARKETS / 345 00 OTHER CHARGES 8 43	- 8 900 000	192 503 57	000	- 150 929 23	41 574 34	0 00	41,574 34

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Investment Transaction Detail

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

Sales

Equities

21 May 02 24 May 02 Settled	HOSPITALITY PROPS TR COM CUSIP 44106M102 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 82	800 000 33 730000	28 983 18	000	- 22 488 64	4 494 54	0 00	4 494 54
8 Oct 02 11 Oct 02 Settled	HPL TECHNOLOGIES INC COM CUSIP 40426C105 SCHWAB CHARLES OTHER CHARGES 02	- 8 900 000 0 080000	551 98	000	103 396 50	102 844 52	0 00	102 844 52
2 Jan 02 7 Jan 02 Settled	HSEHD INTL INC COM CUSIP 441815107 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 28	- 300 000 56 743300	17 018 73	000	- 17 601 00	- 584 27	0 00	584 27
3 Jan 02 8 Jan 02 Settled	HSEHD INTL INC COM CUSIP 441815107 INVESTMENT TECHNOLOGY GROUP INC / 15 00 OTHER CHARGES 43	- 500 000 58 853400	28 411 27	000	- 28 881 44	- 480 17	0 00	- 480 17
20 Feb 02 25 Feb 02 Settled	HSEHD INTL INC COM CUSIP 441815107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 50 045000	5 002 42	000	- 5 117 00	- 114 58	0 00	- 114 58
20 Feb 02 25 Feb 02 Settled	HSEHD INTL INC COM CUSIP 441815107 CIBC WORLD MARKETS CORP NEW YORK / 20 00 OTHER CHARGES 38	- 500 000 50 580000	25 269 82	000	22 842 50	2 327 12	0 00	2 327 12
20 Feb 02 25 Feb 02 Settled	HSEHD INTL INC COM CUSIP 441815107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 50 860000	5,083 92	000	5 117 00	- 53 08	0 00	53 08
21 Feb 02 28 Feb 02 Settled	HSEHD INTL INC COM CUSIP 441815107 CIBC WORLD MARKETS COFF NEW YORK / 4 00 OTHER CHARGES 08	100 000 49 830700	4 078 99	000	3 795 75	1 183 24	0 00	1 183 24
12 Apr 02 17 Apr 02 Settled	HSEHD INTL INC COM CUSIP 441815107 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 40	- 800 000 58 028000	48 421 00	000	45 250 45	1 170 55	0 00	1,170 55

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Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
15 May 02 20 May 02 Settled	HSEHD INTL INC COM CUSIP 441815107 GOLDMAN SACHS & COMPANY / 8 00 OTHER CHARGES 34	- 200 000 55 884700	11,130 80	000	- 11 170 88	40 06	0 00	- 40 08
18 May 02 21 May 02 Settled	HSEHD INTL INC COM CUSIP 441815107 GOLDMAN SACHS & COMPANY / 17 50 OTHER CHARGES 84	500 000 55 257000	27 810 18	000	28 693 85	918 31	0 00	918 31
17 May 02 22 May 02 Settled	HSEHD INTL INC COM CUSIP 441815107 GOLDMAN SACHS & COMPANY / 32 00 OTHER CHARGES 1 65	- 1,000 000 54 768300	54 734 65	000	- 51 184 52	3 570 13	0 00	3 570 13
8 Jul 02 11 Jul 02 Settled	HSEHD INTL INC COM CUSIP 441815107 SMITH BARNEY INC / 3 00 OTHER CHARGES 15	- 100 000 49 437400	4,840 59	000	- 5,095 22	- 154 63	0 00	- 154 63
8 Jul 02 12 Jul 02 Settled	HSEHD INTL INC COM CUSIP 441815107 SMITH BARNEY INC / 8 00 OTHER CHARGES 43	300 000 47 608300	14 273 08	000	15 285 68	- 1,012 60	0 00	- 1 012 60
14 Aug 02 19 Aug 02 Settled	HSEHD INTL INC COM CUSIP 441815107 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 58	- 500 000 38 901500	18 440 18	000	25 334 18	- 8 893 89	0 00	8 893 89
15 Aug 02 20 Aug 02 Settled	HSEHD INTL INC COM CUSIP 441815107 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 1 39	- 1,200 000 38 248300	45,872 57	000	- 58,439 60	- 13 567 03	0 00	- 13,567 03
30 Aug 02 5 Sep 02 Settled	HSEHD INTL INC COM CUSIP 441815107	- 8,800 000 38 110000	249,159 00	000	- 320 352 48	71,193 48	0 00	71 193 48
17 Sep 02 20 Sep 02 Settled	HSEHD INTL INC COM CUSIP 441815107 INVESTMENT TECHNOLOGY GROUP INC / 128 00 OTHER CHARGES 8 13	- 8 300 000 32 300000	203,357 87	000	- 308 840 12	103 482 25	0 00	- 103 482 25
17 Sep 02 20 Sep 02 Settled	HSEHD INTL INC COM CUSIP 441815107 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 20	- 200 000 32 880000	8 571 80	000	- 10 572 00	- 4 000 20	0 00	- 4 000 20

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Portfolio Statement
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 Account number 5502
 Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Equities

11 Nov 02	HSEHD INTL INC COM	CUSIP 441815107	38 182 88	000	04 527 75	000	25 344 79	000	000	25 344 79	- 25 344 79
14 Nov 02	MERRILL LYNCH PIERCE FENNER & SMITH /	08 00		23 089500							
8 Oct 02	HSTN EXPL CO COM	CUSIP 442120101	44 284 21	000	- 46 694 00	000	2,409 79	000	000	2,409 79	2 409 79
11 Oct 02	CIBC WORLD MARKETS CORP NEW YORK /	60 00		29 563700							
10 Dec 02	HUGHES SUP INC COM	CUSIP 44482102	187 053 13	000	241 438 55	000	- 44 383 42	000	000	- 44 383 42	
13 Dec 02	CANTOR FITZGERALD & CO / 284 00	5 94		27 794800							
14 Aug 02	HUMAN GENOME SCIENCES INC	CUSIP 444903108	105 129 61	000	- 248 082 90	000	- 140,963 29	000	000	- 140 963 29	
10 Aug 02	INVESTMENT TECHNOLOGY GROUP INC / 124 00	OTHER CHARGES		18 976900							
2 Apr 02	HUMANA INC COM	CUSIP 444859102	21 891 33	000	- 20 788 32	000	1 203 01	000	000	1,203 01	
2 Apr 02	TROSTER SINGER CORP / 24 00	OTHER CHARGES		13 760000							
2 Apr 02	HUMANA INC COM	CUSIP 444859102	2 743 91	000	- 2 602 74	000	141 17	000	000	141 17	
5 Apr 02	INVESTMENT TECHNOLOGY GROUP INC / 4 00	OTHER CHARGES		13 740000							
30 Apr 02	HUMANA INC COM	CUSIP 444859102	118 659 38	000	93 628 87	000	25 030 51	000	000	25 030 51	
30 Apr 02	GOLDMAN SACHS & COMPANY / 219 00	OTHER CHARGES		16 285200							
30 Apr 02	HUMANA INC COM	CUSIP 444859102	1 621 45	000	1 292 87	000	328 48	000	000	328 48	
30 Apr 02	HUMANA INC COM	CUSIP 444859102	8 731 70	000	7 757 82	000	1 873 88	000	000	1,973 88	
30 Apr 02	INVESTMENT TECHNOLOGY GROUP INC / 12 00	OTHER CHARGES		18 240000							

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▶ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
30 Apr 02 3 May 02 Settled	HUMANA INC COM CUSIP 444859102 INSTINET / 8 00 OTHER CHARGES 29	- 600 000 15 860000	8 509 71	000	7 757 82	1 751 89	0 00	1,751 89
1 May 02 6 May 02 Settled	HUMANA INC COM CUSIP 444859102 INSTINET / 2 00 OTHER CHARGES 10	- 200 000 18 350000	3,287 80	000	2 556 84	711 06	0 00	711 06
1 May 02 6 May 02 Settled	HUMANA INC COM CUSIP 444859102 GOLDMAN SACHS & COMPANY / 153 00 OTHER CHARGES 2 52	- 5 100 000 18 407000	83 520 18	000	60 182 52	23,357 66	0 00	23 357 66
30 Aug 02 5 Sep 02 Settled	HUMANA INC COM CUSIP 444859102	- 2 600 000 13 300000	34 580 00	000	- 33,254 00	1,328 00	0 00	1,328 00
2 Apr 02 5 Apr 02 Settled	HUNTINGTON BANCSHARES INC COM CUSIP 448150104 INVESTMENT TECHNOLOG / GROUP INC / 8 00 OTHER CHARGES 18	- 300 000 19 834000	5 944 02	000	5 712 00	232 02	0 00	232 02
2 Apr 02 5 Apr 02 Settled	HUNTINGTON BANCSHARES INC COM CUSIP 448150104 CANTOR FITZGERALD & CO OTHER CHARGES 1 17	- 2,300 000 19 735000	45,389 13	000	43,739 04	1,650 09	0 00	1 650 09
30 Aug 02 5 Sep 02 Settled	HUNTINGTON BANCSHARES INC COM CUSIP 448150104	- 3 700 000 20 190000	74 703 00	000	- 73 851 50	1 051 50	0 00	1 051 50
28 Oct 02 31 Oct 02 Settled	HUNTINGTON BANCSHARES INC COM CUSIP 448150104 SCHWAB CHARLES OTHER CHARGES 2 80	- 5,000 000 19 230600	98 150 10	000	87,874 88	- 1,724 88	0 00	- 1,724 88
29 Oct 02 1 Nov 02 Settled	HUNTINGTON BANCSHARES INC COM CUSIP 448150104 SCHWAB CHARLES OTHER CHARGES 1 70	- 3 000 000 18 807800	56,422 00	000	54,942 42	1 478 58	0 00	1 478 58
2 Dec 02 5 Dec 02 Settled	HUNTINGTON BANCSHARES INC COM CUSIP 448150104 INVESTMENT TECHNOLOG / GROUP INC / 8 00 OTHER CHARGES 18	- 300 000 19 545000	5 857 32	000	- 5 237 40	618 92	0 00	618 92

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Account number 5502
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Investment Transaction Detail

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

Sales

Equities

2 Dec 02 5 Dec 02 Settled	HUNTINGTON BANCSHARES INC COM CUSIP 448150104 SCHWAB CHARLES OTHER CHARGES 2 83	5 000 000 19 422800	97 111 57	000	83 183 58	13 927 89	0 00	13 927 89
6 Dec 02 11 Dec 02 Settled	HUNTINGTON BANCSHARES INC COM CUSIP 448150104 SCHWAB CHARLES OTHER CHARGES 2J	400 000 18 914000	7 565 37	000	6 243 00	1,322 37	0 00	1 322 37
8 Dec 02 12 Dec 02 Settled	HUNTINGTON BANCSHARES INC COM CUSIP 448150104 SCHWAB CHARLES OTHER CHARGES 17	- 300 000 18 783100	5 634 76	000	- 4 679 85	954 91	0 00	854 91
1 Jul 02 5 Jul 02 Settled	HUTCHINSON TECH INC COM CUSIP 448407106 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 0!	- 100 000 15 405000	1 538 45	000	2 180 00	- 641 55	0 00	641 55
1 Jul 02 5 Jul 02 Settled	HUTCHINSON TECH INC COM CUSIP 448407106 TROSTER SINGER CORP OTHER CHARGES 4 80	- 10 300 000 15 451600	159 146 68	000	- 188 190 88	29 044 30	0 00	- 29 044 30
1 Jul 02 8 Jul 02 Settled	HYPERION SOLUTIONS CORP COM CUSIP 44914M104 TROSTER SINGER CORP OTHER CHARGES 1 24	2 400 000 17 138500	41 128 36	000	37 536 00	3,590 36	0 00	3 590 36
1 Jul 02 5 Jul 02 Settled	HYPERION SOLUTIONS CORP COM CUSIP 44914M104 INVESTMENT TECHNOLOGY GROUP INC / 50 00 OTHER CHARGES 1 35	- 2 500 000 17 845000	44 561 15	000	- 39 100 00	5 461 15	0 00	5 461 15
1 Jul 02 5 Jul 02 Settled	HYPERION SOLUTIONS CORP COM CUSIP 44914M104 INVESTMENT TECHNOLOGY GROUP INC / 48 00 OTHER CHARGES 1 23	2 300 000 17 760000	40 800 77	000	- 35 972 00	4 828 77	0 00	4 828 77
18 Jul 02 19 Jul 02 Settled	ICT GROUP INC COM CUSIP 44929Y101 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 27	- 500 000 17 460000	8 719 73	000	- 9,125 00	405 27	0 00	- 405 27

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Investment Transaction Detail

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

Sales**Equities**

18 Jul 02 18 Jul 02 Settled	ICT GROUP INC COM CUSIP 44929Y101 INSTINET / 7 00 OTHER CHARGES 38	- 700 000 17 075000	11 845 14	000	- 12 775 00	829 88	0 00	- 829 88
29 Jul 02 1 Aug 02 Settled	ICT GROUP INC COM CUSIP 44929Y101 TROSTER SINGER CORP OTHER CHARGES 29	- 600 000 15 760000	9 455 71	000	- 10 950 00	- 1 494 28	0 00	- 1 494 29
28 Nov 02 2 Dec 02 Settled	IDEC PHARMACEUTICALS CORP COM CUSIP 449370105 CAPITAL INSTITUTIONAL SVC / 237 50 OTHER CHARGES 4 75	- 4,750 000 33 154700	157,242 58	000	- 293,575 18	138 332 80	0 00	- 136 332 60
29 Jul 02 1 Aug 02 Settled	IDEXX LABS INC CUSIP 45168D104 TROSTER SINGER CORP OTHER CHARGES 1 66	1,900 000 28 980000	55 060 34	000	- 49 479 00	5 581 34	0 00	5 581 34
29 Jul 02 1 Aug 02 Settled	IDEXX LABS INC CUSIP 45168D104 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 27	- 300 000 28 975000	8 688 23	000	7 842 00	844 23	0 00	844 23
30 Jul 02 2 Aug 02 Settled	IDEXX LABS INC CUSIP 45168D104 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 53	600 000 28 925000	17,342 47	000	15,533 50	1 808 97	0 00	1 808 97
30 Jul 02 2 Aug 02 Settled	IDEXX LABS INC CUSIP 45168D104 INSTINET / 10 00 OTHER CHARGES 88	1 000 000 28 995000	28 984 12	000	- 25 815 00	3 169 12	0 00	3 169 12
23 Sep 02 28 Sep 02 Settled	IDEXX LABS INC CUSIP 45168D104 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 54	- 600 000 29 770000	17,849 46	000	15,489 00	2 360 46	0 00	2,360 46
18 Nov 02 21 Nov 02 Settled	IDEXX LABS INC CUSIP 45168D104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 22	200 000 35 965000	7,176 78	000	- 5 163 00	2,013 78	0 00	2 013 78

Portfolio Statement

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Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Equities

18 Nov 02	IDEXX LABS INC	6,000,000	216,381.68	000	-153,203.24	63,178.44	0.00	63,178.44
21 Nov 02	CUSIP 45168D104							
Settled	CANTOR FITZGERALD & CO	36,064,700						
	OTHER CHARGES 6.52							
18 Nov 02	IDEXX LABS INC	9,700,000	336,823.33	000	228,062.81	108,740.52	0.00	108,740.52
22 Nov 02	CUSIP 45168D104							
Settled	CANTOR FITZGERALD & CO	34,725,100						
	OTHER CHARGES 10.14							
12 Mar 02	IDX SYS CORP COM	-6,000,000	97,918.52	000	81,728.40	16,190.12	0.00	16,190.12
15 Mar 02	CUSIP 449491109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 120.00	16,340,000						
	OTHER CHARGES 1.48							
27 Mar 02	IDX SYS CORP COM	-700,000	12,389.81	000	-9,534.98	2,854.83	0.00	2,854.83
2 Apr 02	CUSIP 449491109							
Settled	INSTINET / 7.00	17,710,000						
	OTHER CHARGES 19							
27 Mar 02	IDX SYS CORP COM	-3,500,000	58,178.92	000	38,242.64	19,936.28	0.00	19,936.28
2 Apr 02	CUSIP 449491109							
Settled	INSTINET / 87.50	16,647,800						
	OTHER CHARGES 88							
28 Mar 02	IDX SYS CORP COM	5,100,000	87,284.37	000	51,892.50	35,401.87	0.00	35,401.87
3 Apr 02	CUSIP 449491109							
Settled	TROSTER SINGER CORP	17,116,800						
	OTHER CHARGES 1.31							
28 Mar 02	IDX SYS CORP COM	800,000	13,295.80	000	8,140.00	5,155.80	0.00	5,155.80
3 Apr 02	CUSIP 449491109							
Settled	INSTINET / 8.00	16,630,000						
	OTHER CHARGES 20							
28 Mar 02	IDX SYS CORP COM	100,000	1,712.97	000	1,017.50	695.47	0.00	695.47
3 Apr 02	CUSIP 449491109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2.00	17,150,000						
	OTHER CHARGES 03							
8 Oct 02	IDX SYS CORP COM	-4,800,000	52,325.82	000	66,145.23	13,819.81	0.00	13,819.81
11 Oct 02	CUSIP 449491109							
Settled	MERRILL PROFESSIONAL CLEARING CORP /	10,931,500						
	144.00							
	OTHER CHARGES 1.50							

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Account number 5502
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Investment Transaction Detail

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

Sales**Equities**

29 Jan 02 1 Feb 02 Settled	IKON OFFICE SOLUTIONS INC COM STK CUSIP 451713101 FIDELITY CAPITAL MARKETS / 450 00 OTHER CHARGES 1 58	- 7,500 000 13 852000	103 438 44	000	44 287 48	59 140 86	0 00	59,140 86
30 Jan 02 4 Feb 02 Settled	IKON OFFICE SOLUTIONS INC COM STK CUSIP 451713101 PRINCETON SECURITIES / 54 00 OTHER CHARGES 19	- 800 000 13 750000	12 320 81	000	4 268 31	8 052 50	0 00	8 052 50
31 Jan 02 5 Feb 02 Settled	IKON OFFICE SOLUTIONS INC COM STK CUSIP 451713101 FIDELITY CAPITAL MARKETS / 222 00 OTHER CHARGES 77	- 3 700 000 13 823500	50 824 18	000	17 547 48	33 376 68	0 00	33 376 88
1 Feb 02 8 Feb 02 Settled	IKON OFFICE SOLUTIONS INC COM STK CUSIP 451713101 PRINCETON SECURITIES / 308 00 OTHER CHARGES 1 07	- 5 100 000 13 860800	70 883 01	000	- 24 187 08	46 705 93	0 00	46 705 93
4 Feb 02 7 Feb 02 Settled	IKON OFFICE SOLUTIONS INC COM STK CUSIP 451713101 PRINCETON SECURITIES / 42 00 OTHER CHARGES 15	- 700 000 13 820700	8,702 34	000	- 3 318 78	6 382 55	0 00	6,382 55
13 Feb 02 19 Feb 02 Settled	IKON OFFICE SOLUTIONS INC COM STK CUSIP 451713101 UBS WARBURG LLC / 54 00 OTHER CHARGES 19	- 800 000 13 500800	12,096 62	000	4 268 31	7 828 31	0 00	7,828 31
27 Feb 02 4 Mar 02 Settled	IKON OFFICE SOLUTIONS INC COM STK CUSIP 451713101 MERRILL LYNCH PIERCE FENNER & SMITH / 114 00 OTHER CHARGES 38	- 1 800 000 13 533500	25 589 26	000	9 010 87	16 588 39	0 00	16 588 39
10 Jun 02 13 Jun 02 Settled	IKON OFFICE SOLUTIONS INC COM STK CUSIP 451713101 INVESTMENT TECHNOLOGY GROUP INC / 148 00 OTHER CHARGES 7 08	7 400 000 9 215000	68,040 84	000	65 610 49	2 430 45	0 00	2 430 45
1 Jul 02 5 Jul 02 Settled	IKON OFFICE SOLUTIONS INC COM STK CUSIP 451713101 INVESTMENT TECHNOLOGY GROUP INC / 48 00 OTHER CHARGES 64	- 2 400 000 8 725000	20 881 38	000	- 21,180 72	289 36	0 00	289 36

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
16 Jul 02 19 Jul 02 Settled	IKON OFFICE SOLUTIONS INC COM STK CUSIP 451713101 INVESTMENT TECHNOLOGY GROUP INC / 110.00 OTHER CHARGES 1.33	5 500 000	43 833.87	000	48 539.15	- 4 705.48	0.00	4 705.48
29 Jul 02 1 Aug 02 Settled	IKON OFFICE SOLUTIONS INC COM STK CUSIP 451713101 MERRILL LYNCH PIERCE FENNER & SMITH / 238.00 OTHER CHARGES 1.46	- 5 900 000	48 172.83	000	52 069.27	- 3 896.64	0.00	- 3 896.64
13 Aug 02 18 Aug 02 Settled	IKON OFFICE SOLUTIONS INC COM STK CUSIP 451713101 FIDELITY CAPITAL MARKETS / 208.00 OTHER CHARGES 1.45	- 5 200 000	47 667.47	000	45 242.85	2 424.52	0.00	2 424.52
25 Jan 02 30 Jan 02 Settled	ILL TOOL WKS INC COM CUSIP 452308109 CREDIT SUISSE FIRST BOSTON CORPORATION / 114.00 OTHER CHARGES 1.87	1 900 000	130 984.03	000	- 109 805.61	21,178.42	0.00	21,178.42
8 Feb 02 11 Feb 02 Settled	ILL TOOL WKS INC COM CUSIP 452308109 INVESTMENT TECHNOLOGY GROUP INC / 2.00 OTHER CHARGES 1.1	100 000	8 834.89	000	- 6 728.00	108.89	0.00	108.89
7 Feb 02 12 Feb 02 Settled	ILL TOOL WKS INC COM CUSIP 452308109 LAZARD FRERES & CO / 8.00 OTHER CHARGES 1.1	- 300 000	20 544.11	000	- 20 178.00	366.11	0.00	366.11
8 Feb 02 13 Feb 02 Settled	ILL TOOL WKS INC COM CUSIP 452308109 BANC AMERICA SECUR MONTGOMERY DIV / 24.00 OTHER CHARGES 8.3	800 000	54 826.85	000	53 172.14	1 754.71	0.00	1 754.71
12 Feb 02 15 Feb 02 Settled	ILL TOOL WKS INC COM CUSIP 452308109 LAZARD FRERES & CO / 8.00 OTHER CHARGES 2.2	- 200 000	14 078.20	000	12 548.00	1,530.20	0.00	1 530.20
14 Feb 02 20 Feb 02 Settled	ILL TOOL WKS INC COM CUSIP 452308109 BEAR STEARNS SECURITIES CORP / 36.00 OTHER CHARGES 6.5	- 600 000	42 863.35	000	- 34 622.46	8 240.89	0.00	8 240.89

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
14 Feb 02 20 Feb 02 Settled	ILL TOOL WKS INC COM CUSIP 452308109 BEAR STEARNS SECURITIES CORP / 38 00 OTHER CHARGES 05	- 800 000 71 743400	43 009 39	000	- 34,822 46	8 388 93	0 00	8 388 93
15 Feb 02 21 Feb 02 Settled	ILL TOOL WKS INC COM CUSIP 452308109 BEAR STEARNS SECURITIES CORP / 42 00 OTHER CHARGES 78	- 700 000 71 581100	50 050 01	000	- 40 380 78	9 659 23	0 00	9 659 23
21 Feb 02 28 Feb 02 Settled	ILL TOOL WKS INC COM CUSIP 452308109 LIQUIDNET INC / 38 00 OTHER CHARGES 2 02	- 1,800 000 74 700000	134 421 88	000	- 101 397 51	33 024 47	0 00	33 024 47
2 Apr 02 5 Apr 02 Settled	ILL TOOL WKS INC COM CUSIP 452308109 TROSTER SINGER CORP / 1 50 OTHER CHARGES 22	- 100 000 71 840000	7,182 28	000	- 6 856 60	335 68	0 00	335 68
2 Apr 02 5 Apr 02 Settled	ILL TOOL WKS INC COM CUSIP 452308109 INVESTMENT TECHNOLOG / GROUP INC / 4 00 OTHER CHARGES 44	200 000 71 835000	14 382 58	000	13 576 00	788 58	0 00	788 58
17 Apr 02 22 Apr 02 Settled	ILL TOOL WKS INC COM CUSIP 452308109 PRINCETON SECURITIES / 38 00 OTHER CHARGES 1 57	- 600 000 75 812000	45 448 83	000	33 486 51	11 963 32	0 00	11 963 32
30 Aug 02 5 Sep 02 Settled	ILL TOOL WKS INC COM CUSIP 452308109	- 4 600 000 68 520000	315,192 00	000	304,429 00	10 763 00	0 00	10 763 00
8 Dec 02 11 Dec 02 Settled	ILL TOOL WKS INC COM CUSIP 452308109 FIDELITY CAPITAL MARKET S / 66 00 OTHER CHARGES 2 25	1,100 000 67 885000	74 605 25	000	61 116 00	13 489 25	0 00	13 489 25
10 Sep 02 13 Sep 02 Settled	IMMUCOR INC COM STK CUSIP 452528108 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 50	- 700 000 28 280000	18,381 44	000	- 15,808 38	2 573 06	0 00	2 573 06
10 Sep 02 13 Sep 02 Settled	IMMUCOR INC COM STK CUSIP 452528108 INVESTMENT TECHNOLOGY GROUP INC / 22 00 OTHER CHARGES 80	1 100 000 27 145000	29 838 60	000	- 24 841 74	4 994 86	0 00	4,994 86

The Northern Trust Company

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Investment Transaction Detail

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

Sales

Equities

10 Sep 02 13 Sep 02 Settled	IMMUCOR INC COM STK CUSIP 452528108 INVESTMENT TECHNOLOGY GROUP INC / 54 00 OTHER CHARGES 2 13	- 2 700 000 26 125000	70 481 37	000	60 875 18	9 508 19	0 00	9 508 19
10 Sep 02 13 Sep 02 Settled	IMMUCOR INC COM STK CUSIP 452528108 INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 1 24	1 500 000 27 365000	41 016 28	000	33 875 10	7 141 18	0 00	7,141 18
10 Sep 02 13 Sep 02 Settled	IMMUCOR INC COM STK CUSIP 452528108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 33	- 400 000 28 580000	10 823 67	000	9 033 38	1 590 31	0 00	1 590 31
11 Sep 02 18 Sep 02 Settled	IMMUCOR INC COM STK CUSIP 452528106 B TRADE SERVICES / 20 00 OTHER CHARGES 83	1 000 000 27 488000	27 487 17	000	22 583 40	4,883 77	0 00	4 883 77
28 Jan 02 31 Jan 02 Settled	IMPAX LAB INC COM CUSIP 45256B101 INVESTMENT TECHNOLOGY GROUP INC / 38 00 OTHER CHARGES 38	- 1 900 000 13 050000	24 758 62	000	24 833 00	76 38	0 00	- 76 38
29 Jan 02 1 Feb 02 Settled	IMPAX LAB INC COM CUSIP 45256B101 KNIGHT SECURITIES L P OTHER CHARGES 61	3,100 000 12 960000	40 175 39	000	40 517 00	- 341 61	0 00	341 61
28 Feb 02 1 Mar 02 Settled	IMPAX LAB INC COM CUSIP 45256B101 KNIGHT SECURITIES L P OTHER CHARGES 48	- 3 100 000 10 270000	31 836 52	000	39 984 50	- 8 147 98	0 00	- 8,147 98
28 Feb 02 1 Mar 02 Settled	IMPAX LAB INC COM CUSIP 45256B101 INSTINET / 85 00 OTHER CHARGES 98	- 8 500 000 10 040000	65 194 02	000	- 73 243 60	8 049 58	0 00	- 8,049 58
28 Feb 02 1 Mar 02 Settled	IMPAX LAB INC COM CUSIP 45256B101 INVESTMENT TECHNOLOGY GROUP INC / 36 00 OTHER CHARGES 28	- 1 800 000 10 325000	18 548 72	000	23 526 00	4 877 28	0 00	4 877 28

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued interest	Cost	Market	Translation	Total

Sales**Equities**

27 Feb 02 4 Mar 02 Settled	IMPAX LAB INC COM CUSIP 45258B101 KNIGHT SECURITIES L.P. OTHER CHARGES 84	- 8 100 000 10 179700	82,095 23	000	66 023 74	- 3 928 51	0 00	- 3 928 51
30 Aug 02 5 Sep 02 Settled	IMS HLTH INC COM STK CUSIP 448934108	- 4 400 000 17 400000	76 560 00	000	- 70 642 00	5 918 00	0 00	5 918 00
10 Jun 02 13 Jun 02 Settled	INDEPENDENCE CMNTY BK CORP COM CUSIP 453414104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 09	- 100 000 28 581700	2 858 08	000	- 1 891 50	974 58	0 00	974 58
11 Jun 02 14 Jun 02 Settled	INDEPENDENCE CMNTY BK CORP COM CUSIP 453414104 INVESTMENT TECHNOLOGY GROUP INC / 100 00 OTHER CHARGES 4 31	- 5,000 000 28 585300	142,822 19	000	- 93 697 00	49 125 19	0 00	49 125 19
11 Jun 02 14 Jun 02 Settled	INDEPENDENCE CMNTY BK CORP COM CUSIP 453414104 INSTINET / 5 00 OTHER CHARGES 43	- 500 000 28 395000	14,192 07	000	- 9 407 50	4 784 57	0 00	4 784 57
18 Jul 02 18 Jul 02 Settled	INDEPENDENCE CMNTY BK CORP COM CUSIP 453414104 TROSTER SINGER CORP OTHER CHARGES 1 80	1,800 000 27 840000	52 894 40	000	- 35 150 00	17 744 40	0 00	17 744 40
17 Jul 02 22 Jul 02 Settled	INDEPENDENCE CMNTY BK CORP COM CUSIP 453414104 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 43	- 500 000 27 885000	13 982 07	000	- 9 250 00	4 732 07	0 00	4 732 07
17 Jul 02 22 Jul 02 Settled	INDEPENDENCE CMNTY BK CORP COM CUSIP 453414104 ARCHIPELAGO BCC CAPITAL / 18 00 OTHER CHARGES 1 07	- 1 200 000 28 073300	33 668 84	000	- 22,034 35	11 834 59	0 00	11,834 59
17 Jul 02 22 Jul 02 Settled	INDEPENDENCE CMNTY BK CORP COM CUSIP 453414104 INSTINET / 20 00 OTHER CHARGES 1 70	- 2 000 000 28 100000	56 178 30	000	- 33 259 20	22 919 10	0 00	22 919 10
17 Jul 02 22 Jul 02 Settled	INDEPENDENCE CMNTY BK CORP COM CUSIP 453414104 INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 1 30	- 1 500 000 28 575000	42 831 20	000	25 265 25	17 565 95	0 00	17 565 95

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

Sales

Equities

17 Jul 02 22 Jul 02 Settled	INDEPENDENCE CMNTY BK CORP COM CUSIP 453414104 TROSTER SINGER CORP OTHER CHARGES 1 09	- 2 000 000 28 030000	56 058 31	000	- 33 391 53	22 666 78	0 00	22 666 78
17 Jul 02 22 Jul 02 Settled	INDEPENDENCE CMNTY BK CORP COM CUSIP 453414104 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 51	- 600 000 28 180000	16 883 49	000	- 11 100 00	5,783 49	0 00	5 783 49
18 Jul 02 23 Jul 02 Settled	INDEPENDENCE CMNTY BK CORP COM CUSIP 453414104 TROSTER SINGER CORP OTHER CHARGES 1 19	- 1 400 000 28 040000	39 254 61	000	23,261 44	15 973 37	0 00	15 973 37
21 May 02 24 May 02 Settled	INDEVUS PHARMACEUTICALS INC COM CUSIP 454072109 INSTINET / 10 00 OTHER CHARGES 03	400 000 7 129000	2 841 51	000	- 3 836 00	994 49	0 00	994 49
21 May 02 24 May 02 Settled	INDEVUS PHARMACEUTICALS INC COM CUSIP 454072109 TROSTER SINGER CORP OTHER CHARGES 25	- 1 300 000 6 240000	8 111 75	000	- 12 467 00	4 355 25	0 00	4 355 25
21 May 02 24 May 02 Settled	INDEVUS PHARMACEUTICALS INC COM CUSIP 454072109 TROSTER SINGER CORP OTHER CHARGES 76	4 000 000 6 273300	25 092 44	000	38 262 00	- 13 169 56	0 00	13 169 56
22 May 02 28 May 02 Settled	INDEVUS PHARMACEUTICALS INC COM CUSIP 454072109 TROSTER SINGER CORP OTHER CHARGES 2 77	- 14 600 000 6 298000	91 948 03	000	138 203 56	46 255 47	0 00	46,255 47
10 Jun 02 13 Jun 02 Settled	INDYMAC BANCORP INC COM CUSIP 456607100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	- 100 000 23 185000	2 317 43	000	- 2,542 00	224 57	0 00	- 224 57
11 Jun 02 14 Jun 02 Settled	INDYMAC BANCORP INC COM CUSIP 456607100 INVESTMENT TECHNOLOGY GROUP INC / 172 00 OTHER CHARGES 6 08	8 600 000 23 400000	201 081 94	000	- 148,392 61	52 669 33	0 00	52 669 33

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued interest	Cost	Market	Translation	Total
Sales								
Equities								
14 Aug 02 19 Aug 02 Settled	INDYMAC BANCORP INC COM CUSIP 458607100 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 88	- 1 000 000 22 475000	22,454 32	000	27 362 42	- 4,908 10	0 00	- 4 808 10
22 Oct 02 25 Oct 02 Settled	INNKEEPERS USA TR COM CUSIP 4578J0104 JONES & ASSOCIATES / 04 00 OTHER CHARGES 48	- 2 100 000 7 473300	15 609 45	000	- 18,751 74	3 142 29	0 00	- 3 142 29
23 Oct 02 28 Oct 02 Settled	INNKEEPERS USA TR COM CUSIP 4578J0104 JONES & ASSOCIATES / 292 00 OTHER CHARGES 1 62	7 300 000 7 349200	53 355 54	000	64 849 39	- 11 493 85	0 00	- 11 493 85
18 Nov 02 21 Nov 02 Settled	INNKEEPERS USA TR COM CUSIP 4578J0104 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 12	- 500 000 7 685000	3,832 38	000	4 225 25	- 392 87	0 00	382 87
19 Nov 02 22 Nov 02 Settled	INNKEEPERS USA TR COM CUSIP 4578J0104 ACCESS SECURITIES INC / 58 00 OTHER CHARGES 32	- 1,400 000 7 583700	10 560 88	000	- 11 827 51	- 1 266 65	0 00	- 1 266 65
20 Nov 02 25 Nov 02 Settled	INNKEEPERS USA TR COM CUSIP 4578J0104 ACCESS SECURITIES INC / 212 00 OTHER CHARGES 1 19	- 5 300 000 7 439700	39 217 22	000	44,618 58	5 401 38	0 00	- 5 401 38
14 Jan 02 17 Jan 02 Settled	INPUT/OUTPUT INC COM CUSIP 457852105 TROSTER SINGER CORP / 43 50 OTHER CHARGES 79	2 800 000 8 847400	25 613 57	000	31 782 25	- 6,148 88	0 00	- 6 148 88
14 Jan 02 17 Jan 02 Settled	INPUT/OUTPUT INC COM CUSIP 457852105 MERRILL LYNCH PIERCE FENNER & SMITH / 108 00 OTHER CHARGES 06	- 2,700 000 8 800000	23,851 64	000	- 29 571 75	5 920 11	0 00	- 5,920 11
29 Jan 02 1 Feb 02 Settled	INPUT/OUTPUT INC COM CUSIP 457852105 JEFFERIES & COMPANY / 138 00 OTHER CHARGES 44	- 3 400 000 8 488200	28 716 64	000	- 38 498 97	- 7 782 33	0 00	- 7,782 33

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Investment Transaction Detail

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

Sales

Equities

29 Jan 02 1 Feb 02 Settled	INPUT/OUTPUT INC COM CUSIP 457652105 INSTINET / 7 00 OTHER CHARGES 09	- 700 000 8 540000	5,870 91	000	7 668 75	1 695 84	0 00	- 1,695 84
30 Jan 02 4 Feb 02 Settled	INPUT/OUTPUT INC COM CUSIP 457652105 JEFFERIES & COMPANY / 48 00 OTHER CHARGES 16	1 200 000 8 475300	10 122 20	000	12 874 08	2 751 88	0 00	2 751 88
31 Jan 02 5 Feb 02 Settled	INPUT/OUTPUT INC COM CUSIP 457652105 TROSTER SINGER CORP / 13 50 OTHER CHARGES 12	- 800 000 8 509400	7 644 84	000	- 9 650 04	- 2 005 20	0 00	- 2 005 20
4 Feb 02 7 Feb 02 Settled	INPUT/OUTPUT INC COM CUSIP 457652105 TROSTER SINGER CORP / 3 00 OTHER CHARGES 03	200 000 8 350000	1 666 97	000	2 142 00	475 03	0 00	475 03
13 Feb 02 18 Feb 02 Settled	INPUT/OUTPUT INC COM CUSIP 457652105 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 08	- 800 000 8 225000	4 922 02	000	6 428 00	- 1 503 08	0 00	- 1 503 08
13 Feb 02 19 Feb 02 Settled	INPUT/OUTPUT INC COM CUSIP 457652105 CANTOR FITZGERALD & CO / 384 00 OTHER CHARGES 1 18	- 8 600 000 8 200000	78 334 81	000	- 89 910 57	- 11 575 76	0 00	11 575 76
18 Nov 02 21 Nov 02 Settled	INSIGHT COMMUNICATIONS INC CL A CUSIP 45768V108 FIDELITY CAPITAL MARKETS / 114 00 OTHER CHARGES 2 01	5 700 000 11 706000	66 619 59	000	- 68 419 50	- 1 799 91	0 00	1 799 91
18 Nov 02 21 Nov 02 Settled	INSIGHT COMMUNICATIONS INC CL A CUSIP 45768V108 INVESTMENT TECHNOLOGY GROUP INC / 134 00 OTHER CHARGES 2 37	6 700 000 11 725600	78 425 15	000	75 516 50	2 908 65	0 00	2 908 65
19 Nov 02 22 Nov 02 Settled	INSIGHT COMMUNICATIONS INC CL A CUSIP 45768V108 FIDELITY CAPITAL MARKETS / 122 00 OTHER CHARGES 2 08	- 8 100 000 11 171600	68 022 70	000	58 831 25	11 191 45	0 00	11,191 45

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
10 Sep 02 13 Sep 02 Settled	INSIGHT ENTERPRISES INC COM CUSIP 45785U103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 12 370000	1 234 88	000	- 2 701 50	- 1 488 54	0 00	- 1,466 54
11 Sep 02 18 Sep 02 Settled	INSIGHT ENTERPRISES INC COM CUSIP 45785U103 INSTINET / 11 00 OTHER CHARGES 42	1,100 000 12 430000	13 661 58	000	- 29 718 50	- 18,054 82	0 00	- 18 054 82
22 Oct 02 25 Oct 02 Settled	INSIGHT ENTERPRISES INC COM CUSIP 45785U103 INSTINET / 18 00 OTHER CHARGES 72	- 1 900 000 12 475000	23 682 78	000	- 51 303 00	27,820 22	0 00	- 27 820 22
22 Oct 02 25 Oct 02 Settled	INSIGHT ENTERPRISES INC COM CUSIP 45785U103 SCHWAB CHARLES OTHER CHARGES 1 85	- 4,500 000 12 140000	54 828 35	000	- 121 185 00	- 68 558 65	0 00	- 68 558 65
3 Apr 02 8 Apr 02 Settled	INSTINET GROUP INC COM CUSIP 457750107 CANTOR FITZGERALD & CO / 81 80 OTHER CHARGES 38	- 1 700 000 6 968400	11,760 92	000	- 19 741 80	7 880 88	0 00	- 7 880 88
28 Jan 02 31 Jan 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 TROSTER SINGER CORP OTHER CHARGES 02	- 100 000 12 700000	1 269 88	000	- 1,521 77	- 251 78	0 00	- 251 78
28 Jan 02 31 Jan 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 12	- 800 000 12 525000	7 502 88	000	9,033 43	- 1 530 55	0 00	1,530 55
14 Feb 02 20 Feb 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 02	- 100 000 11 775000	1 175 48	000	- 1 424 58	- 249 10	0 00	- 249 10
14 Feb 02 20 Feb 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 TROSTER SINGER CORP OTHER CHARGES 30	1 700 000 11 750000	19 974 70	000	- 24,117 98	- 4 143 28	0 00	- 4 143 28

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
14 Feb 02 20 Feb 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 INSTINET / 87 50 OTHER CHARGES 48	2 700 000 11 815300	31 833 33	000	- 38 218 50	- 6 385 17	0 00	- 6 385 17
15 Feb 02 21 Feb 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 KNIGHT SECURITIES L P OTHER CHARGES 2E	1 500 000 11 440000	17 159 74	000	- 21 232 50	- 4 072 78	0 00	- 4 072 78
15 Feb 02 21 Feb 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 TROSTER SINGER CORP OTHER CHARGES 25	1 400 000 11 430000	18 001 75	000	19 817 00	- 3 815 25	0 00	3 815 25
15 Feb 02 21 Feb 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 02	100 000 11 585000	1 158 48	000	- 1 415 50	259 02	0 00	259 02
15 Feb 02 21 Feb 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 INVESTMENT TECHNOLOGY GROUP INC / 60 00 OTHER CHARGES 52	- 3 000 000 11 435000	34 244 48	000	42 465 00	8 220 52	0 00	- 8 220 52
28 Feb 02 1 Mar 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 KNIGHT SECURITIES L P OTHER CHARGES 50	3 000 000 10 948000	32 846 50	000	42 303 00	9 456 50	0 00	9 456 50
27 Feb 02 4 Mar 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 KNIGHT SECURITIES L P OTHER CHARGES 97	5 900 000 10 900000	64 309 03	000	78 024 50	13 715 47	0 00	- 13 715 47
28 Feb 02 5 Mar 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 KNIGHT SECURITIES L P OTHER CHARGES 22	- 1 400 000 10 440000	14 815 78	000	17 445 00	2 829 22	0 00	2 829 22
17 Jun 02 20 Jun 02 Settled	INTEL CORP CAP CUSIP 458140100 GOLDMAN SACHS & COMPANY OTHER CHARGES 81	- 900 000 22 500000	20 248 39	000	32 678 12	12 429 73	0 00	12,429 73

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
22 Jul 02	INTEL CORP CAP	- 2,200 000	40 555 77	000	89 156 43	48,600 68	0 00	- 48,600 68
25 Jul 02	CUSIP 458140100							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 44 00	18 455000						
	OTHER CHARGES 1 23							
23 Jul 02	INTEL CORP CAP	- 5 900 000	108,350 23	000	237 513 87	- 129 163 64	0 00	- 129 163 64
26 Jul 02	CUSIP 458140100							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 118 00	18 385000						
	OTHER CHARGES 3 27							
23 Jul 02	INTEL CORP CAP	- 4 200 000	77,424 66	000	- 170,207 73	- 82 783 07	0 00	- 82 783 07
26 Jul 02	CUSIP 458140100							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 84 00	18 455000						
	OTHER CHARGES 2 34							
23 Jul 02	INTEL CORP CAP	2 600 000	47 805 54	000	- 105 366 69	57,581 15	0 00	57,581 15
26 Jul 02	CUSIP 458140100							
Settled	JEFFERIES & COMPANY	18 387300						
	OTHER CHARGES 1 44							
30 Aug 02	INTEL CORP CAP	- 101,100 000	1 885 337 00	000	1 435,682 07	249 654 83	0 00	249 654 83
5 Sep 02	CUSIP 458140100							
Settled		18 670000						
3 Oct 02	INTEL CORP CAP	18 700 000	268 747 45	000	- 729,010 54	482,283 09	0 00	- 482,283 09
8 Oct 02	CUSIP 458140100							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 374 00	14 285000						
	OTHER CHARGES 8 05							
3 Oct 02	INTEL CORP CAP	- 6,100 000	86 434 39	000	- 243 867 33	- 157 432 94	0 00	157 432 94
8 Oct 02	CUSIP 458140100							
Settled	CANTOR FITZGERALD & CO	14 170000						
	OTHER CHARGES 2 81							
9 Dec 02	INTERMAGNETICS GEN CORP COM	- 3 400 000	66 603 89	000	- 82 712 38	3 891 63	0 00	3 891 63
12 Dec 02	CUSIP 458771102							
Settled	SCHWAB CHARLES	18 580000						
	OTHER CHARGES 2 01							
12 Apr 02	INTERNET SEC SYS INC COM	- 100 000	2,112 83	000	- 3 509 50	- 1,396 87	0 00	- 1,396 87
17 Apr 02	CUSIP 48060X107							
Settled	GOLDMAN SACHS & COMPANY	21 129000						
	OTHER CHARGES 07							
2 Jan 02	INTERPUBLIC GROUP COMPANIES INC COM	- 100 000	2 943 45	000	- 3 779 09	- 835 64	0 00	- 835 64
7 Jan 02	CUSIP 480690100							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	29 455000						
	OTHER CHARGES 05							

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			Principal	Accrued Interest		Market	Translation	

Sales

Equities

3 Jan 02 8 Jan 02 Settled	INTERPUBLIC GROUP COMPANIES INC COM CUSIP 460690100 INSTINET / 3 00 OTHER CHARGES 14	300 000 29 650000	8 891 86	000	11 337 27	2 445 41	0 00	2 445 41
29 Jan 02 1 Feb 02 Settled	INTERPUBLIC GROUP COMPANIES INC COM CUSIP 460690100 MERRILL LYNCH PIERCE FENNER & SMITH / 12 00 OTHER CHARGES 18	400 000 28 628600	11 439 28	000	15 116 36	- 3 877 10	0 00	3 877 10
5 Feb 02 8 Feb 02 Settled	INTERPUBLIC GROUP COMPANIES INC COM CUSIP 460690100 WEEDEN AND & CO / 24 00 OTHER CHARGES 34	800 000 29 035700	22 404 22	000	- 30 232 72	- 7 828 50	0 00	- 7 828 50
8 Feb 02 11 Feb 02 Settled	INTERPUBLIC GROUP COMPANIES INC COM CUSIP 460690100 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 09	- 200 000 28 335000	5 662 81	000	7 558 18	- 1 895 27	0 00	- 1 895 27
11 Feb 02 14 Feb 02 Settled	INTERPUBLIC GROUP COMPANIES INC COM CUSIP 460690100 GOLDMAN SACHS & COMPANY / 30 00 OTHER CHARGES 22	- 500 000 29 057000	14,498 28	000	18 895 45	- 4 397 17	0 00	4 397 17
12 Feb 02 15 Feb 02 Settled	INTERPUBLIC GROUP COMPANIES INC COM CUSIP 460690100 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 31	- 700 000 28 628600	20 025 71	000	21 556 50	- 1 530 79	0 00	- 1 530 79
12 Feb 02 15 Feb 02 Settled	INTERPUBLIC GROUP COMPANIES INC COM CUSIP 460690100 MORGAN STANLEY & CO INC / 3 00 OTHER CHARGES 05	100 000 28 809400	2 657 89	000	3 079 50	- 221 61	0 00	- 221 61
7 Mar 02 12 Mar 02 Settled	INTERPUBLIC GROUP COMPANIES INC COM CUSIP 460690100 BERNSTEIN SANFORD C & CO / 59 50 OTHER CHARGES 84	1 700 000 32 872500	55 822 81	000	- 48 690 84	7,132 07	0 00	7 132 07
18 Mar 02 21 Mar 02 Settled	INTERPUBLIC GROUP COMPANIES INC COM CUSIP 460690100 MORGAN STANLEY & CO INC OTHER CHARGES 47	- 900 000 34 481000	31 041 43	000	17 413 02	13 628 41	0 00	13,628 41

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	INTERPUBLIC GROUP COMPANIES INC COM CUSIP 460890100	- 5 800 000 18 230000	105 734 00	000	- 94 424 00	11 310 00	0 00	11 310 00
22 Jan 02 25 Jan 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 34	- 200 000 111 168300	22 228 92	000	24 452 00	- 2 223 08	0 00	2 223 08
23 Jan 02 28 Jan 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 17	100 000 111 025000	11 100 33	000	12 228 00	- 1,125 87	0 00	1 125 87
6 Feb 02 11 Feb 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 33	- 200 000 108 875000	21,370 87	000	- 23 370 76	2 000 09	0 00	- 2 000 09
12 Feb 02 15 Feb 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 17	- 100 000 108 885000	10 696 33	000	- 11 685 38	- 889 05	0 00	- 889 05
15 Feb 02 21 Feb 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 SMITH BARNEY INC / 8 00 OTHER CHARGES 32	- 200 000 103 741500	20,741 98	000	- 23,355 00	2 613 02	0 00	2 613 02
28 Feb 02 5 Mar 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 MERRILL LYNCH PIERCE FENNER & SMITH / 15 00 OTHER CHARGES 45	- 300 000 88 804000	29 585 75	000	- 34 989 48	- 5 423 73	0 00	- 5,423 73
5 Mar 02 8 Mar 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 MORGAN STANLEY & CO INC / 9 00 OTHER CHARGES 48	- 300 000 105 813200	31,734 48	000	- 34 903 44	- 3,188 96	0 00	- 3,188 96
12 Mar 02 15 Mar 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 MORGAN STANLEY & CO INC / 8 00 OTHER CHARGES 33	- 200 000 107 458500	21 484 97	000	- 23 268 88	1,783 89	0 00	- 1,783 89

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
2 Apr 02 5 Apr 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 2 14	700 000 101 105000	70 757 36	000	85 582 00	14,824 84	0 00	- 14 824 84
12 Apr 02 17 Apr 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 GOLDMAN SACHS & COMPANY OTHER CHARGES 4 38	- 1 700 000 85 528000	145 393 22	000	- 182 995 02	37 601 80	0 00	37 601 80
15 Apr 02 18 Apr 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES .8	100 000 85 540000	8 551 74	000	12 226 00	3 674 26	0 00	3 674 26
15 Apr 02 18 Apr 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 FIDELITY CAPITAL MARKETS / 60 00 OTHER CHARGES 3 05	1 500 000 85 074100	127 547 30	000	183 390 00	55 842 70	0 00	55 842 70
16 Apr 02 19 Apr 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 27	- 100 000 86 560000	8 653 73	000	12 226 00	3 572 27	0 00	3 572 27
18 Apr 02 19 Apr 02 Settled	INTL BUSINESS MACHS CCRP COM CUSIP 459200101 INSTINET / 4 00 OTHER CHARGES 1 03	- 400 000 85 350000	34 134 97	000	- 48 904 00	14 769 03	0 00	14 769 03
16 Apr 02 19 Apr 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 FIDELITY CAPITAL MARKETS / 288 00 OTHER CHARGES 18 68	7 200 000 86 189500	820 257 72	000	- 880 272 00	260 014 28	0 00	260 014 28
16 Apr 02 19 Apr 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 28	100 000 86 255000	8,623 24	000	- 12 226 00	3 602 76	0 00	3 602 76
21 May 02 24 May 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 3 57	1 400 000 83 380000	118 742 48	000	- 133 282 15	16 539 67	0 00	- 16 539 67
30 Aug 02 5 Sep 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101	25 900 000 75 380000	1 952 342 00	000	- 1 393 508 59	558 835 41	0 00	558 835 41

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1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
3 Sep 02 8 Sep 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 1 10	- 500 000 72 711400	36,344 60	000	- 61 130 00	- 24 785 40	0 00	- 24 785 40
4 Sep 02 8 Sep 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 2'	100 000 72 390000	7 238 78	000	12 228 00	- 4 889 22	0 00	- 4 889 22
5 Sep 02 10 Sep 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 CREDIT SUISSE FIRST BOSTON CORPORATION / 48 00 OTHER CHARGES 2 81	- 1 200 000 72 197100	88 585 91	000	148 712 00	- 60 126 09	0 00	- 60 126 09
5 Sep 02 10 Sep 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 22	- 100 000 72 215000	7 218 28	000	- 12,228 00	- 5,006 72	0 00	5 008 72
5 Sep 02 10 Sep 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 22	- 100 000 72 405000	7 238 28	000	- 12 228 00	- 4 987 72	0 00	4 987 72
5 Sep 02 10 Sep 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 INSTINET / 4 00 OTHER CHARGES 88	- 400 000 73 730000	29 487 11	000	- 48 804 00	- 19 416 88	0 00	19,416 88
30 Aug 02 5 Sep 02 Settled	INTL FLAVORS & FRAGRANCES INC COM CUSIP 459508101	- 1,400 000 32 250000	45 150 00	000	- 43,844 00	1 506 00	0 00	1 508 00
5 Apr 02 10 Apr 02 Settled	INTL GAME TECH COM CUSIP 459802102 MERRILL LYNCH PIERCE FENNER & SMITH / 398 00 OTHER CHARGES 11 83	8 600 000 58 500000	385 682 37	000	364 617 68	21 074 71	0 00	21,074 71
30 Aug 02 5 Sep 02 Settled	INTL GAME TECH COM CUSIP 459802102	- 1 400 000 64 880000	90 552 00	000	91,399 00	847 00	0 00	- 847 00

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Account number 5502
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Investment Transaction Detail

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

Sales

Equities

14 Jan 02 17 Jan 02 Settled	INTL MULTIFOODS CORP COM CUSIP 460043102 INVESTMENT TECHNOLOGY GROUP INC / 62 00 OTHER CHARGES 1 09	- 3 100 000	72 011 91	000	81 391 70	- 9 369 79	0 00	- 9,369 79
15 Jan 02 18 Jan 02 Settled	INTL MULTIFOODS CORP COM CUSIP 460043102 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 25	- 700 000	18 239 75	000	13,699 00	2 540 75	0 00	2 540 75
28 Jan 02 31 Jan 02 Settled	INTL MULTIFOODS CORP COM CUSIP 460043102 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 1E	- 500 000	11 362 32	000	- 8 785 00	1 577 32	0 00	1 577 32
30 Aug 02 5 Sep 02 Settled	INTL PAPER CO COM CUSIP 460148103	- 7 300 000	274 845 00	000	280 794 50	- 5 948 50	0 00	5 949 50
2 Jan 02 7 Jan 02 Settled	INTUIT COM CUSIP 461202103 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 13	- 200 000	8 157 37	000	- 6 880 00	1 277 37	0 00	1 277 37
3 Jan 02 8 Jan 02 Settled	INTUIT COM CUSIP 461202103 INSTINET / 5 00 OTHER CHARGES 32	500 000	20 762 18	000	15 821 50	4 940 68	0 00	4 940 68
3 Jan 02 8 Jan 02 Settled	INTUIT COM CUSIP 461202103 TROSTER SINGER CORP OTHER CHARGES 13	- 200 000	8,399 05	000	6 651 00	1 748 05	0 00	1 748 05
8 Jul 02 11 Jul 02 Settled	INTUIT COM CUSIP 461202103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 15	100 000	4 780 85	000	4 491 50	289 35	0 00	289 35
8 Jul 02 11 Jul 02 Settled	INTUIT COM CUSIP 461202103 INSTINET / 30 00 OTHER CHARGES 1 74	1 200 000	57 499 88	000	- 53 692 48	3 807 50	0 00	3 807 50
8 Jul 02 11 Jul 02 Settled	INTUIT COM CUSIP 461202103 JEFFERIES & COMPANY OTHER CHARGES 3 25	2 300 000	107 964 73	000	102 654 27	5 310 46	0 00	5 310 46

Account number 5502
 Account Name FAMILY CODE FAM5502

Portfolio Statement
 1 JAN 02 - 31 DEC 02

Investment Transaction Detail

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

Sales

8 Jul 02	INTUIT COM	- 3,300 000	158 658 58	000	- 141 420 00	17 238 58	0 00	17 238 58
12 Jul 02	CUSIP 481202103							
	JEFFERIES & COMPANY							
	OTHER CHARGES							

11 Jul 02	INTUIT COM	- 300 000	14 020 67	000	- 12,853 65	1 167 02	0 00	1 167 02
16 Jul 02	CUSIP 481202103							
	JEFFERIES & COMPANY							
	OTHER CHARGES							

8 Aug 02	INTUIT COM	- 700 000	28,267 80	000	- 29,991 65	- 1,724 05	0 00	- 1 724 05
8 Aug 02	CUSIP 481202103							
	CANTOR FITZGERALD & CO							
	OTHER CHARGES							

7 Aug 02	INTUIT COM	- 1 100 000	44 709 81	000	- 48 913 55	- 2 203 64	0 00	- 2 203 64
12 Aug 02	CUSIP 481202103							
	CANTOR FITZGERALD & CO							
	OTHER CHARGES							

7 Aug 02	INTUIT COM	- 200 000	8,022 33	000	- 8 569 10	546 77	0 00	- 546 77
12 Aug 02	CUSIP 481202103							
	INVESTMENT TECHNOLOGY GROUP INC / 4 00							
	OTHER CHARGES							

8 Aug 02	INTUIT COM	- 100 000	4 181 87	000	- 4,183 00	- 1 13	0 00	- 1 13
13 Aug 02	CUSIP 481202103							
	TROSTER SINGER CORP							
	OTHER CHARGES							

8 Aug 02	INTUIT COM	- 500 000	21 028 48	000	- 20 915 00	113 48	0 00	113 48
14 Aug 02	CUSIP 481202103							
	MERRILL PROFESSIONAL CLEARING CORP /							
	OTHER CHARGES							

20 Aug 02	INTUIT COM	- 400 000	18,393 44	000	18 732 00	1 661 44	0 00	1,661 44
23 Aug 02	CUSIP 481202103							
	INVESTMENT TECHNOLOGY GROUP INC / 8 00							
	OTHER CHARGES							

20 Aug 02	INTUIT COM	- 100 000	4 645 38	000	- 4,183 00	462 38	0 00	462 38
23 Aug 02	CUSIP 481202103							
	INVESTMENT TECHNOLOGY GROUP INC / 2 00							
	OTHER CHARGES							

Equities

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 13 Feb 03

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Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	INTUIT COM CUSIP 481202103	3 200 000	142 818 00	000	- 139 312 00	3 504 00	0 00	3 504 00
	OTHER CHARGES	44 830000						
28 Oct 02 31 Oct 02 Settled	INTUIT COM CUSIP 481202103 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 31	- 200 000	8 989 69	000	- 8 368 00	1,623 69	0 00	1 623 69
28 Oct 02 31 Oct 02 Settled	INTUIT COM CUSIP 481202103 SCHWAB CHARLES OTHER CHARGES 3 13	2 100 000	103 843 13	000	78,587 00	25 276 13	0 00	25 276 13
29 Oct 02 1 Nov 02 Settled	INTUIT COM CUSIP 481202103 SCHWAB CHARLES OTHER CHARGES 3 29	- 2 200 000	108,988 47	000	77 273 76	31 712 71	0 00	31 712 71
29 Oct 02 1 Nov 02 Settled	INTUIT COM CUSIP 481202103 INSTINET / 3 00 OTHER CHARGES 45	- 300 000	14 794 05	000	10 548 00	4 246 05	0 00	4 246 05
30 Oct 02 4 Nov 02 Settled	INTUIT COM CUSIP 481202103 SCHWAB, CHARLES OTHER CHARGES 76	- 500 000	24 990 44	000	- 17 378 40	7 614 04	0 00	7 614 04
22 Apr 02 25 Apr 02 Settled	INVT TECH GROUP INC NEW COM CUSIP 48145F105 BUCKINGHAM RESEARCH GROUP / 9 00 OTHER CHARGES 43	- 300 000	13 894 51	000	- 15 710 22	1 715 71	0 00	1 715 71
17 Jun 02 20 Jun 02 Settled	INVT TECH GROUP INC NEW COM CUSIP 48145F105 GOLDMAN SACHS & COMPANY OTHER CHARGES 11	100 000	3 593 89	000	5 238 74	- 1 642 85	0 00	1 642 85
11 Dec 02 18 Dec 02 Settled	IONICS INC COM CUSIP 482218108 MERRILL LYNCH PIERCE FENNER & SMITH / 218 00 OTHER CHARGES 3 74	- 5 400 000	123 890 82	000	150 870 18	28 978 58	0 00	28 978 58

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
15 Apr 02 18 Apr 02 Settled	IRWIN FINL CORP COM CUSIP 464119106 INVESTMENT TECHNOLOGY GROUP INC / 114 00 OTHER CHARGES 3 27	- 5 700 000	108 268 23	000	- 112 750 37	4 482 14	0 00	- 4,482 14
8 Oct 02 11 Oct 02 Settled	ISIS PHARMACEUTICALS COM CUSIP 464330109 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 03	- 200 000	1,741 84	000	- 3 514 00	- 1 772 08	0 00	- 1,772 08
8 Oct 02 11 Oct 02 Settled	ISIS PHARMACEUTICALS COM CUSIP 464330109 CANTOR FITZGERALD & CO OTHER CHARGES 8 85	- 25 800 000	227 304 50	000	- 309,427 55	82,123 05	0 00	- 82 123 05
11 Jun 02 14 Jun 02 Settled	ITRON INC CUSIP 465741106 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 10	- 200 000	5 774 82	000	- 3 860 00	1 914 82	0 00	1 914 82
11 Jun 02 14 Jun 02 Settled	ITRON INC CUSIP 465741106 TROSTER SINGER CORP OTHER CHARGES 1 38	- 1 600 000	45 806 62	000	- 30,801 50	15 005 12	0 00	15,005 12
12 Jun 02 17 Jun 02 Settled	ITRON INC CUSIP 465741106 INVESTMENT TECHNOLOGY GROUP INC / 50 00 OTHER CHARGES 2 15	- 2 500 000	71,187 85	000	- 47 808 00	23,589 85	0 00	23,589 85
21 Mar 02 28 Mar 02 Settled	ITT INDS INC COM CUSIP 450911102 DONALDSON LUFKIN & JENRETTE SECURITIES CORP / 3 00 OTHER CHARGES 10	- 100 000	8 213 88	000	- 3 411 82	2 801 84	0 00	2,801 84
26 Mar 02 1 Apr 02 Settled	ITT INDS INC COM CUSIP 450911102 JACKSON PARTNERS AND ASSOCIATES INC / 8 00 OTHER CHARGES 28	- 300 000	18,300 88	000	- 10 235 48	8 085 52	0 00	8,085 52
27 Mar 02 2 Apr 02 Settled	ITT INDS INC COM CUSIP 450911102 JACKSON PARTNERS AND ASSOCIATES INC / 12 00 OTHER CHARGES 38	- 400 000	24,718 74	000	- 13 847 28	11 071 48	0 00	11 071 48

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 13 Feb 03

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
3 Apr 02 8 Apr 02 Settled	ITT INDS INC COM CUSIP 450911102 MERRILL PROFESSIONAL CLEARING CORP / 21 00 OTHER CHARGES 1 34	700 000 63 456100	44 398 93	000	23 609 53	20 787 40	0 00	20 787 40
4 Apr 02 8 Apr 02 Settled	ITT INDS INC COM CUSIP 450911102 PUTNAM LOVELL DE GUARDIOLA / 18 00 OTHER CHARGES 1 15	- 600 000 63 360000	37 998 85	000	- 19 924 50	18 072 35	0 00	18 072 35
30 Aug 02 5 Sep 02 Settled	ITT INDS INC COM CUSIP 450911102	1,400 000 67 880000	85 172 00	000	59 867 72	35 304 28	0 00	35 304 28
8 Apr 02 11 Apr 02 Settled	IVAX CORP COM CUSIP 465823102 LEHMAN BROTHERS INC / 820 00 OTHER CHARGES 8 48	- 18 400 000 13 108500	214 169 32	000	295 033 87	- 80 864 35	0 00	- 80 864 35
13 Feb 02 19 Feb 02 Settled	IXIA COM CUSIP 45071R109 INVESTMENT TECHNOLOGY GROUP INC / 178 00 OTHER CHARGES 1 24	8,900 000 9 245000	82,101 26	000	- 120 770 28	38 669 02	0 00	38 669 02
20 Feb 02 25 Feb 02 Settled	J P MORGAN CHASE & CO COM CUSIP 46825H100 INVESTMENT TECHNOLOGY GROUP INC / 58 00 OTHER CHARGES 1 21	2 800 000 28 735000	80 400 79	000	- 60 548 11	19 852 68	0 00	19 852 68
18 Mar 02 21 Mar 02 Settled	J P MORGAN CHASE & CO COM CUSIP 46825H100 INVESTMENT TECHNOLOGY GROUP INC / 82 00 OTHER CHARGES 2 18	4 100 000 35 315000	144 707 32	000	- 88 659 73	56 047 59	0 00	56 047 59
18 Mar 02 21 Mar 02 Settled	J P MORGAN CHASE & CO COM CUSIP 46825H100 TROSTER SINGER CORP / 23 OTHER CHARGES 01	- 15 000 35 280000	528 96	000	324 36	204 60	0 00	204 60
30 Aug 02 5 Sep 02 Settled	J P MORGAN CHASE & CO COM CUSIP 46825H100	- 30 100 000 28 400000	794 640 00	000	717 882 02	76 777 98	0 00	76 777 98
30 Aug 02 5 Sep 02 Settled	JABIL CIRCUIT INC COM CUSIP 466313103	- 3 000 000 18 710000	58 130 00	000	56 722 51	- 592 51	0 00	592 51

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Investment Transaction Detail

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

Sales**Equities**

23 Apr 02 28 Apr 02 Settled	JAKKS PAC INC COM CUSIP 47012E108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	- 100 000 20 005000	1 998 43	000	- 1 522 34	478 09	0 00	478 09
23 Apr 02 28 Apr 02 Settled	JAKKS PAC INC COM CUSIP 47012E108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 06	- 100 000 19 925000	1 990 44	000	- 1,522 34	468 10	0 00	468 10
23 Apr 02 28 Apr 02 Settled	JAKKS PAC INC COM CUSIP 47012E108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 19 735000	1 971 44	000	1 522 34	349 10	0 00	449 10
23 Apr 02 28 Apr 02 Settled	JAKKS PAC INC COM CUSIP 47012E108 KNIGHT SECURITIES L P OTHER CHARGES 3 21	- 5 400 000 19 742800	108 606 83	000	- 82 206 36	24 400 47	0 00	24 400 47
23 Apr 02 26 Apr 02 Settled	JAKKS PAC INC COM CUSIP 47012E108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 19 795000	1 977 44	000	- 1 522 34	455 10	0 00	455 10
23 Apr 02 28 Apr 02 Settled	JAKKS PAC INC COM CUSIP 47012E108 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 42	- 700 000 19 866000	13 887 58	000	- 10 656 38	3 231 20	0 00	3 231 20
24 Apr 02 29 Apr 02 Settled	JAKKS PAC INC COM CUSIP 47012E108 KNIGHT SECURITIES L P OTHER CHARGES 1 88	- 3,400 000 18 280000	62 150 12	000	- 51 813 84	10 536 28	0 00	10 536 28
21 Oct 02 24 Oct 02 Settled	JDA SOFTWARE GROUP INC COM CUSIP 48812K108 INVESTMENT TECHNOLOGY GROUP INC / 100 00 OTHER CHARGES 2 34	- 8,500 000 8 155000	77 280 18	000	218 267 82	- 140 987 68	0 00	- 140 987 68
22 Oct 02 25 Oct 02 Settled	JDA SOFTWARE GROUP INC COM CUSIP 48812K108 SCHWAB, CHARLES OTHER CHARGES 2 57	- 8 800 000 8 810000	85 236 43	000	- 168 314 37	- 81 077 84	0 00	- 81 077 84

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
8 Nov 01 14 Nov 01 Pending	REVERSAL JDN RLTY CORP COM CUSIP 485917102 INVESTMENT TECHNOLOGY GROUP INC / 40 00 OTHER CHARGES 74	2 000 000	- 21 999 26	000	25 135 60	3 136 34	0 00	3 136 34
8 Nov 01 14 Nov 01 Pending	REVERSAL JDN RLTY CORP COM CUSIP 485917102 TROSTER SINGER CORP / 22 50 OTHER CHARGES - 55	1 500 000	16 476 95	000	18,851 70	2 374 75	0 00	2 374 75
8 Nov 01 14 Nov 01 Pending	JDN RLTY CORP COM CUSIP 485917102 INVESTMENT TECHNOLOGY GROUP INC / 40 00 OTHER CHARGES 74	2 000 000	21 999 26	000	- 25 076 73	3 077 47	0 00	- 3 077 47
8 Nov 01 14 Nov 01 Pending	JDN RLTY CORP COM CUSIP 485917102 TROSTER SINGER CORP / 22 50 OTHER CHARGES 55	1,500 000	16 476 95	000	- 18 807 55	2 330 60	0 00	2 330 60
29 Jan 02 1 Feb 02 Settled	JDN RLTY CORP COM CUSIP 485917102 FIDELITY CAPITAL MARKETS / 124 00 OTHER CHARGES 58	3 100 000	37 846 52	000	38 125 88	179 37	0 00	179 37
28 Feb 02 1 Mar 02 Settled	JDN RLTY CORP COM CUSIP 485917102 INVESTMENT TECHNOLOGY GROUP INC / 60 00 OTHER CHARGES 57	- 3 000 000	37 484 43	000	35 204 28	2 280 15	0 00	2 280 15
25 Jun 02 28 Jun 02 Settled	JDN RLTY CORP COM CUSIP 485917102 MERRILL LYNCH PIERCE FENNER & SMITH / 112 00 OTHER CHARGES 1 04	2 800 000	34 130 96	000	- 29 995 94	4 135 02	0 00	4 135 02
25 Jun 02 28 Jun 02 Settled	JDN RLTY CORP COM CUSIP 485917102 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 34	900 000	10 988 66	000	9 678 07	1 310 59	0 00	1 310 59
25 Jun 02 28 Jun 02 Settled	JDN RLTY CORP COM CUSIP 485917102 TROSTER SINGER CORP / 88 50 OTHER CHARGES 2 17	5 900 000	71 889 33	000	- 62 119 22	9,770 11	0 00	9 770 11

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Account number 5502
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Investment Transaction Detail

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

Sales

Equities

14 May 02 17 May 02 Settled	JDS UNIPHASE CORP COM ISIN US48812J1018 CUSIP 48812J101 PRUDENTIAL SECURITIES INCORP / 378 00 OTHER CHARGES 1 48	- 12 800 000 3 840200	48 007 08	000	- 478 841 73	430,834 67	0 00	- 430 834 87
30 Aug 02 5 Sep 02 Settled	JDS UNIPHASE CORP COM ISIN US48812J1018 CUSIP 48812J101	- 20,600 000 2 690000	55 414 00	000	- 48 281 14	7 122 86	0 00	7 122 86
18 Mar 02 21 Mar 02 Settled	JEFFERSON-PILOT CORP COM CUSIP 475070108 TROSTER SINGER CORP / 10 50 OTHER CHARGES 54	- 700 000 50 870000	35 887 88	000	- 33 038 05	2 629 91	0 00	2 629 91
19 Mar 02 22 Mar 02 Settled	JEFFERSON-PILOT CORP COM CUSIP 475070108 STATE STREET BROKERAGE SVCS / 8 00 OTHER CHARGES 31	400 000 50 850000	20 371 68	000	- 18,824 95	1,546 74	0 00	1 546 74
2 May 02 7 May 02 Settled	JEFFERSON PILOT CORP COM CUSIP 475070108 BANC AMERICA SECUR MONTGOMERY DIV / 12 00 OTHER CHARGES 30	- 200 000 48 000000	9 787 70	000	- 8 824 23	163 47	0 00	163 47
3 May 02 8 May 02 Settled	JEFFERSON PILOT CORP COM CUSIP 475070108 BANC AMERICA SECUR MONTGOMERY DIV / 3 00 OTHER CHARGES 15	100 000 48 499200	4 848 77	000	- 4 542 34	304 43	0 00	304 43
7 May 02 10 May 02 Settled	JEFFERSON PILOT CORP COM CUSIP 475070108 GOLDMAN SACHS & COMPANY / 6 00 OTHER CHARGES 29	- 200 000 48 833500	8 360 41	000	- 8 857 81	402 50	0 00	402 50
8 May 02 13 May 02 Settled	JEFFERSON-PILOT CORP COM CUSIP 475070108 BANC AMERICA SECUR MONTGOMERY DIV / 23 50 OTHER CHARGES 71	- 500 000 48 876800	23 314 18	000	- 22 048 39	1 265 80	0 00	1 265 80
8 May 02 13 May 02 Settled	JEFFERSON PILOT CORP COM CUSIP 475070108 BANC AMERICA SECUR MONTGOMERY DIV / 38 40 OTHER CHARGES 1 13	800 000 48 876800	37 301 91	000	35 088 56	2 213 35	0 00	2,213 35

Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
9 May 02 14 May 02 Settled	JEFFERSON-PILOT CORP COM CUSIP 475070108 CAPITAL INSTITUTIONAL SVC / 531 00 OTHER CHARGES 12 28	- 8 850 000	407 156 75	000	- 444 591 80	- 37 434 85	0 00	37 434 85
9 May 02 14 May 02 Settled	JEFFERSON-PILOT CORP COM CUSIP 475070108 BANC AMERICA SECUR MONTGOMERY DIV / 12 00 OTHER CHARGES 28	200 000	9 233 56	000	- 8 772 14	461 42	0 00	461 42
9 May 02 14 May 02 Settled	JEFFERSON PILOT CORP COM CUSIP 475070108 BANC AMERICA SECUR MONTGOMERY DIV / 42 00 OTHER CHARGES 88	- 700 000	32 317 46	000	- 30 451 80	1 865 58	0 00	1 865 58
13 May 02 18 May 02 Settled	JEFFERSON PILOT CORP COM CUSIP 475070108 RBC DAIN RAUSCHER / 38 00 OTHER CHARGES 84	600 000	27 883 16	000	23 888 40	3 974 76	0 00	3 974 76
23 Jul 02 26 Jul 02 Settled	JEFFERSON PILOT CORP COM CUSIP 475070108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 13	- 100 000	3 891 37	000	- 4 760 50	- 769 13	0 00	- 789 13
24 Jul 02 29 Jul 02 Settled	JEFFERSON-PILOT CORP COM CUSIP 475070108 FIDELITY CAPITAL MARKETS / 84 00 OTHER CHARGES 1 80	- 1 600 000	63 023 70	000	75 554 68	12 530 88	0 00	- 12 530 88
8 Aug 02 9 Aug 02 Settled	JEFFERSON PILOT CORP COM CUSIP 475070108 JEFFERIES & COMPANY / 28 00 OTHER CHARGES 88	700 000	28 894 49	000	32 849 37	- 3 954 88	0 00	3 054 88
7 Aug 02 12 Aug 02 Settled	JEFFERSON-PILOT CORP COM CUSIP 475070108 JEFFERIES & COMPANY / 20 00 OTHER CHARGES 63	500 000	20 774 07	000	23 381 75	2 607 68	0 00	2 607 68
7 Aug 02 12 Aug 02 Settled	JEFFERSON PILOT CORP COM CUSIP 475070108 INSTINET / 6 00 OTHER CHARGES 75	- 600 000	24 605 25	000	28 045 14	3,439 89	0 00	3 439 89

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

Trade date	Security description	Asset ID	Broker/Commission	Shares/PA	Price	Principal	Accrued interest	Cost	Market	Translation	Total
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Realized gain/loss

Sales

20 Aug 02	JEFFERSON PILOT CORP COM	CUSIP 475070108	INVESTMENT TECHNOLOGY GROUP INC / 4 00	- 200 000	8,821 73	8 348 38	000	526 85	526 85	0 00	- 526 85
23 Aug 02	JEFFERSON PILOT CORP COM	CUSIP 475070108	OTHER CHARGES	44	130000						
20 Aug 02	JEFFERSON-PILOT CORP COM	CUSIP 475070108	TROSTER SINGER CORP / 4 50	- 300 000	13 075 10	- 14 022 57	000	- 847 47	- 847 47	0 00	- 847 47
23 Aug 02	JEFFERSON PILOT CORP COM	CUSIP 475070108	OTHER CHARGES	43	800000						
30 Aug 02	JEFFERSON PILOT CORP COM	CUSIP 475070108	OTHER CHARGES	- 2 300 000	88 878 00	- 100 487 00	000	- 3 611 00	- 3 611 00	0 00	- 3 611 00
5 Sep 02	CUSIP 475070108			42	120000						
3 Jan 02	JLG INDS INC COM	CUSIP 468210101	JONES & ASSOCIATES / 220 00	- 5,500 000	59,659 25	- 57 447 70	000	2 211 55	2 211 55	0 00	2,211 55
8 Jan 02	JONES & ASSOCIATES / 220 00	CUSIP 468210101	OTHER CHARGES	10	887300						
22 Jan 02	JOHNSON & JOHNSON COM	CUSIP 478160104	TROSTER SINGER CORP / 37 50	- 2 500 000	147,485 28	- 132 418 77	000	15 066 51	15 066 51	0 00	15 066 51
25 Jan 02	TROSTER SINGER CORP / 37 50	CUSIP 478160104	OTHER CHARGES	58	010000						
2 Apr 02	JOHNSON & JOHNSON COM	CUSIP 478160104	FIDELITY CAPITAL MARKETS / 52 00	1 300 000	84 081 70	- 66 584 85	000	17 468 75	17 468 75	0 00	17,468 75
5 Apr 02	FIDELITY CAPITAL MARKETS / 52 00	CUSIP 478160104	OTHER CHARGES	64	704800						
2 Apr 02	JOHNSON & JOHNSON COM	CUSIP 478160104	INVESTMENT TECHNOLOGY GROUP INC / 6 00	- 300 000	18 470 18	- 17,316 00	000	2 154 18	2 154 18	0 00	2 154 18
2 Apr 02	JOHNSON & JOHNSON COM	CUSIP 478160104	OTHER CHARGES	48	822800						
3 Apr 02	JOHNSON & JOHNSON COM	CUSIP 478160104	FIDELITY CAPITAL MARKETS / 36 00	- 900 000	57 737 04	43 602 75	000	14 134 29	14 134 29	0 00	14 134 29
8 Apr 02	FIDELITY CAPITAL MARKETS / 36 00	CUSIP 478160104	OTHER CHARGES	64	184200						
4 Apr 02	JOHNSON & JOHNSON COM	CUSIP 478160104	FOX PITT BELTON / 36 00	- 600 000	38 169 52	- 34 814 00	000	3 355 52	3 355 52	0 00	3,355 52
9 Apr 02	JOHNSON & JOHNSON COM	CUSIP 478160104	OTHER CHARGES	63	677800						
9 Apr 02	JOHNSON & JOHNSON COM	CUSIP 478160104	FIRST TENNESSEE SECURITIES / 9 00	- 300 000	18 824 60	17 220 00	000	1 704 60	1 704 60	0 00	1,704 60
12 Apr 02	FIRST TENNESSEE SECURITIES / 9 00	CUSIP 478160104	OTHER CHARGES	63	113900						

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Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
12 Apr 02	JOHNSON & JOHNSON COM	- 500 000	31 298 05	000	- 28 291 70	3 006 35	0 00	3 006 35
17 Apr 02	CUSIP 478160104							
Settled	GOLDMAN SACHS & COMPANY OTHER CHARGES 85	62 598000						
15 Apr 02	JOHNSON & JOHNSON COM	300 000	18 623 43	000	14 534 25	4 089 18	0 00	4 089 18
18 Apr 02	CUSIP 478160104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 57	62 100000						
15 Apr 02	JOHNSON & JOHNSON COM	- 300 000	18,644 43	000	- 14 534 25	4 110 18	0 00	4 110 18
18 Apr 02	CUSIP 478160104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 57	62 170000						
16 Apr 02	JOHNSON & JOHNSON COM	100 000	6 238 81	000	4 844 75	1 392 06	0 00	1,392 06
19 Apr 02	CUSIP 478160104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 18	62 390000						
16 Apr 02	JOHNSON & JOHNSON COM	- 200 000	12 476 62	000	9 689 50	2 787 12	0 00	2 787 12
19 Apr 02	CUSIP 478160104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 38	62 405000						
16 Apr 02	JOHNSON & JOHNSON COM	1 900 000	119 221 41	000	91 052 86	28 168 55	0 00	28,168 55
19 Apr 02	CUSIP 478160104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 38 00 OTHER CHARGES 3 59	62 770000						
2 May 02	JOHNSON & JOHNSON COM	300 000	19 137 20	000	- 18 975 02	2 162 18	0 00	2 162 18
7 May 02	CUSIP 478160104							
Settled	FIRST TENNESSEE SECURITIES / 18 00 OTHER CHARGES 58	63 852600						
13 May 02	JOHNSON & JOHNSON COM	100 000	6 213 08	000	5 658 34	554 74	0 00	554 74
16 May 02	CUSIP 478160104							
Settled	UNTERBERG HARRIS / 3 00 OTHER CHARGES 19	62 162700						
8 Jul 02	JOHNSON & JOHNSON COM	500 000	26,787 69	000	- 27 662 50	- 874 81	0 00	874 81
11 Jul 02	CUSIP 478160104							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 15 00 OTHER CHARGES 81	53 607000						

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1 JAN 02 - 31 DEC 02

Account number 5502
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Investment Transaction Detail

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

Sales

Equities

12 Jul 02 17 Jul 02 Settled	JOHNSON & JOHNSON COM CUSIP 478160104 MERRILL LYNCH PIERCE FENNER & SMITH / 12 00 OTHER CHARGES 81	- 400 000 50 061700	20 012 07	000	- 20 327 83	- 315 58	0 00	- 315 58
20 Aug 02 23 Aug 02 Settled	JOHNSON & JOHNSON COM CUSIP 478160104 INSTINET / 37 00 OTHER CHARGES 6 24	- 3,700 000 55 880000	207 119 76	000	- 222 480 24	15 370 48	0 00	15 370 48
30 Aug 02 5 Sep 02 Settled	JOHNSON & JOHNSON COM CUSIP 478160104	- 45,500 000 54 310000	2 471 105 00	000	1,877 558 82	483,548 38	0 00	493,548 38
3 Oct 02 8 Oct 02 Settled	JOHNSON & JOHNSON COM CUSIP 478160104 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 53	- 300 000 58 245000	17,468 97	000	- 18 053 00	1 413 97	0 00	1,413 97
3 Oct 02 8 Oct 02 Settled	JOHNSON & JOHNSON COM CUSIP 478160104 CREDIT SUISSE FIRST BOSTON CORPORATION / 238 00 OTHER CHARGES 10 30	- 5 900 000 57 893300	341,914 17	000	- 280,412 34	51 501 83	0 00	51 501 83
3 Oct 02 8 Oct 02 Settled	JOHNSON & JOHNSON COM CUSIP 478160104 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 53	300 000 58 375000	17 505 97	000	- 18 053 00	1 452 87	0 00	1,452 87
4 Oct 02 8 Oct 02 Settled	JOHNSON & JOHNSON COM CUSIP 478160104 CREDIT SUISSE FIRST BOSTON CORPORATION / 18 00 OTHER CHARGES 63	- 400 000 57 027300	22 794 23	000	18,010 00	3 784 23	0 00	3 784 23
17 Dec 02 20 Dec 02 Settled	JOHNSON & JOHNSON COM CUSIP 478160104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 17	- 100 000 54 440000	5 441 83	000	- 4 752 50	689 33	0 00	689 33
17 Dec 02 20 Dec 02 Settled	JOHNSON & JOHNSON COM CUSIP 478160104 ROCHDALE SECURITIES CORPORATION / 112 00 OTHER CHARGES 4 81	- 2 800 000 54 581900	152,740 71	000	- 133,070 00	19,670 71	0 00	19 670 71

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Portfolio Statement

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
17 Dec 02 20 Dec 02 Settled	JOHNSON & JOHNSON CCM CUSIP 478160104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 17	- 100 000 54 890000	5 486 83	000	4 752 50	734 33	0 00	734 33
17 Dec 02 20 Dec 02 Settled	JOHNSON & JOHNSON COM CUSIP 478180104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 33	200 000 54 710000	10 937 67	000	- 9 505 00	1 432 67	0 00	1 432 67
14 Aug 02 19 Aug 02 Settled	JOHNSON CTL INC COM CUSIP 478368107 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 2 88	- 1 200 000 78 146300	84 948 70	000	68 468 35	25 480 35	0 00	25 480 35
30 Aug 02 5 Sep 02 Settled	JOHNSON CTL INC COM CUSIP 478368107	- 1 300 000 88 280000	112 177 00	000	- 68 913 00	43 264 00	0 00	43 264 00
17 Sep 02 20 Sep 02 Settled	JOHNSON CTL INC COM CUSIP 478368107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 25	100 000 80 100000	8 007 75	000	8 996 00	988 25	0 00	988 25
17 Sep 02 20 Sep 02 Settled	JOHNSON CTL INC COM CUSIP 478368107 MERRILL LYNCH PIERCE FENNER & SMITH / 20 00 OTHER CHARGES 1 21	500 000 78 826200	39 941 89	000	44 793 00	4 851 11	0 00	- 4 851 11
18 Sep 02 23 Sep 02 Settled	JOHNSON CTL INC COM CUSIP 478368107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 24	- 100 000 76 570000	7 654 76	000	8 947 00	1 292 24	0 00	- 1,292 24
18 Sep 02 23 Sep 02 Settled	JOHNSON CTL INC COM CUSIP 478368107 MERRILL LYNCH PIERCE FENNER & SMITH / 18 00 OTHER CHARGES 81	- 400 000 77 623400	31 032 42	000	35 788 00	4 755 58	0 00	4 755 58
19 Sep 02 24 Sep 02 Settled	JOHNSON CTL INC COM CUSIP 478368107 MERRILL LYNCH PIERCE FENNER & SMITH / 48 00 OTHER CHARGES 2 82	- 1 200 000 77 826800	93 341 34	000	- 105 841 47	12 500 13	0 00	12,500 13

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Investment Transaction Detail

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

Sales

Equities

20 Sep 02 25 Sep 02 Settled	JOHNSON CTL INC COM CUSIP 478368107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 24	- 100 000 77 047500	7 702 51	000	- 8 808 48	- 1,103 88	0 00	- 1 103 88
20 Sep 02 25 Sep 02 Settled	JOHNSON CTL INC COM CUSIP 478368107 MERRILL LYNCH PIERCE FENNER & SMITH / 80 00 OTHER CHARGES 4 66	2,000 000 77 313800	154 542 54	000	174 039 17	- 19 496 63	0 00	- 19 496 63
23 Sep 02 26 Sep 02 Settled	JOHNSON CTL INC COM CUSIP 478368107 MERRILL LYNCH PIERCE FENNER & SMITH / 8 00 OTHER CHARGES 48	- 200 000 75 852500	15 182 04	000	- 16 816 50	1 634 46	0 00	- 1 634 46
23 Sep 02 26 Sep 02 Settled	JOHNSON CTL INC COM CUSIP 478368107 MERRILL LYNCH PIERCE FENNER & SMITH / 84 00 OTHER CHARGES 4 61	- 2 100 000 76 060000	159 637 19	000	176 449 14	16 811 95	0 00	- 16 811 95
17 Dec 02 20 Dec 02 Settled	JOHNSON CTL INC COM CUSIP 478368107 FIDELITY CAPITAL MARKETS / 104 00 OTHER CHARGES 6 28	- 2 600 000 80 300000	208,669 71	000	202 073 70	6 596 01	0 00	6,596 01
14 Aug 02 19 Aug 02 Settled	JONES APPAREL GROUP INC COM CUSIP 480074103 INVESTMENT TECHNOLOGY GROUP INC / 66 00 OTHER CHARGES 3 48	- 3 300 000 34 735000	114 556 04	000	- 137 683 40	23,127 36	0 00	23 127 36
30 Aug 02 5 Sep 02 Settled	JONES APPAREL GROUP INC COM CUSIP 480074103	- 1,800 000 36 090000	68 571 00	000	- 58 454 82	10 116 08	0 00	10,116 08
22 Feb 02 27 Feb 02 Settled	JUNIPER NETWORKS INC COM CUSIP 48203R104 UBS WARBURG LLC OTHER CHARGES 13	- 800 000 8 259700	8,333 60	000	26,709 52	- 18 375 82	0 00	- 18 375 82
3 Jan 02 8 Jan 02 Settled	K MART CORP COM CUSIP 482584109 ACCESS SECURITIES INC / 286 00 OTHER CHARGES 43	7,400 000 4 361800	31 980 83	000	- 80,068 00	- 48,087 17	0 00	- 48,087 17

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Investment Transaction Detail

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

Sales

Equities

4 Jan 02	K MART CORP COM	12 000 000	50 184 03	000	- 128 848 00	78 653 97	0 00	- 78 653 97
9 Jan 02	CUSIP 482584109							
Settled	ACCESS SECURITIES INC / 180 00 OTHER CHARGES 77	4 222800						
5 Feb 02	K MART CORP COM	- 7 100 000	8 097 42	000	108 682 68	- 100 565 24	0 00	- 100 565 24
8 Feb 02	CUSIP 482584109							
Settled	F P MAGLIO & CO INC / 71 00 OTHER CHARGES 13	1 150500						
5 Feb 02	K MART CORP COM	- 1 000 000	1 216 48	000	- 15 408 72	- 14 193 24	0 00	14 193 24
8 Feb 02	CUSIP 482584109							
Settled	INSTINET / 10 00 OTHER CHARGES 02	1 226500						
8 Feb 02	K MART CORP COM	13 100 000	12 485 77	000	199 884 00	- 187 398 23	0 00	187 398 23
11 Feb 02	CUSIP 482584109							
Settled	GRISWOLD COMPANY / 131 00 OTHER CHARGES 18	0 961600						
7 Feb 02	K MART CORP COM	6 500 000	8 215 85	000	88 702 50	92 486 65	0 00	92 486 65
12 Feb 02	CUSIP 482584109							
Settled	GRISWOLD COMPANY / 65 00 OTHER CHARGES 10	0 966300						
8 Feb 02	K MART CORP COM	7 700 000	7 616 72	000	116 924 50	109 307 78	0 00	109 307 78
13 Feb 02	CUSIP 482584109							
Settled	INSTINET / 77 00 OTHER CHARGES 12	0 989200						
11 Feb 02	K MART CORP COM	- 3 500 000	3 491 19	000	- 49 764 80	46 273 71	0 00	46 273 71
14 Feb 02	CUSIP 482584109							
Settled	INSTINET / 35 00 OTHER CHARGES 06	1 007500						
12 Feb 02	K MART CORP COM	- 1,200 000	1 144 30	000	15 655 92	14 511 62	0 00	- 14 511 62
15 Feb 02	CUSIP 482584109							
Settled	INSTINET / 12 00 OTHER CHARGES 02	0 963600						
13 Feb 02	K MART CORP COM	1 800 000	1 687 11	000	- 23 483 88	21 796 77	0 00	21 796 77
18 Feb 02	CUSIP 482584109							
Settled	INSTINET / 18 00 OTHER CHARGES 03	0 847300						

Portfolio Statement
 1 JAN 02 - 31 DEC 02
 Account number 5502
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Investment Transaction Detail

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

Equities

23 Sep 02	KADANT INC COM	CUSIP 48282104		- 500 000	7,082 28	0 000	- 8 275 00	- 1 192 72	0 00	1 192 72				
			OTHER CHARGES											
			SPEAR LEEDS AND KELLOGG / 7 50											
18 Feb 02	KAMANT INC COM	CUSIP 483548103		- 100 000	1,459 47	0 000	1 628 00	168 53	0 00	- 168 53				
			OTHER CHARGES											
			INVESTMENT TECHNOLOGY GROUP INC / 2 00											
13 Feb 02	KAMANT INC COM	CUSIP 483548103		- 300 000	4,378 43	0 000	4 878 00	- 499 57	0 00	- 499 57				
			OTHER CHARGES											
			INVESTMENT TECHNOLOGY GROUP INC / 8 00											
13 Feb 02	KAMANT INC COM	CUSIP 483548103		- 200 000	2 885 85	0 000	- 3 252 00	- 368 05	0 00	- 368 05				
			OTHER CHARGES											
			INVESTMENT TECHNOLOGY GROUP INC / 4 00											
13 Feb 02	KAMANT INC COM	CUSIP 483548103		1 000 000	14,599 78	0 000	- 14 732 75	- 132 87	0 00	132 87				
			OTHER CHARGES											
			INVESTMENT TECHNOLOGY GROUP INC / 2 00											
19 Feb 02	KAMANT INC COM	CUSIP 483548103		4 900 000	73 488 89	0 000	51 081 30	22 417 58	0 00	22 417 58				
			OTHER CHARGES											
			TROSTER SINGER CORP											
			CUSIP 483548103											
27 Feb 02	KAMANT INC COM	CUSIP 483548103		4 900 000	73 488 89	0 000	51 081 30	22 417 58	0 00	22 417 58				
			OTHER CHARGES											
			TROSTER SINGER CORP											
			CUSIP 483548103											
9 Jan 02	KAMANT INC COM	CUSIP 48686K109		- 200 000	7 687 88	0 000	- 8 908 30	779 58	0 00	779 58				
			OTHER CHARGES											
			INSTINET / 2 00											
9 Jan 02	KAMANT INC COM	CUSIP 48686K109		100 000	3 892 84	0 000	3 454 15	438 79	0 00	438 79				
			OTHER CHARGES											
			INVESTMENT TECHNOLOGY GROUP INC / 2 00											
9 Jan 02	KAMANT INC COM	CUSIP 48686K109		- 100 000	3 848 84	0 000	- 3 454 15	484 79	0 00	484 79				
			OTHER CHARGES											
			INVESTMENT TECHNOLOGY GROUP INC / 2 00											
14 Jan 02	KAMANT INC COM	CUSIP 48686K109		38 510 000										
			OTHER CHARGES											

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Portfolio Statement

Account number 5502
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Investment Transaction Detail

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

Sales

Equities

10 Jan 02 15 Jan 02 Settled	KB HOME COM CUSIP 48666K109 KNIGHT SECURITIES L P / 8 00 OTHER CHARGES 18	300 000 39 564200	11 860 08	000	- 10 362 45	1 497 63	0 00	1 497 63
10 Jan 02 15 Jan 02 Settled	KB HOME COM CUSIP 48666K109 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 06	- 100 000 38 880000	3,885 84	000	3 454 15	431 78	0 00	431 78
4 Mar 02 7 Mar 02 Settled	KB HOME COM CUSIP 48666K109 MERRILL LYNCH PIERCE FENNER & SMITH / 44 00 OTHER CHARGES 75	1 100 000 45 321800	48,809 01	000	37 987 05	11 821 86	0 00	11 821 86
5 Mar 02 8 Mar 02 Settled	KB HOME COM CUSIP 48666K109 INSTINET / 4 00 OTHER CHARGES 28	- 400 000 45 180000	18 071 72	000	- 12 728 16	5 343 58	0 00	5 343 58
5 Mar 02 8 Mar 02 Settled	KB HOME COM CUSIP 48666K109 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	- 100 000 43 830000	4 390 83	000	- 3 204 64	1 186 29	0 00	1 186 29
5 Mar 02 8 Mar 02 Settled	KB HOME COM CUSIP 48666K109 MERRILL LYNCH PIERCE FENNER & SMITH / 88 00 OTHER CHARGES 1 47	- 2 200 000 44 415000	97 823 53	000	88 410 52	31 213 01	0 00	31,213 01
6 Mar 02 11 Mar 02 Settled	KB HOME COM CUSIP 48666K109 MERRILL LYNCH PIERCE FENNER & SMITH / 112 00 OTHER CHARGES 1 89	- 2 800 000 44 838600	125 434 18	000	- 87 014 60	58 419 59	0 00	58,419 59
6 Mar 02 11 Mar 02 Settled	KB HOME COM CUSIP 48666K109 INSTINET / 1 00 OTHER CHARGES 07	100 000 43 850000	4 383 93	000	2 460 54	1 923 39	0 00	1 923 39
7 Mar 02 12 Mar 02 Settled	KB HOME COM CUSIP 48666K109 MERRILL LYNCH PIERCE FENNER & SMITH / 12 00 OTHER CHARGES 21	300 000 44 867700	13 388 10	000	7 054 83	6 333 27	0 00	6 333 27

Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
8 Mar 02 13 Mar 02 Settled	KB HOME COM CUSIP 48886K108 MERRILL LYNCH PIERCE FENNER & SMITH / 4 00 OTHER CHARGES 07	- 100 000 44 750800	4 471 02	000	2 351 81	2 118 41	0 00	2 118 41
13 May 02 18 May 02 Settled	KB HOME COM CUSIP 48886K108 FIDELITY CAPITAL MARKETS / 40 00 OTHER CHARGES 1 53	- 1,000 000 50 540000	50 498 47	000	- 23 516 10	26 982 37	0 00	26 982 37
29 May 02 4 Jun 02 Settled	KB HOME COM CUSIP 48886K108 FRANK RUSSELL INC / 48 00 OTHER CHARGES 1 87	1 200 000 51 566700	61 830 17	000	- 28 110 86	33 719 31	0 00	33,719 31
18 Jul 02 19 Jul 02 Settled	KB HOME COM CUSIP 48886K108 INSTINET / 31 00 OTHER CHARGES 4 55	- 3,100 000 48 700000	150 834 45	000	135 876 23	14 958 22	0 00	14 958 22
30 Aug 02 5 Sep 02 Settled	KB HOME COM CUSIP 48886K108 OTHER CHARGES	- 800 000 47 850000	38 380 00	000	40 008 00	- 1 648 00	0 00	1 648 00
14 Aug 02 19 Aug 02 Settled	KELLOGG CO COM CUSIP 487838108 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 1 28	- 1 200 000 34 711700	41 828 78	000	- 41 005 82	622 86	0 00	622 86
30 Aug 02 5 Sep 02 Settled	KELLOGG CO COM CUSIP 487838108 OTHER CHARGES	8,200 000 32 160000	189,392 00	000	- 172 894 85	28,397 35	0 00	28 397 35
13 Aug 02 18 Aug 02 Settled	KELLWOOD CO COM CUSIP 488044108 INSTINET / 37 00 OTHER CHARGES 2 78	- 3 700 000 24 850000	92 275 22	000	- 86 218 41	- 3 843 18	0 00	- 3 843 18
13 Feb 02 19 Feb 02 Settled	KENDLE INTL INC COM CUSIP 48880L107 INSTINET / 7 50 OTHER CHARGES 08	- 300 000 17 850000	5,377 41	000	- 6,153 84	- 776 43	0 00	776 43
14 Feb 02 20 Feb 02 Settled	KENDLE INTL INC COM CUSIP 48880L107 INSTINET / 2 50 OTHER CHARGES 03	- 100 000 17 883300	1,785 80	000	- 2 051 28	- 265 48	0 00	- 265 48

The Northern Trust Company

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Portfolio Statement

Account number 5502
Account Name FAMILY CODE FAM5502

1 JAN 02 - 31 DEC 02

Investment Transaction Detail

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

Sales

Equities

14 Feb 02 20 Feb 02 Settled	KENDLE INTL INC COM CUSIP 48880L107 KNIGHT SECURITIES L P OTHER CHARGES 30	- 1 100 000 17 790000	19 588 70	000	22 564 08	2 895 38	0 00	- 2 895 38
15 Feb 02 21 Feb 02 Settled	KENDLE INTL INC COM CUSIP 48880L107 TROSTER SINGER CORP OTHER CHARGES 14	- 500 000 17 410000	8 704 86	000	- 10 256 40	1 551 54	0 00	1 551 54
11 Jun 02 14 Jun 02 Settled	KENDLE INTL INC COM CUSIP 48880L107 TROSTER SINGER CORP OTHER CHARGES 2 57	- 8 600 000 12 908200	85 191 55	000	- 116 300 65	31 109 10	0 00	31 109 10
13 Feb 02 19 Feb 02 Settled	KENNAMETAL INC CAP CUSIP 489170100 INVESTMENT TECHNOLOGY GROUP INC / 42 00 OTHER CHARGES 1 15	2 100 000 36 305000	76 197 35	000	- 73,341 56	2 855 79	0 00	2 855 79
13 Feb 02 19 Feb 02 Settled	KENNAMETAL INC CAP CUSIP 489170100 TROSTER SINGER CORP / 13 50 OTHER CHARGES 50	900 000 36 400000	32 748 00	000	31 453 38	1 292 62	0 00	1 292 62
22 Jan 02 25 Jan 02 Settled	KERR MCGEE CORP COM CUSIP 492388107 INVESTMENT TECHNOLOGY GROUP INC / 16 00 OTHER CHARGES 62	- 800 000 51 380000	41 087 38	000	- 42 829 04	1 741 68	0 00	1 741 66
23 Jan 02 28 Jan 02 Settled	KERR MCGEE CORP COM CUSIP 492388107 J P MORGAN SECURITIES INC / 104 00 OTHER CHARGES 2 05	- 2 600 000 52 473700	136 325 57	000	139 194 39	- 2 868 81	0 00	2 868 81
20 Feb 02 25 Feb 02 Settled	KERR MCGEE CORP COM CUSIP 492388107 FIDELITY CAPITAL MARKETS / 24 00 OTHER CHARGES 48	- 600 000 53 016900	31 785 66	000	- 32,121 79	336 12	0 00	- 336 12
21 Feb 02 28 Feb 02 Settled	KERR MCGEE CORP COM CUSIP 492388107 FIDELITY CAPITAL MARKETS / 56 00 OTHER CHARGES 1 13	1 400 000 53 694300	75 114 89	000	- 74 850 82	184 07	0 00	184 07

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
18 Mar 02 21 Mar 02 Settled	KERR MCGEE CORP COM CUSIP 492386107 BNY ES1 SECURITIES CO / 78 00 OTHER CHARGES 1 76	- 1,900 000 61 688900	117 127 35	000	- 101 718 97	15 408 38	0 00	15 408 38
30 Aug 02 5 Sep 02 Settled	KERR MCGEE CORP COM CUSIP 492386107	- 1,500 000 48 850000	70 275 00	000	- 71 728 00	1 451 00	0 00	- 1,451 00
8 Jan 02 11 Jan 02 Settled	KEYCORP NEW COM CUSIP 493287108 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 37	1 000 000 24 460000	24 439 83	000	24 717 80	- 278 17	0 00	- 278 17
23 Jan 02 28 Jan 02 Settled	KEYCORP NEW COM CUSIP 493287108 ACCESS SECURITIES INC / 158 00 OTHER CHARGES 1 48	3 900 000 25 200000	98 122 52	000	98 399 42	1,723 10	0 00	1 723 10
23 Jan 02 28 Jan 02 Settled	KEYCORP NEW COM CUSIP 493287108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 12	300 000 24 890000	7,460 88	000	7 415 34	45 54	0 00	45 54
23 Jan 02 28 Jan 02 Settled	KEYCORP NEW COM CUSIP 493287108 INSTINET / 5 00 OTHER CHARGES 19	- 500 000 24 990000	12,489 81	000	- 12 358 80	130 91	0 00	130 91
23 Jan 02 28 Jan 02 Settled	KEYCORP NEW COM CUSIP 493287108 CL KING & ASSOCIATES / 9 00 OTHER CHARGES 12	- 300 000 25 159700	7 538 79	000	- 7 797 41	- 258 82	0 00	- 258 82
24 Jan 02 29 Jan 02 Settled	KEYCORP NEW COM CUSIP 493287108 ACCESS SECURITIES INC / 52 00 OTHER CHARGES 53	- 1,300 000 25 297100	32,833 73	000	- 32 133 14	700 59	0 00	700 59
25 Jan 02 30 Jan 02 Settled	KEYCORP NEW COM CUSIP 493287108 ACCESS SECURITIES INC / 24 00 OTHER CHARGES 23	- 600 000 25 250000	15,125 77	000	- 14,830 68	285 09	0 00	295 09
4 Feb 02 7 Feb 02 Settled	KEYCORP NEW COM CUSIP 493287108 SMITH BARNEY INC / 18 00 OTHER CHARGES 22	- 600 000 23,687100	14,182 04	000	- 14 116 50	65 54	0 00	65 54

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Portfolio Statement

Account number 5502
Account Name FAMILY CODE FAM5502

1 JAN 02 - 31 DEC 02

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
4 Feb 02 7 Feb 02 Settled	KEYCORP NEW COM CUSIP 493267108 MERRILL LYNCH PIERCE FENNER & SMITH / 40 00 OTHER CHARGES 28	- 1 000 000	23 639 44	000	24 717 80	- 1 078 36	0 00	1 078 36
4 Feb 02 7 Feb 02 Settled	KEYCORP NEW COM CUSIP 493267108 INVESTMENT TECHNOLOGY GROUP INC / 16 00 OTHER CHARGES 28	800 000	18 835 71	000	- 19 774 24	- 938 53	0 00	938 53
5 Feb 02 8 Feb 02 Settled	KEYCORP NEW COM CUSIP 493267108 INSTINET / 4 00 OTHER CHARGES 15	- 400 000	9 435 85	000	9 887 12	451 27	0 00	451 27
5 Feb 02 8 Feb 02 Settled	KEYCORP NEW COM CUSIP 493267108 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 18	500 000	11 752 32	000	12 358 90	606 58	0 00	- 606 58
5 Feb 02 8 Feb 02 Settled	KEYCORP NEW COM CUSIP 493267108 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 25	700 000	18 425 25	000	17 302 48	- 877 21	0 00	877 21
5 Feb 02 8 Feb 02 Settled	KEYCORP NEW COM CUSIP 493267108 MERRILL LYNCH PIERCE FENNER & SMITH / 100 00 OTHER CHARGES 89	2 500 000	58 702 86	000	- 61 794 50	- 3 091 64	0 00	- 3 091 64
8 Feb 02 11 Feb 02 Settled	KEYCORP NEW COM CUSIP 493267108 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 36	- 1 000 000	23,399 64	000	- 24 488 80	1,089 16	0 00	- 1 089 16
8 Feb 02 11 Feb 02 Settled	KEYCORP NEW COM CUSIP 493267108 INSTINET / 4 00 OTHER CHARGES 15	- 400 000	9 385 85	000	9 785 52	399 67	0 00	399 67
8 Feb 02 11 Feb 02 Settled	KEYCORP NEW COM CUSIP 493267108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 14	400 000	9 205 88	000	9 841 32	635 46	0 00	635 46

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Translation	Total
Sales								
Equities								
6 Feb 02 11 Feb 02 Settled	KEYCORP NEW COM CUSIP 493267108 MERRILL LYNCH PIERCE FENNER & SMITH / 48 00 OTHER CHARGES 42	- 1 200 000 23 202400	27 784 46	000	29 386 56	- 1 592 10	0 00	- 1 592 10
7 Feb 02 12 Feb 02 Settled	KEYCORP NEW COM CUSIP 493267108 MERRILL LYNCH PIERCE FENNER & SMITH / 48 00 OTHER CHARGES 43	- 1 200 000 23 588700	28,270 01	000	- 29 386 56	1 116 55	0 00	- 1 116 55
7 Feb 02 12 Feb 02 Settled	KEYCORP NEW COM CUSIP 493267108 INSTINET / 5 00 OTHER CHARGES 18	500 000 23 180000	11,584 82	000	12,244 40	- 659 58	0 00	659 58
4 Mar 02 7 Mar 02 Settled	KEYCORP NEW COM CUSIP 493267108 INVESTMENT TECHNOLOGY GROUP INC / 60 00 OTHER CHARGES 1 18	- 3 000 000 25 695000	77 023 84	000	73 466 40	3 557 44	0 00	3 557 44
4 Mar 02 7 Mar 02 Settled	KEYCORP NEW COM CUSIP 493267108 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 54	- 1 400 000 25 610000	35,825 46	000	- 34,284 32	1 541 14	0 00	1 541 14
18 Mar 02 21 Mar 02 Settled	KEYCORP NEW COM CUSIP 493267108 KNIGHT SECURITIES LP / 21 00 OTHER CHARGES 29	- 700 000 27 157800	18 989 17	000	- 17 142 16	1 847 01	0 00	1 847 01
18 Mar 02 22 Mar 02 Settled	KEYCORP NEW COM CUSIP 493267108 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 29	- 700 000 27 085000	18 845 21	000	17,142 16	1 803 05	0 00	1 803 05
18 Mar 02 22 Mar 02 Settled	KEYCORP NEW COM CUSIP 493267108 KNIGHT SECURITIES LP / 15 00 OTHER CHARGES 21	- 500 000 27 010300	13 489 94	000	- 12 244 40	1 245 54	0 00	1 245 54
30 Aug 02 5 Sep 02 Settled	KEYCORP NEW COM CUSIP 493267108	- 8,400 000 28 830000	171,712 00	000	168 478 75	5,233 25	0 00	5,233 25

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Equities

9 Jan 02	KEYSPAN CORP COM	1 100 000	37 859 43	000	34 721 32	3,238 11	0 00	3 238 11
14 Jan 02	CUSIP 49337W100							
Settled	LEHMAN BROTHERS INC / 44 00	34 549 100						
	OTHER CHARGES 58							
10 Jan 02	KEYSPAN CORP COM	- 400 000	13 821 87	000	- 12 102 00	1 719 87	0 00	1 719 87
15 Jan 02	CUSIP 49337W100							
Settled	LEHMAN BROTHERS INC / 18 00	34 595 200						
	OTHER CHARGES 21							
10 Jan 02	KEYSPAN CORP COM	100 000	3 443 94	000	- 3 025 50	419 44	0 00	419 44
15 Jan 02	CUSIP 49337W100							
Settled	INSTINET / 1 00	34 450 000						
	OTHER CHARGES 03							
11 Jan 02	KEYSPAN CORP COM	- 800 000	28 882 79	000	- 24 204 00	2 658 79	0 00	2,658 79
16 Jan 02	CUSIP 49337W100							
Settled	LEHMAN BROTHERS INC / 22 00	33 818 000						
	OTHER CHARGES 41							
14 Jan 02	KEYSPAN CORP COM	- 200 000	6 690 89	000	6 051 00	639 89	0 00	639 89
17 Jan 02	CUSIP 49337W100							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00	33 475 000						
	OTHER CHARGES 11							
14 Jan 02	KEYSPAN CORP COM	100 000	3 353 94	000	- 3 025 50	328 44	0 00	328 44
17 Jan 02	CUSIP 49337W100							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	33 560 000						
	OTHER CHARGES 08							
14 Jan 02	KEYSPAN CORP COM	200 000	6 716 93	000	- 6 051 00	665 93	0 00	665 93
17 Jan 02	CUSIP 49337W100							
Settled	TROSTER SINGER CORP / 3 00	33 600 200						
	OTHER CHARGES 11							
14 Jan 02	KEYSPAN CORP COM	400 000	13 583 78	000	12 102 00	1 481 78	0 00	1 481 78
17 Jan 02	CUSIP 49337W100							
Settled	LEHMAN BROTHERS INC / 18 00	34 000 000						
	OTHER CHARGES 21							
30 Aug 02	KEYSPAN CORP COM	2 100 000	73 584 00	000	75 010 00	- 1 426 00	0 00	1 428 00
5 Sep 02	CUSIP 49337W100							
Settled		35 040 000						
10 Sep 02	KEYSTONE PPTY TR COM	2,000 000	33 028 40	000	- 31,559 20	1 469 20	0 00	1 469 20
13 Sep 02	CUSIP 493598100							
Settled	FIDELITY CAPITAL MARKETS / 80 00	18 564 700						
	OTHER CHARGES 1 00							

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales**Equities**

22 Oct 02 25 Oct 02 Settled	KEYSTONE PPTY TR COM CUSIP 493598100 JONES & ASSOCIATES / 24 00 OTHER CHARGES 30	- 600 000 16 584300	9,914 28	000	9 467 78	448 52	0 00	448 52
23 Oct 02 28 Oct 02 Settled	KEYSTONE PPTY TR COM CUSIP 493598100 JONES & ASSOCIATES / 104 00 OTHER CHARGES 1 28	2,600 000 16 265400	42 184 78	000	- 41 028 98	1 157 80	0 00	1 157 80
24 Oct 02 29 Oct 02 Settled	KEYSTONE PPTY TR COM CUSIP 493598100 JONES & ASSOCIATES / 84 00 OTHER CHARGES 77	- 1 600 000 15 989800	25,488 91	000	- 25,247 36	239 55	0 00	239 55
9 Dec 02 12 Dec 02 Settled	KEYSTONE PPTY TR COM CUSIP 493598100 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 87	- 1 300 000 16 845000	22,001 83	000	- 20 513 48	1 488 35	0 00	1 488 35
9 Dec 02 12 Dec 02 Settled	KEYSTONE PPTY TR COM CUSIP 493598100 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 52	1,000 000 16 970000	18 949 48	000	15 130 00	1,819 48	0 00	1,819 48
10 Dec 02 13 Dec 02 Settled	KEYSTONE PPTY TR COM CUSIP 493598100 STATE STREET BROKERAGE SVCS / 22 00 OTHER CHARGES 57	- 1 100 000 16 915100	18,584 04	000	- 16,464 38	2 119 88	0 00	2 119 88
11 Dec 02 18 Dec 02 Settled	KEYSTONE PPTY TR COM CUSIP 493598100 SPEAR LEEDS AND KELLOGG / 24 00 OTHER CHARGES 82	- 1,600 000 16 884600	26 890 54	000	- 23 948 18	3 042 38	0 00	3 042 38
11 Dec 02 18 Dec 02 Settled	KEYSTONE PPTY TR COM CUSIP 493598100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 16 875000	1,685 44	000	1 498 76	188 68	0 00	188 68
21 Oct 02 24 Oct 02 Settled	KIMBALL INTL INC CL B CUSIP 494274103 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 30	- 700 000 14 185000	9 901 20	000	- 11 651 50	1 750 30	0 00	- 1 750 30

Portfolio Statement

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
18 Nov 02 21 Nov 02 Settled	KIMBALL INTL INC CL B CUSIP 494274103 SCHWAB CHARLES OTHER CHARGES 19	- 400 000 14 150000	5 658 82	000	6 658 00	- 988 18	0 00	- 988 18
18 Nov 02 21 Nov 02 Settled	KIMBALL INTL INC CL B CUSIP 494274103 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 14	- 300 000 14 400000	4 313 88	000	4 993 50	- 679 64	0 00	- 679 64
18 Nov 02 22 Nov 02 Settled	KIMBALL INTL INC CL B CUSIP 494274103 SCHWAB CHARLES OTHER CHARGES 88	- 1 600 000 14 012000	22 418 52	000	26 632 00	4 213 48	0 00	- 4 213 48
8 Dec 02 12 Dec 02 Settled	KIMBALL INTL INC CL B CUSIP 494274103 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 38	- 800 000 13 775000	12,379 12	000	14 980 50	2 601 38	0 00	2 601 38
10 Dec 02 13 Dec 02 Settled	KIMBALL INTL INC CL B CUSIP 494274103 SCHWAB CHARLES OTHER CHARGES 1 27	- 3 100 000 13 530000	41 841 73	000	- 47 148 00	- 5,208 27	0 00	- 5 208 27
2 Jan 02 7 Jan 02 Settled	KIMBERLY-CLARK CORP COM CUSIP 494368103 INVESTMENT TECHNOLOGY GROUP INC / 34 00 OTHER CHARGES 1 52	- 1 700 000 59 340000	100 842 48	000	- 104 822 73	- 3 980 25	0 00	3 980 25
25 Jan 02 30 Jan 02 Settled	KIMBERLY-CLARK CORP COM CUSIP 494368103 UBS WARBURG LLC / 3 00 OTHER CHARGES 09	100 000 58 891200	5 898 03	000	5 891 20	4 83	0 00	4 83
5 Feb 02 8 Feb 02 Settled	KIMBERLY CLARK CORP COM CUSIP 494368103 MORGAN STANLEY & CO INC / 39 00 OTHER CHARGES 1 18	- 1 300 000 59 309600	77 062 32	000	76 585 60	476 72	0 00	476 72
7 Feb 02 12 Feb 02 Settled	KIMBERLY-CLARK CORP COM CUSIP 494368103 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 54	600 000 59 288300	35 568 44	000	35 347 20	219 24	0 00	219 24

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
20 Feb 02 25 Feb 02 Settled	KIMBERLY-CLARK CORP COM CUSIP 494368103 INVESTMENT TECHNOLOGY GROUP INC / 42 00 OTHER CHARGES 1 85	2,100 000 61 845000	128,830 55	000	- 120 713 89	9 118 66	0 00	9 118 66
4 Mar 02 7 Mar 02 Settled	KIMBERLY-CLARK CORP COM CUSIP 494368103 INVESTMENT TECHNOLOGY GROUP INC / 16 00 OTHER CHARGES 77	- 800 000 63 515000	50,785 23	000	- 45,895 68	4 899 55	0 00	4,899 55
4 Mar 02 7 Mar 02 Settled	KIMBERLY-CLARK CORP COM CUSIP 494368103 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 20	- 200 000 63 525000	12 700 80	000	- 11 473 92	1 228 88	0 00	1 228 88
7 Mar 02 12 Mar 02 Settled	KIMBERLY-CLARK CORP COM CUSIP 494368103 SMITH BARNEY INC / 8 00 OTHER CHARGES 29	- 300 000 62 279000	18 874 41	000	- 17 673 60	1,000 81	0 00	1,000 81
11 Mar 02 14 Mar 02 Settled	KIMBERLY-CLARK CORP COM CUSIP 494368103 SMITH BARNEY INC / 24 00 OTHER CHARGES 75	- 800 000 61 789100	48,408 53	000	- 47 129 60	2 278 83	0 00	2 278 83
12 Mar 02 15 Mar 02 Settled	KIMBERLY-CLARK CORP COM CUSIP 494368103 SMITH BARNEY INC / 38 00 OTHER CHARGES 04	1,000 000 62 111400	62 074 48	000	- 58 352 30	5 722 18	0 00	5 722 18
12 Mar 02 15 Mar 02 Settled	KIMBERLY-CLARK CORP COM CUSIP 494368103 SMITH BARNEY INC / 3 80 OTHER CHARGES 10	- 100 000 62 111400	6 207 44	000	- 5 851 00	358 44	0 00	358 44
13 Mar 02 18 Mar 02 Settled	KIMBERLY-CLARK CORP COM CUSIP 494368103 CREDIT SUISSE FIRST BOSTON CORPORATION / 15 00 OTHER CHARGES 48	- 500 000 62 730700	31 349 87	000	- 28 161 67	3 188 20	0 00	3,188 20
18 Mar 02 21 Mar 02 Settled	KIMBERLY-CLARK CORP COM CUSIP 494368103 MORGAN STANLEY & CO INC OTHER CHARGES 39	400 000 64 281000	25,712 01	000	- 22 063 84	3 648 37	0 00	3 648 37

Portfolio Statement

1 JAN 02, 31 DEC 02

Account number 5502
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Investment Transaction Detail

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

Sales

Equities

22 Jul 02 25 Jul 02 Settled	KIMBERLY CLARK CORP COM CUSIP 494368103 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 97	600 000 53 500000	32 087 03	000	39 400 00	- 7 312 97	0 00	- 7 312 97
30 Aug 02 5 Sep 02 Settled	KIMBERLY-CLARK CORP COM CUSIP 494368103 OTHER CHARGES 97	7 800 000 59 840000	466 752 00	000	- 465 131 25	1 620 75	0 00	1,620 75
3 Oct 02 8 Oct 02 Settled	KIMBERLY CLARK CORP COM CUSIP 494368103 INSTINET / 5 00 OTHER CHARGES 86	500 000 56 840000	28 464 14	000	- 28 694 80	220 66	0 00	- 220 66
3 Oct 02 8 Oct 02 Settled	KIMBERLY CLARK CORP COM CUSIP 494368103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 18	100 000 57 375000	5 735 32	000	5 736 96	1 64	0 00	1 64
3 Oct 02 8 Oct 02 Settled	KIMBERLY-CLARK CORP COM CUSIP 494368103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 18	- 100 000 57 350000	5 732 82	000	5,736 96	- 4 14	0 00	- 4 14
3 Oct 02 8 Oct 02 Settled	KIMBERLY CLARK CORP COM CUSIP 494368103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 18	- 100 000 57 805000	5 778 32	000	6 486 00	707 68	0 00	707 68
3 Oct 02 8 Oct 02 Settled	KIMBERLY-CLARK CORP COM CUSIP 494368103 PRUDENTIAL SECURITIES INCORP / 56 00 OTHER CHARGES 2 43	- 1 400 000 57 446100	80 366 11	000	80 308 03	60 08	0 00	60 08
4 Oct 02 9 Oct 02 Settled	KIMBERLY CLARK CORP COM CUSIP 494368103 PRUDENTIAL SECURITIES INCORP / 48 00 OTHER CHARGES 2 04	1 200 000 56 279000	67 484 76	000	- 68 799 91	1 315 15	0 00	1 315 15
30 Aug 02 5 Sep 02 Settled	KINDER MORGAN INC COM STK CUSIP 49455P101 OTHER CHARGES 68	1 800 000 41 190000	74 142 00	000	77 526 00	3 384 00	0 00	- 3 384 00
9 Oct 02 15 Oct 02 Settled	KINDRED HEALTHCARE INC COM STK CUSIP 494580103 INSTINET / 7 00 OTHER CHARGES 68	- 700 000 31 950000	22 357 32	000	- 26 218 50	3 861 18	0 00	- 3 861 18

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
18 Nov 02 21 Nov 02 Settled	KINDRED HEALTHCARE INC COM STK CUSIP 494580103 INVESTMENT TECHNOLOGY GROUP INC / 40 00 OTHER CHARGES 1 04	- 2,000 000 17 185000	34 328 98	000	74 810 00	40 581 04	0 00	- 40 581 04
30 Aug 02 5 Sep 02 Settled	KING PHARMACEUTICALS INC COM CUSIP 495582108	3 800 000 21 310000	80 878 00	000	- 72 865 00	8 113 00	0 00	8 113 00
29 Jul 02 1 Aug 02 Settled	KIRBY CORP COM CUSIP 497268108 TROSTER SINGER CORP / 8 00 OTHER CHARGES 28	- 400 000 23 020000	9 201 72	000	11 335 26	- 2,133 54	0 00	2,133 54
24 Sep 02 28 Sep 02 Settled	KIRBY CORP COM CUSIP 497268108 ACCESS SECURITIES INC / 280 00 OTHER CHARGES 4 15	- 8 500 000 21 173300	137 362 30	000	158 808 28	- 21 545 98	0 00	- 21 545 98
23 Jan 02 28 Jan 02 Settled	KLA-TENCOR CORP CUSIP 482480100 INSTINET / 37 50 OTHER CHARGES 1 12	1,500 000 49 449300	74 135 33	000	65 869 50	8 165 83	0 00	8 165 83
20 Feb 02 25 Feb 02 Settled	KLA-TENCOR CORP CUSIP 482480100 KNIGHT SECURITIES L P OTHER CHARGES 1 77	2 000 000 58 885600	117 769 43	000	- 87 724 00	30 045 43	0 00	30 045 43
30 Aug 02 5 Sep 02 Settled	KLA-TENCOR CORP CUSIP 482480100	- 2 900 000 32 870000	95 323 00	000	- 112 771 25	17,448 25	0 00	- 17 448 25
3 Sep 02 8 Sep 02 Settled	KLA-TENCOR CORP CUSIP 482480100 INVESTMENT TECHNOLOGY GROUP INC / 38 00 OTHER CHARGES 1 81	- 1 900 000 31 545000	58 885 68	000	- 85,228 40	- 25 330 71	0 00	- 25,330 71
15 Oct 02 18 Oct 02 Settled	KLA-TENCOR CORP CUSIP 482480100 SCHWAB, CHARLES OTHER CHARGES 1 53	- 1,800 000 31 873700	50 878 39	000	- 70 178 20	18 502 81	0 00	- 18 502 81
12 Nov 02 15 Nov 02 Settled	KLA-TENCOR CORP CUSIP 482480100 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 33	- 300 000 35 875000	10,788 17	000	10,348 01	440 18	0 00	440 18

Portfolio Statement

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

12 Nov 02 15 Nov 02 Settled	KLA TENCOR CORP CUSIP 482480100 SCHWAB, CHARLES OTHER CHARGES 9 17	- 8 500 000 35 815200	304 420 03	000	309 001 30	- 4 581 27	0 00	- 4 581 27
12 Nov 02 15 Nov 02 Settled	KLA-TENCOR CORP CUSIP 482480100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 11	- 100 000 35 100000	3 507 89	000	4 197 50	689 61	0 00	- 689 61
12 Nov 02 15 Nov 02 Settled	KLA-TENCOR CORP CUSIP 482480100 INSTINET / 25 00 OTHER CHARGES 2 64	- 2 500 000 34 985000	87,459 86	000	105 576 90	- 18 117 04	0 00	18 117 04
13 Nov 02 18 Nov 02 Settled	KLA TENCOR CORP CUSIP 482480100 SCHWAB CHARLES OTHER CHARGES 1 18	1 100 000 35 381700	38 896 69	000	37 411 15	1 485 54	0 00	1 485 54
23 Jul 02 28 Jul 02 Settled	KNIGHT-RIDDER INC COM STK CUSIP 499040103 INSTINET / 7 00 OTHER CHARGES 1 12	- 700 000 52 910000	37 028 88	000	- 45 775 40	- 8 746 52	0 00	8 746 52
30 Aug 02 5 Sep 02 Settled	KNIGHT RIDDER INC COM STK CUSIP 499040103	1 300 000 60 730000	78 848 00	000	80 537 00	1 588 00	0 00	- 1 588 00
12 Apr 02 17 Apr 02 Settled	KOHL'S CORP COM CUSIP 500255104 GOLDMAN SACHS & COMPANY OTHER CHARGES 68	300 000 75 008000	22,501 72	000	- 19 739 46	2 782 26	0 00	2 762 26
30 Apr 02 3 May 02 Settled	KOHL'S CORP COM CUSIP 500255104 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 66	300 000 72 985000	21 888 84	000	20 925 00	963 84	0 00	963 84
30 Apr 02 3 May 02 Settled	KOHL'S CORP COM CUSIP 500255104 ROBB, PECK MCCOOEY CLEARING CORP / 66 00 OTHER CHARGES 4 84	- 2 200 000 73 066200	160 874 80	000	- 151 842 40	8 732 40	0 00	8 732 40
30 Apr 02 3 May 02 Settled	KOHL'S CORP COM CUSIP 500255104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 44	200 000 72 810000	14 577 58	000	13 950 00	627 58	0 00	627 58

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Investment Transaction Detail

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

Sales

Equities

1 May 02 8 May 02 Settled	KOHL'S CORP COM CUSIP 500255104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 23	- 100 000 73 705000	7,368 27	000	6,826 89	541 28	0 00	541 28
1 May 02 8 May 02 Settled	KOHL'S CORP COM CUSIP 500255104 ROBB PECK MCCOOEY CLEARING CORP / 24 00 OTHER CHARGES 1 77	800 000 73 169100	58 509 51	000	54,481 70	4,027 81	0 00	4 027 81
1 May 02 8 May 02 Settled	KOHL'S CORP COM CUSIP 500255104 INSTINET / 1 00 OTHER CHARGES 23	- 100 000 73 700000	7 368 77	000	- 6 826 89	541 78	0 00	541 78
2 May 02 7 May 02 Settled	KOHL'S CORP COM CUSIP 500255104 INSTINET / 3 00 OTHER CHARGES 67	- 300 000 73 380000	22,010 33	000	- 20 285 82	1 724 51	0 00	1 724 51
2 May 02 7 May 02 Settled	KOHL'S CORP COM CUSIP 500255104 ROBB PECK MCCOOEY CLEARING CORP / 18 00 OTHER CHARGES 1 32	- 600 000 72 873400	43 584 72	000	- 40 327 82	3 256 80	0 00	3 256 80
13 May 02 18 May 02 Settled	KOHL'S CORP COM CUSIP 500255104 FIDELITY CAPITAL MARKETS / 132 00 OTHER CHARGES 6 97	- 3 300 000 70 100000	231 181 03	000	202 234 65	28 856 38	0 00	28 856 38
21 May 02 24 May 02 Settled	KOHL'S CORP COM CUSIP 500255104 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 16	200 000 75 840000	15 167 54	000	11 840 93	3 328 61	0 00	3 328 61
29 May 02 3 Jun 02 Settled	KOHL'S CORP COM CUSIP 500255104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 23	- 100 000 73 585000	7 358 27	000	- 6 013 00	1 343 27	0 00	1 343 27
30 May 02 4 Jun 02 Settled	KOHL'S CORP COM CUSIP 500255104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 22	100 000 72 895000	7 287 28	000	6 013 00	1 274 28	0 00	1,274 28

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
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Investment Transaction Detail

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

Sales

Equities

30 May 02 4 Jun 02 Settled	KOHL'S CORP COM CUSIP 500255104 TROSTER SINGER CORP / 4 50 OTHER CHARGES 6E	300 000 72 971400	21 886 28	000	18 039 00	3 847 28	0 00	3 847 26
30 May 02 4 Jun 02 Settled	KOHL'S CORP COM CUSIP 500255104 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 1 54	700 000 72 850000	50 979 46	000	- 42 091 00	8 888 46	0 00	8 888 46
14 Aug 02 19 Aug 02 Settled	KOHL'S CORP COM CUSIP 500255104 INVESTMENT TECHNOLOGY GROUP INC / 22 00 OTHER CHARGES 2 21	1 100 000 68 665000	73 307 29	000	62 516 50	10 790 78	0 00	10 790 79
30 Aug 02 5 Sep 02 Settled	KOHL'S CORP COM CUSIP 500255104	5,100 000 69 720000	355 572 00	000	251 768 43	103,803 57	0 00	103 803 57
16 Oct 02 21 Oct 02 Settled	KOHL'S CORP COM CUSIP 500255104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 18	- 100 000 58 145000	5 812 32	000	6,013 00	200 68	0 00	200 68
16 Oct 02 21 Oct 02 Settled	KOHL'S CORP COM CUSIP 500255104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 18	100 000 57 485000	5 746 32	000	6 607 50	861 18	0 00	861 18
16 Oct 02 21 Oct 02 Settled	KOHL'S CORP COM CUSIP 500255104 ROCHDALE SECURITIES CORPORATION / 4 00 OTHER CHARGES 18	- 100 000 57 295700	5 725 39	000	6,013 00	- 287 61	0 00	287 61
16 Oct 02 21 Oct 02 Settled	KOHL'S CORP COM CUSIP 500255104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 18	100 000 57 555000	5 753 32	000	6 013 00	259 68	0 00	259 68
29 Oct 02 1 Nov 02 Settled	KOHL'S CORP COM CUSIP 500255104 BEAR STEARNS SECURITIES CORP / 72 00 OTHER CHARGES 3 08	1 800 000 58 775700	102 121 18	000	- 108 234 00	6 112 82	0 00	6 112 82
13 Aug 02 18 Aug 02 Settled	<OPIN CORP COM CUSIP 500600101 JEFFERIES & COMPANY OTHER CHARGES 3 38	17 300 000 8 478400	112 038 34	000	223 571 48	- 111 533 14	0 00	111 533 14

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 13 Feb 03

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Investment Transaction Detail

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

Sales

Equities

1 Jul 02 5 Jul 02 Settled	KOS PHARMACEUTICALS INC COM CUSIP 500648100 TROSTER SINGER CORP OTHER CHARGES 4 63	- 8 400 000 18 411800	154 652 78	000	- 202 479 48	- 47 826 68	0 00	- 47 826 68
14 Aug 02 19 Aug 02 Settled	KRAFT FOODS INC CL A CUSIP 50075N104 INVESTMENT TECHNOLOGY GROUP INC / 152 00 OTHER CHARGES 8 77	- 7 800 000 38 333200	291,171 55	000	- 240 714 73	50,458 82	0 00	50 456 82
7 Jan 02 10 Jan 02 Settled	KROGER CO COM CUSIP 501044101 SPEAR LEEDS AND KELLOGG / 27 00 OTHER CHARGES 28	- 900 000 20 530800	18 450 28	000	- 19 035 00	584 74	0 00	- 584 74
8 Jan 02 11 Jan 02 Settled	KROGER CO COM CUSIP 501044101 ROBERTSON STEPHENS & CO L R / 39 00 OTHER CHARGES 40	1 300 000 20 213800	26 238 87	000	27 485 00	- 1 258 33	0 00	- 1 258 33
5 Feb 02 8 Feb 02 Settled	KROGER CO COM CUSIP 501044101 JEFFERIES & COMPANY / 86 00 OTHER CHARGES 72	2 300 000 20 828500	47 375 83	000	- 48 845 00	- 1 269 17	0 00	- 1 269 17
7 Feb 02 12 Feb 02 Settled	KROGER CO COM CUSIP 501044101 LEGG MASON WOOD WALKER INC / 24 00 OTHER CHARGES 25	- 800 000 20 618800	18 470 63	000	- 18 820 00	- 449 37	0 00	- 449 37
12 Feb 02 15 Feb 02 Settled	KROGER CO COM CUSIP 501044101 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 10	- 300 000 20 735000	6,214 40	000	- 8 345 00	- 130 60	0 00	- 130 60
13 Feb 02 18 Feb 02 Settled	KROGER CO COM CUSIP 501044101 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 37	- 1,200 000 20 482000	24 590 03	000	- 25 380 00	- 789 97	0 00	789 97
8 Mar 02 11 Mar 02 Settled	KROGER CO COM CUSIP 501044101 ISI GROUP INC / 18 00 OTHER CHARGES 21	600 000 22 470400	13,484 03	000	12,690 00	774 03	0 00	774 03

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 13 Feb 03

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Investment Transaction Detail

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

Sales

Equities

18 Mar 02 21 Mar 02 Settled	KROGER CO COM CUSIP 501044101 MORGAN STANLEY & CO INC OTHER CHARGES 51	- 1 600 000 22 151000	35,441 06	000	33 840 00	1 601 06	0 00	1,601 08
2 Apr 02 5 Apr 02 Settled	KROGER CO COM CUSIP 501044101 TROSTER SINGER CORP / 12 00 OTHER CHARGES 51	- 800 000 21 980000	17,571 47	000	- 21 380 00	3 818 53	0 00	3 818 53
30 Aug 02 5 Sep 02 Settled	KROGER CO COM CUSIP 501044101	12 000 000 18 080000	218 960 00	000	233 808 62	- 18,848 62	0 00	- 18 849 62
2 Dec 02 5 Dec 02 Settled	KROGER CO COM CUSIP 501044101 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 43	- 900 000 15 810000	14 210 57	000	- 23 553 89	9 343 42	0 00	- 9 343 42
2 Dec 02 5 Dec 02 Settled	KROGER CO COM CUSIP 501044101 BRIDGE TRADING COMPAN / / 102 00 OTHER CHARGES 1 67	3 400 000 15 746100	53 433 12	000	84 213 48	30 780 36	0 00	- 30 780 36
3 Dec 02 8 Dec 02 Settled	KROGER CO COM CUSIP 501044101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	100 000 15 385000	1 536 45	000	2 291 00	754 55	0 00	754 55
3 Dec 02 8 Dec 02 Settled	KROGER CO COM CUSIP 501044101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	100 000 15 345000	1 532 45	000	- 2 291 00	758 55	0 00	- 758 55
3 Dec 02 8 Dec 02 Settled	KROGER CO COM CUSIP 501044101 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 14	- 300 000 15 465000	4 633 38	000	8 873 00	2 239 64	0 00	- 2 239 64
3 Dec 02 8 Dec 02 Settled	KROGER CO COM CUSIP 501044101 BRIDGE TRADING COMPANY / 38 00 OTHER CHARGES 60	1 300 000 15 286500	19 808 85	000	- 29 760 08	- 8,953 23	0 00	8,953 23
3 Dec 02 8 Dec 02 Settled	KROGER CO COM CUSIP 501044101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 14 995000	1,497 45	000	2 289 09	- 791 64	0 00	791 64

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
3 Dec 02	KROGER CO COM	- 8 800 000	103 698 87	000	- 182 821 08	59,124 18	0 00	- 59 124 18
6 Dec 02	CUSIP 501044101							
Settled	FIDELITY CAPITAL MARKETS / 272 00 OTHER CHARGES 3 13	15 290000						
4 Dec 02	KROGER CO COM	- 1,500 000	22 979 75	000	34 338 35	11 358 60	0 00	- 11 358 60
9 Dec 02	CUSIP 501044101							
Settled	PRUDENTIAL SECURITIES INCORP / 60 00 OTHER CHARGES 70	15 380300						
4 Dec 02	KROGER CO COM	- 100 000	1,487 85	000	- 2 289 09	- 791 14	0 00	791 14
8 Dec 02	CUSIP 501044101							
Settled	INSTINET / 1 00 OTHER CHARGES 05	14 890000						
14 Jan 02	LANDSTAR SYS INC COM	- 1,500 000	114 843 27	000	- 72 274 57	42 668 70	0 00	42,668 70
17 Jan 02	CUSIP 515098101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 1 71	76 650000						
18 Nov 02	LASALLE HOTEL PPTYS SH BEN INT COM STK	- 800 000	10 318 68	000	- 10 408 80	87 12	0 00	87 12
21 Nov 02	CUSIP 517842108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 32	12 920000						
18 Nov 02	LASALLE HOTEL PPTYS SH BEN INT COM STK	- 1 800 000	24 890 76	000	- 24 553 11	337 85	0 00	337 85
21 Nov 02	CUSIP 517842108							
Settled	JONES & ASSOCIATES / 78 00 OTHER CHARGES 76	13 140800						
10 Dec 02	LASALLE HOTEL PPTYS SH BEN INT COM STK	- 6 300 000	80 581 49	000	- 80 345 33	238 16	0 00	238 16
13 Dec 02	CUSIP 517842108							
Settled	JONES & ASSOCIATES / 252 00 OTHER CHARGES 2 44	12 831100						
24 Jun 02	LATTICE SEMICONDUCTOR CORP COM	- 2,200 000	17 792 18	000	- 85 533 28	47 741 11	0 00	- 47 741 11
27 Jun 02	CUSIP 518415104							
Settled	DEUTSCHE BANK SECURITIES INC / 88 00 OTHER CHARGES 54	8 117600						
18 Feb 02	LEAP WIRELESS INTL INC COM	- 20 200 000	128 579 38	000	- 381 848 00	- 255 269 62	0 00	- 255 269 62
22 Feb 02	CUSIP 521883100							
Settled	JEFFERIES & COMPANY OTHER CHARGES 1 80	6 268400						

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
15 Aug 02 20 Aug 02 Settled	LEAR CORP COM STK PAR 50 01 CUSIP 521865105 INSTINET / 19 00 OTHER CHARGES 2 52	- 1 900 000	83 388 48	000	- 79 888 72	3 699 76	0 00	3,699 76
21 May 02 24 May 02 Settled	LEARNING TREE INTL INC COM CUSIP 522015108 KNIGHT SECURITIES L P OTHER CHARGES 1 29	- 1 900 000	42 653 71	000	- 48 284 51	5 630 80	0 00	- 5 630 80
21 May 02 24 May 02 Settled	LEARNING TREE INTL INC COM CUSIP 522015108 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 88	1 300 000	29 164 62	000	33 036 77	3 872 15	0 00	- 3 872 15
21 May 02 24 May 02 Settled	LEARNING TREE INTL INC COM CUSIP 522015108 TROSTER SINGER CORP OTHER CHARGES 2 28	- 3 400 000	74 848 40	000	80,854 66	5 808 26	0 00	- 5 806 26
14 Jan 02 17 Jan 02 Settled	LECROY CORP COM CUSIP 52324W109 TROSTER SINGER CORP OTHER CHARGES 37	1 300 000	24 400 63	000	- 31 820 00	- 7 419 37	0 00	- 7 419 37
29 Jan 02 1 Feb 02 Settled	LECROY CORP COM CUSIP 52324W109 MERRILL PROFESSIONAL CLEARING CORP / 6 00 OTHER CHARGES 12	- 400 000	7 409 88	000	- 9 162 20	- 1 752 32	0 00	1 752 32
30 Jan 02 4 Feb 02 Settled	LECROY CORP COM CUSIP 52324W109 MERRILL PROFESSIONAL CLEARING CORP / 3 00 OTHER CHARGES 06	200 000	3 716 94	000	- 4 581 10	- 864 16	0 00	864 16
31 Jan 02 5 Feb 02 Settled	LECROY CORP COM CUSIP 52324W109 INSTINET / 2 50 OTHER CHARGES 03	100 000	1 872 47	000	- 2 290 55	- 418 08	0 00	- 418 08
1 Feb 02 6 Feb 02 Settled	LECROY CORP COM CUSIP 52324W109 INSTINET / 2 50 OTHER CHARGES 03	100 000	1 847 47	000	2 290 55	443 08	0 00	443 08

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Investment Transaction Detail

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

Sales**Equities**

5 Feb 02	LECROY CORP COM	- 400 000	7 047 89	000	- 9,162 20	- 2 114 31	0 00	2 114 31
8 Feb 02	CUSIP 52324W109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	17 840000						
	OTHER CHARGES 11							
5 Feb 02	LECROY CORP COM	- 300 000	5 285 92	000	- 6 871 65	1 585 73	0 00	1 585 73
8 Feb 02	CUSIP 52324W109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	17 840000						
	OTHER CHARGES 08							
5 Feb 02	LECROY CORP COM	- 1 500 000	26,444 80	000	- 33 930 55	7 485 95	0 00	7 485 95
8 Feb 02	CUSIP 52324W109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 30 00	17 650000						
	OTHER CHARGES 40							
10 Jun 02	LEE ENTERPRISES INC COM	- 3 800 000	129 578 08	000	- 133 816 01	- 4 237 82	0 00	- 4 237 82
13 Jun 02	CUSIP 523768109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 72 00	38 015000						
	OTHER CHARGES 3 81							
18 Jul 02	LEE ENTERPRISES INC COM	- 1 800 000	58,500 28	000	68,183 69	9,683 40	0 00	9,683 40
19 Jul 02	CUSIP 523768109							
Settled	INSTINET / 18 00	31 400000						
	OTHER CHARGES 1 71							
29 Jul 02	LEE ENTERPRISES INC COM	- 700 000	22 962 80	000	25 172 65	2,209 85	0 00	- 2,209 85
1 Aug 02	CUSIP 523768109							
Settled	TROSTER SINGER CORP / 10 50	32 820000						
	OTHER CHARGES 70							
30 Jul 02	LEE ENTERPRISES INC COM	- 500 000	18 751 89	000	- 17 967 65	- 1 215 68	0 00	- 1 215 68
2 Aug 02	CUSIP 523768109							
Settled	TROSTER SINGER CORP / 7 30	33 520000						
	OTHER CHARGES 51							
10 Sep 02	LEE ENTERPRISES INC COM	- 5,900 000	188,856 48	000	177,838 31	21 820 17	0 00	21,820 17
13 Sep 02	CUSIP 523768109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 118 00	33 895000						
	OTHER CHARGES 8 02							
10 Jul 02	LEGG MASON INC COM	- 100 000	4,333 89	000	- 5 185 82	- 851 93	0 00	- 851 93
15 Jul 02	CUSIP 524901105							
Settled	LEHMAN BROTHERS INC / 3 00	43 370300						
	OTHER CHARGES 14							

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Investment Transaction Detail

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

Sales

Equities

14 Aug 02 19 Aug 02 Settled	LEGG MASON INC COM CUSIP 524901105 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 51	400 000 44 285000	17 705 46	000	- 17 852 72	147 28	0 00	147 28
23 Jul 02 26 Jul 02 Settled	LEGGETT & PLATT INC COM CUSIP 524660107 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 25	- 400 000 20 050000	8,011 75	000	- 10 490 84	2 479 09	0 00	- 2 479 09
23 Jul 02 26 Jul 02 Settled	LEGGETT & PLATT INC COM CUSIP 524660107 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 45	800 000 20 015000	15 995 51	000	- 20 981 69	4 986 17	0 00	- 4,986 17
30 Aug 02 5 Sep 02 Settled	LEGGETT & PLATT INC COM CUSIP 524660107	3 000 000 23 150000	69 450 00	000	67 305 12	2 144 88	0 00	2 144 88
30 Aug 02 5 Sep 02 Settled	LEHMAN BROS HLDGS INC COM CUSIP 524908100	- 3 700 000 57 010000	210 937 00	000	218 474 00	7 537 00	0 00	7 537 00
17 Apr 01 20 Apr 01 Pending	REVERSAL LEXINGTON COPP PPTYS TR COM CUSIP 528043101 J P MORGAN SECURITIES INC / 45 00 OTHER CHARGES - 40	900 000 13 090200	- 11 735 78	000	9 538 29	2 197 49	0 00	2 197 49
17 Apr 01 20 Apr 01 Pending	LEXINGTON CORP PPTYS TR COM CUSIP 529043101 J P MORGAN SECURITIES INC / 45 00 OTHER CHARGES 40	900 000 13 090200	11 735 78	000	9 525 62	2 210 16	0 00	2 210 16
12 Mar 02 15 Mar 02 Settled	LEXINGTON CORP PPTYS TR COM CUSIP 528043101 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 12	500 000 15 305000	7 842 38	000	7 110 47	531 91	0 00	531 91
13 Mar 02 18 Mar 02 Settled	LEXINGTON CORP PPTYS TR COM CUSIP 528043101 JONES & ASSOCIATES / 224 00 OTHER CHARGES 1 29	5 600 000 15 280500	85 345 51	000	- 59 941 88	25 403 63	0 00	25 403 63
30 Aug 02 5 Sep 02 Settled	LEXMARK INTL INC NEW CL A CUSIP 529771107	2 000 000 47 200000	84,400 00	000	- 107 952 00	- 13 552 00	0 00	- 13 552 00

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Investment Transaction Detail

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

Sales

Equities

5 Sep 02 10 Sep 02 Settled	LEXMARK INTL INC NEW CL A CUSIP 528771107 CAPITAL INSTITUTIONAL SVC / 411 00 OTHER CHARGES 9 28	- 6 850 000 44 907200	307 194 08	000	435,688 50	- 128,494 44	0 00	- 128 494 44
28 Jul 02 31 Jul 02 Settled	LIBERTY MEDIA CORP NEW COM SER A CUSIP 530718105 PRUDENTIAL SECURITIES INCORP / 1 278 00 OTHER CHARGES 8 73	- 31 900 000 7 000000	222 017 27	000	- 530 257 75	- 308 240 48	0 00	- 308 240 48
14 Aug 02 19 Aug 02 Settled	LIBERTY MEDIA CORP NEW COM SER A CUSIP 530718105 INVESTMENT TECHNOLOGY GROUP INC / 232 00 OTHER CHARGES 2 89	- 11,600 000 7 431100	85 988 18	000	220 484 63	- 134,498 47	0 00	134 498 47
13 Aug 02 18 Aug 02 Settled	LIGAND PHARMACEUTICALS INC CL B CUSIP 53220K207 CANTOR FITZGERALD & CO OTHER CHARGES 64	- 2 500 000 8 450000	21,124 38	000	33 753 74	- 12 629 38	0 00	- 12 629 38
14 Aug 02 18 Aug 02 Settled	LIGAND PHARMACEUTICALS INC CL B CUSIP 53220K207 CANTOR FITZGERALD & CO OTHER CHARGES 3 84	- 17,900 000 7 137800	127 762 77	000	- 196 339 65	68 576 88	0 00	68,576 88
8 May 02 9 May 02 Settled	LIGHTBRIDGE INC COM CUSIP 532228107 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 42	- 1,200 000 11 435000	13 897 58	000	- 15 696 00	1 998 42	0 00	1 998 42
7 May 02 8 May 02 Settled	LIGHTBRIDGE INC COM CUSIP 532228107 KNIGHT SECURITIES LP OTHER CHARGES 1 85	- 8 200 000 10 403600	84 500 37	000	75 558 39	11 058 02	0 00	- 11 058 02
7 May 02 10 May 02 Settled	LIGHTBRIDGE INC COM CUSIP 532228107 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 21	- 800 000 11 110000	8,653 79	000	- 5 727 36	926 43	0 00	926 43
7 May 02 10 May 02 Settled	LIGHTBRIDGE INC COM CUSIP 532228107 INSTINET / 14 00 OTHER CHARGES 48	1,400 000 11 305000	15 812 52	000	- 12 970 89	2,841 53	0 00	2 841 53

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
20 May 02	LIGHTBRIDGE INC COM	- 2,100 000	22,689 81	000	19 299 84	3,389 97	0 00	3 389 97
23 May 02	CUSIP 532228107							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 42 00 OTHER CHARGES 69	10 825000						
21 May 02	LIGHTBRIDGE INC COM	- 894 000	9 641 49	000	8 216 22	1 425 27	0 00	1 425 27
24 May 02	CUSIP 532228107							
Settled	INSTINET / 8 94 OTHER CHARGES 30	10 795000						
23 Apr 02	LINCOLN ELEC HLDGS INC COM	200 000	5 853 82	000	4 956 00	897 82	0 00	897 82
26 Apr 02	CUSIP 533900108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 18	29 280000						
23 Apr 02	LINCOLN ELEC HLDGS INC COM	- 800 000	17,283 87	000	14 888 00	2 415 67	0 00	2 415 67
26 Apr 02	CUSIP 533900108							
Settled	TROSTER SINGER CORP OTHER CHARGES 53	28 807000						
23 Apr 02	LINCOLN ELEC HLDGS INC COM	- 800 000	28 495 20	000	- 22 302 00	4 193 20	0 00	4 193 20
26 Apr 02	CUSIP 533900108							
Settled	KNIGHT SECURITIES L P OTHER CHARGES 80	29 440000						
24 Apr 02	LINCOLN ELEC HLDGS INC COM	2 300 000	65 431 42	000	- 56 994 00	8 437 42	0 00	8,437 42
29 Apr 02	CUSIP 533900108							
Settled	TROSTER SINGER CORP OTHER CHARGES 1 97	28 448300						
25 Apr 02	LINCOLN ELEC HLDGS INC COM	- 2 300 000	63 725 56	000	- 55 298 65	8 428 91	0 00	8,428 91
30 Apr 02	CUSIP 533900108							
Settled	TROSTER SINGER CORP OTHER CHARGES 1 92	27 707600						
14 Aug 02	LINCOLN NATL CORP COM	- 1 800 000	61 662 90	000	85 002 74	23 339 84	0 00	- 23 339 84
19 Aug 02	CUSIP 534187109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 36 00 OTHER CHARGES 1 88	34 278200						
30 Aug 02	LINCOLN NATL CORP COM	2 800 000	103,740 00	000	121 138 04	17 399 04	0 00	- 17 399 04
5 Sep 02	CUSIP 534187109							
Settled		37 050000						
14 Aug 02	LINEAR TECH CORP DEL	2,400 000	64 766 84	000	139 311 66	- 74 544 82	0 00	74,544 82
19 Aug 02	CUSIP 535878108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 48 00 OTHER CHARGES 1 96	27 007000						

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Sales**Equities**

21 Aug 02 28 Aug 02 Settled	LINEAR TECH CORP DEL CUSIP 535678106 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 70	- 200 000 32 115000	6 418 80	000	- 8 374 00	- 1 955 20	0 00	1 955 20
22 Aug 02 27 Aug 02 Settled	LINEAR TECH CORP DEL CUSIP 535678106 CANTOR FITZGERALD & CO OTHER CHARGES 1 48	- 1,500 000 32 311200	48 485 34	000	- 60 317 00	- 11 851 68	0 00	11,851 68
23 Aug 02 28 Aug 02 Settled	LINEAR TECH CORP DEL CUSIP 535678106 CANTOR FITZGERALD & CO OTHER CHARGES 77	- 800 000 31 605000	25 283 23	000	- 32 012 00	- 6 728 77	0 00	- 8 728 77
23 Aug 02 28 Aug 02 Settled	LINEAR TECH CORP DEL CUSIP 535678106 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 13	- 100 000 31 315000	3,129 40	000	- 4,001 50	- 872 10	0 00	- 872 10
23 Aug 02 28 Aug 02 Settled	LINEAR TECH CORP DEL CUSIP 535678106 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 20	300 000 31 150000	9 338 71	000	- 12 004 50	- 2 665 79	0 00	- 2 665 79
23 Aug 02 28 Aug 02 Settled	LINEAR TECH CORP DEL CUSIP 535678106 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 19	- 200 000 31 185000	6 234 81	000	- 8,003 00	- 1 768 19	0 00	1 768 19
26 Aug 02 29 Aug 02 Settled	LINEAR TECH CORP DEL CUSIP 535678106 CANTOR FITZGERALD & CO OTHER CHARGES 29	- 300 000 31 293300	9,384 70	000	12 004 50	- 2 619 80	0 00	2 619 80
28 Aug 02 3 Sep 02 Settled	LINEAR TECH CORP DEL CUSIP 535678106 CANTOR FITZGERALD & CO OTHER CHARGES 1 06	- 1,300 000 26 850000	35,033 94	000	51 956 80	- 16 922 96	0 00	- 16 922 86
30 Aug 02 5 Sep 02 Settled	LINEAR TECH CORP DEL CUSIP 535678106	- 4 800 000 26 220000	125 856 00	000	- 189 631 08	- 63 775 08	0 00	- 63 775 08
30 Aug 02 5 Sep 02 Settled	LINEAR TECH CORP DEL CUSIP 535678106 CANTOR FITZGERALD & CO OTHER CHARGES 57	- 700 000 26 685000	18 678 93	000	27 986 68	9 287 75	0 00	- 9 287 75

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 13 Feb 03

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

Sales

Equities

3 Sep 02 6 Sep 02 Settled	LINEAR TECH CORP DEL CUSIP 535678106 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 90	- 1,200 000 24 745900	29 670 18	000	47 942 68	- 18 272 70	0 00	- 18 272 70
17 Sep 02 20 Sep 02 Settled	LINEAR TECH CORP DEL CUSIP 535678106 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	- 100 000 20 835000	2 081 43	000	- 3 995 24	1 913 81	0 00	1 913 81
17 Sep 02 20 Sep 02 Settled	LINEAR TECH CORP DEL CUSIP 535678106 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	- 100 000 21 205000	2 118 43	000	- 3 995 24	- 1,876 81	0 00	1 876 81
17 Sep 02 20 Sep 02 Settled	LINEAR TECH CORP DEL CUSIP 535678106 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	- 100 000 21 460000	2 143 83	000	3,995 24	- 1 851 31	0 00	- 1 851 31
17 Sep 02 20 Sep 02 Settled	LINEAR TECH CORP DEL CUSIP 535678106 SCHWAB CHARLES OTHER CHARGES 2 33	- 3 700 000 20 866700	77 204 46	000	- 147,823 88	- 70 619 42	0 00	- 70,619 42
17 Sep 02 20 Sep 02 Settled	LINEAR TECH CORP DEL CUSIP 535678106 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	100 000 20 915000	2 089 43	000	3 995 24	- 1 905 81	0 00	1 905 81
18 Sep 02 23 Sep 02 Settled	LINEAR TECH CORP DEL CUSIP 535678106 SCHWAB CHARLES OTHER CHARGES 5 39	8 600 000 20 797600	178 853 87	000	- 334 103 50	- 155 249 53	0 00	155 249 53
18 Sep 02 23 Sep 02 Settled	LINEAR TECH CORP DEL CUSIP 535678106 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	- 100 000 20 940000	2,091 83	000	- 3,995 24	- 1 803 31	0 00	1 803 31
30 Aug 02 5 Sep 02 Settled	LIZ CLAIBORNE INC COM CUSIP 538320101	- 1 600 000 28 220000	45,152 00	000	48 148 00	- 886 00	0 00	996 00
29 Jul 02 1 Aug 02 Settled	LOC FINL CORP COM CUSIP 538553107 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 10	200 000 15 710000	3 137 90	000	3 303 80	165 90	0 00	165 90

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Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
30 Jul 02 2 Aug 02 Settled	LOC FINL CORP COM CUSIP 539553107 MERRILL PROFESSIONAL CLEARING CORP / 38 00 OTHER CHARGES 1 15	- 2 400 000 15 840000	37 978 85	000	39,810 80	- 1 631 85	0 00	- 1,831 85
31 Jul 02 5 Aug 02 Settled	LOC FINL CORP COM CUSIP 539553107 MERRILL PROFESSIONAL CLEARING CORP / 18 50 OTHER CHARGES 54	- 1 100 000 18 008800	17 592 42	000	18 139 00	- 546 58	0 00	546 58
2 Aug 02 7 Aug 02 Settled	LOC FINL CORP COM CUSIP 539553107 MERRILL PROFESSIONAL CLEARING CORP / 40 50 OTHER CHARGES 1 20	- 2,700 000 14 714600	39 687 72	000	- 42 828 00	3 140 28	0 00	3,140 28
13 Aug 02 18 Aug 02 Settled	LOC FINL CORP COM CUSIP 539553107 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 09	- 200 000 14 180000	2 833 81	000	- 3 150 00	- 318 09	0 00	- 318 09
13 Aug 02 16 Aug 02 Settled	LOC FINL CORP COM CUSIP 539553107 TROSTER SINGER CORP OTHER CHARGES 70	- 1 700 000 14 820000	25,193 24	000	- 26 775 00	- 1,581 78	0 00	- 1 581 78
14 Aug 02 16 Aug 02 Settled	LOC FINL CORP COM CUSIP 539553107 CANTOR FITZGERALD & CO OTHER CHARGES 1 33	- 3 100 000 14 180000	43 884 87	000	- 46,013 00	2 118 33	0 00	- 2 118 33
14 Aug 02 19 Aug 02 Settled	LOC FINL CORP COM CUSIP 539553107 INSTINET / 12 00 OTHER CHARGES 52	- 1 200 000 14 260000	17 089 48	000	16,872 50	228 88	0 00	228 88
27 Aug 02 30 Aug 02 Settled	LOC FINL CORP COM CUSIP 539553107 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 08	- 200 000 14 810000	2 977 81	000	- 2,804 00	173 81	0 00	173 81
27 Aug 02 30 Aug 02 Settled	LOC FINL CORP COM CUSIP 539553107 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 14	- 300 000 14 800000	4 483 88	000	4,208 00	257 88	0 00	257 88

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
27 Aug 02 30 Aug 02 Settled	LOC FINL CORP COM CUSIP 539553107 TROSTER SINGER CORP OTHER CHARGES 88	- 1 900 000	28 321 30	000	26 372 50	1 948 80	0 00	1 948 80
27 Aug 02 30 Aug 02 Settled	LOC FINL CORP COM CUSIP 539553107 INSTINET / 9 00 OTHER CHARGES 41	- 900 000	13 414 09	000	- 12 600 00	814 09	0 00	814 09
27 Aug 02 30 Aug 02 Settled	LOC FINL CORP COM CUSIP 539553107 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 38	- 800 000	11 787 64	000	11 216 00	571 64	0 00	571 64
8 Feb 02 11 Feb 02 Settled	LOCKHEED MARTIN CORP COM CUSIP 539830109 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 41	500 000	26,742 09	000	- 19 247 14	7 494 95	0 00	7 494 95
12 Feb 02 15 Feb 02 Settled	LOCKHEED MARTIN CORP COM CUSIP 539830109 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	100 000	5 325 42	000	- 3 843 38	1 482 04	0 00	1 482 04
30 Aug 02 5 Sep 02 Settled	LOCKHEED MARTIN CORP COM CUSIP 539830109	8 800 000	430 576 00	000	- 289 019 59	141 558 41	0 00	141 558 41
22 Oct 02 25 Oct 02 Settled	LODGENET ENTMT CORP CUSIP 540211109 SCHWAB CHARLES OTHER CHARGES 78	3,500 000	25,759 22	000	- 37 000 00	11,240 78	0 00	- 11 240 78
30 Aug 02 5 Sep 02 Settled	LOEWS CORP COM CUSIP 540424109	- 2 900 000	152 279 00	000	- 152 698 00	419 00	0 00	- 419 00
1 Jul 02 5 Jul 02 Settled	LONE STAR STEAKHOUSE SALOON COM CUSIP 542307103 TROSTER SINGER CORP OTHER CHARGES 1 35	1 800 000	44 553 65	000	- 16 438 72	28 114 93	0 00	28 114 93
1 Jul 02 5 Jul 02 Settled	LONE STAR STEAKHOUSE SALOON COM CUSIP 542307103 INSTINET / 5 00 OTHER CHARGES 15	200 000	4 664 65	000	- 1 796 24	2 868 61	0 00	2 868 61

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Investment Transaction Detail

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

Sales

Equities

1 Jul 02 5 Jul 02 Settled	LONE STAR STEAKHOUSE SALOON COM CUSIP 542307103 TROSTER SINGER CORP OTHER CHARGES 4 81	- 8 900 000 23 154700	159 762 62	000	- 58 361 25	103 401 37	0 00	103 401 37
12 Apr 02 17 Apr 02 Settled	LONE STAR TECHNOLOGIES INC COM CUSIP 542312103 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 71	- 1 000 000 23 580000	23 559 29	000	16 735 00	8 824 29	0 00	6 824 29
15 Apr 02 18 Apr 02 Settled	LONE STAR TECHNOLOGIES INC COM CUSIP 542312103 INVESTMENT TECHNOLOGY GROUP INC / 152 00 OTHER CHARGES 5 50	7 600 000 24 035000	182,508 50	000	127 186 00	55 322 50	0 00	55 322 50
23 Apr 02 26 Apr 02 Settled	LONE STAR TECHNOLOGIES INC COM CUSIP 542312103 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 35	- 400 000 28 585000	11 425 65	000	- 6 618 00	4 809 65	0 00	4 809 65
23 Apr 02 26 Apr 02 Settled	LONE STAR TECHNOLOGIES INC COM CUSIP 542312103 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 26	- 300 000 27 840000	8 375 74	000	5 020 50	3 355 24	0 00	3,355 24
23 Apr 02 28 Apr 02 Settled	LONE STAR TECHNOLOGIES INC COM CUSIP 542312103 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 34	400 000 27 890000	11 147 68	000	6 616 00	4,531 68	0 00	4 531 68
23 Apr 02 28 Apr 02 Settled	LONE STAR TECHNOLOGIES INC COM CUSIP 542312103 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 84	- 1,000 000 27 835000	27 814 16	000	- 16 099 00	11 715 16	0 00	11 715 16
23 Apr 02 28 Apr 02 Settled	LONE STAR TECHNOLOGIES INC COM CUSIP 542312103 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 1 00	- 1,200 000 27 683700	33 195 44	000	19 232 44	13 863 00	0 00	13,963 00
23 Sep 02 26 Sep 02 Settled	LONE STAR TECHNOLOGIES INC COM CUSIP 542312103 FIDELITY CAPITAL MARKETS / 228 00 OTHER CHARGES 1 89	- 5,700 000 11 591600	65 842 13	000	- 109,154 50	43,312 37	0 00	- 43,312 37

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
22 Jan 02	LOUISIANA PACIFIC CORP COM	- 4 100 000	30 872 53	000	43 618 88	12 747 33	0 00	- 12 747 33
25 Jan 02	CUSIP 546347105							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 82 00	7 550000						
	OTHER CHARGES 47							
18 Mar 02	LOUISIANA PACIFIC CORP COM	- 1 200 000	13 415 79	000	- 12 644 40	771 39	0 00	771 39
21 Mar 02	CUSIP 546347105							
Settled	LEHMAN BROTHERS INC / 48 00	11 220000						
	OTHER CHARGES 21							
19 Mar 02	LOUISIANA-PACIFIC CORP COM	1 300 000	14 932 74	000	- 13 687 40	1 245 34	0 00	1,245 34
22 Mar 02	CUSIP 546347105							
Settled	LEHMAN BROTHERS INC / 52 00	11 526900						
	OTHER CHARGES 22							
21 Mar 02	LOUISIANA PACIFIC CORP COM	1 400 000	14 656 37	000	14 676 90	- 20 53	0 00	- 20 53
28 Mar 02	CUSIP 546347105							
Settled	JEFFERIES & COMPANY / 56 00	10 509000						
	OTHER CHARGES 23							
21 Mar 02	LOUISIANA PACIFIC CORP COM	600 000	6 275 90	000	6 290 10	14 20	0 00	14 20
28 Mar 02	CUSIP 546347105							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 12 00	10 480000						
	OTHER CHARGES 10							
22 Mar 02	LOUISIANA PACIFIC CORP COM	500 000	5 383 21	000	- 5 241 75	141 46	0 00	141 46
27 Mar 02	CUSIP 546347105							
Settled	JEFFERIES & COMPANY / 20 00	10 808600						
	OTHER CHARGES 09							
30 Aug 02	LOUISIANA PACIFIC CORP COM	- 1 600 000	12 400 00	000	- 11 456 00	944 00	0 00	944 00
5 Sep 02	CUSIP 546347105							
Settled		7 750000						
8 Jan 02	LOWES COS INC COM	800 000	26 378 60	000	14 319 99	12 058 61	0 00	12 058 61
14 Jan 02	CUSIP 548661107							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 12 00	43 885000						
	OTHER CHARGES 40							
8 Jan 02	LOWES COS INC COM	900 000	39 788 40	000	21 448 89	18 339 51	0 00	18 339 51
14 Jan 02	CUSIP 548661107							
Settled	INSTINET / 8 00	44 220000						
	OTHER CHARGES 60							
9 Jan 02	LOWES COS INC COM	100 000	4,437 93	000	- 2 397 03	2 040 80	0 00	2 040 80
14 Jan 02	CUSIP 548661107							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	44 400000						
	OTHER CHARGES 07							

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
8 Jan 02 14 Jan 02 Settled	LOWES COS INC COM CUSIP 548681107 J P MORGAN SECURITIES INC / 20 00 OTHER CHARGES 33	- 500 000 43 782200	21 860 77	000	11 974 78	9 888 01	0 00	9,888 01
22 Jan 02 25 Jan 02 Settled	LOWES COS INC COM CUSIP 548681107 TROSTER SINGER CORP / 3 00 OTHER CHARGES 14	- 200 000 43 810000	8 758 88	000	- 4,742 23	4 016 83	0 00	4 016 83
21 May 02 24 May 02 Settled	LOWES COS INC COM CUSIP 548681107 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 14	- 100 000 46 070000	4 606 86	000	4 553 00	53 88	0 00	53 88
30 Aug 02 5 Sep 02 Settled	LOWES COS INC COM CUSIP 548681107	- 11,700 000 41 380000	484 148 00	000	- 395 089 84	89 058 38	0 00	89,058 38
23 Oct 02 28 Oct 02 Settled	LSI INDS INC OH COM CUSIP 50218C108 INSTINET / 28 00 OTHER CHARGES 8C	- 2 600 000 11 375000	29 548 10	000	25 204 00	4 344 10	0 00	4 344 10
23 Oct 02 28 Oct 02 Settled	LSI INDS INC OH COM CUSIP 50218C108 CANTOR FITZGERALD & CO OTHER CHARGES 70	- 2 100 000 10 932800	22 958 18	000	- 20 595 00	2 383 18	0 00	2,383 18
12 Apr 02 17 Apr 02 Settled	LSI LOGIC CORP COM CUSIP 502181102 GOLDMAN SACHS & COMPANY OTHER CHARGES 65	- 1,400 000 15 228000	21 318 55	000	- 30 615 27	- 9 296 72	0 00	- 9 296 72
14 Aug 02 19 Aug 02 Settled	LSI LOGIC CORP COM CUSIP 502181102 INVESTMENT TECHNOLOGY GROUP INC / 142 00 OTHER CHARGES 1 41	- 7 100 000 8 582800	46 594 47	000	- 87 371 38	- 40 776 89	0 00	- 40 776 89
30 Aug 02 5 Sep 02 Settled	LSI LOGIC CORP COM CUSIP 502181102	- 5,600 000 7 330000	41,048 00	000	- 42 345 00	- 1 297 00	0 00	- 1 297 00
30 Aug 02 5 Sep 02 Settled	LTD BRANDS CUSIP 532718107	- 7 800 000 15 290000	118,282 00	000	121 817 08	2 655 08	0 00	2 655 08

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
28 Oct 02	LTD BRANDS	- 18,700 000	294,007 48	000	371 481 68	77 454 20	0 00	- 77 454 20
31 Oct 02	CUSIP 532718107							
Settled	FIDELITY CAPITAL MARKETS / 748 00 OTHER CHARGES 8 88	15 762800						
17 Dec 02	LTD BRANDS	- 3 000 000	42 538 71	000	- 58 666 86	16,128 15	0 00	- 16 128 15
20 Dec 02	CUSIP 532718107							
Settled	STATE STREET BROKERAGE SVCS / 60 00 OTHER CHARGES 1 29	14 200000						
17 Dec 02	LTD BRANDS	- 200 000	2 897 90	000	- 3 907 50	009 60	0 00	909 60
20 Dec 02	CUSIP 532718107							
Settled	INSTINET / 2 00 OTHER CHARGES 10	15 000000						
17 Dec 02	LTD BRANDS	8 800 000	125 469 25	000	170 672 00	- 45 202 75	0 00	- 45 202 75
20 Dec 02	CUSIP 532718107							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 352 00 OTHER CHARGES 3 79	14 298300						
18 Dec 02	LTD BRANDS	- 19 200 000	254 015 06	000	- 311 730 05	- 47 714 99	0 00	- 47 714 99
23 Dec 02	CUSIP 532718107							
Settled	FIDELITY CAPITAL MARKETS / 768 00 OTHER CHARGES 7 93	13 791200						
4 Mar 02	LUCENT TECHNOLOGIES INC COM STK	- 3 600 000	20 901 84	000	- 124 980 04	- 104 078 40	0 00	104 078 40
7 Mar 02	CUSIP 549463107							
Settled	SOUNDVIEW FINANCIAL GROUP / 108 00 OTHER CHARGES 3 7	5 836100						
18 Mar 02	LUCENT TECHNOLOGIES INC COM STK	- 5 900 000	27 794 48	000	150 094 48	- 122,300 00	0 00	122 300 00
21 Mar 02	CUSIP 549463107							
Settled	MORGAN STANLEY & CO INC OTHER CHARGES 4 7	4 711000						
12 Apr 02	LUCENT TECHNOLOGIES INC COM STK	- 1,300 000	5 041 24	000	12 818 78	- 7 777 54	0 00	- 7 777 54
17 Apr 02	CUSIP 549463107							
Settled	GOLDMAN SACHS & COMPANY OTHER CHARGES 16	3 878000						
17 Jun 02	LUCENT TECHNOLOGIES INC COM STK	14,800 000	41,290 75	000	84 747 84	53 457 09	0 00	- 53 457 09
20 Jun 02	CUSIP 549463107							
Settled	GOLDMAN SACHS & COMPANY OTHER CHARGES 1 25	2 790000						
30 Aug 02	LUCENT TECHNOLOGIES INC COM STK	- 51,800 000	89 614 00	000	80 523 69	8 090 31	0 00	9 090 31
5 Sep 02	CUSIP 549463107							
Settled		1 730000						

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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

Sales**Equities**

23 Jul 02 28 Jul 02 Settled	LYDALL INC COM CUSIP 550819108 BEAR, STEARNS, SECURITIES CORP / 2,250 00 OTHER CHARGES 19 31	- 45,000 000 14 250000	838,880 69	000	- 1 056 703 50	- 417 722 81	0 00	- 417 722 81
14 Aug 02 19 Aug 02 Settled	LYONDELL CHEMICAL CO COM STK CUSIP 552078107 INVESTMENT TECHNOLOGY GROUP INC / 38 00 OTHER CHARGES 71	- 1 800 000 12 842800	23,260 33	000	29 274 09	8 013 78	0 00	8 013 78
13 Feb 02 19 Feb 02 Settled	M D C HLDGS INC COM CUSIP 552678108 CANTOR FITZGERALD & CO / 28 00 OTHER CHARGES 41	- 700 000 38 819800	27,145 31	000	- 25,390 59	1,754 72	0 00	1 754 72
13 Feb 02 19 Feb 02 Settled	M D C HLDGS INC COM CUSIP 552678108 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 30	- 500 000 38 780000	19 384 70	000	- 18,138 14	1 248 58	0 00	1 248 58
13 Feb 02 19 Feb 02 Settled	M D C HLDGS INC COM CUSIP 552678108 INVESTMENT TECHNOLOGY GROUP INC / 34 00 OTHER CHARGES 1 00	- 1 700 000 38 895000	68 086 50	000	- 52 422 12	13 664 38	0 00	13 664 38
14 Feb 02 20 Feb 02 Settled	M D C HLDGS INC COM CUSIP 552678108 CANTOR FITZGERALD & CO / 118 00 OTHER CHARGES 1 69	2,900 000 38 848000	112 541 51	000	54 002 87	58 538 84	0 00	58 538 84
15 Feb 02 21 Feb 02 Settled	M D C HLDGS INC COM CUSIP 552678108 CANTOR FITZGERALD & CO / 121 78 OTHER CHARGES 1 74	3 044 000 38 000000	115,548 50	000	- 49 131 85	66 418 55	0 00	66 418 55
25 Jun 02 28 Jun 02 Settled	MACERICH CO COM CUSIP 554382101 JONES & ASSOCIATES / 320 00 OTHER CHARGES 7 38	- 8,000 000 30 545400	244 035 84	000	- 172 548 08	71 487 78	0 00	71 487 78
21 Feb 02 28 Feb 02 Settled	MACROVISION CORP COM CUSIP 555904101 RAYMOND JAMES OTHER CHARGES 2 77	- 7 550 000 24 400000	184,217 23	000	- 433 257 85	- 248,040 62	0 00	- 248,040 62

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Equities

13 Aug 02	MAF BANCORP INC COM	- 1 600 000	58 334 24	000	- 48 983 00	9 351 24	0 00	9,351 24
16 Aug 02	CUSIP 55261R108							
Settled	TROSTER SINGER CORP	36 460000						
	OTHER CHARGES	1 78						
8 Oct 02	MAGMA DESIGN AUTOMATICN INC COM	- 6 800 000	48 142 55	000	70 071 28	21 928 73	0 00	- 21 928 73
11 Oct 02	CUSIP 559181102							
Settled	CANTOR FITZGERALD & CO	7 080000						
	OTHER CHARGES	1 45						
9 Oct 02	MAGMA DESIGN AUTOMATICN INC COM	- 6 700 000	46 898 58	000	67 837 65	- 20,939 07	0 00	20,939 07
15 Oct 02	CUSIP 559181102							
Settled	CANTOR FITZGERALD & CO	7 000000						
	OTHER CHARGES	1 42						
20 May 02	MAGNUM HUNTER RES INC COM PAR \$0 002	- 1 400 000	10 772 87	000	10 968 62	- 193 95	0 00	- 193 95
23 May 02	CUSIP 55972F203							
Settled	TROSTER SINGER CORP / 21 00	7 710000						
	OTHER CHARGES	.33						
21 May 02	MAGNUM HUNTER RES INC COM PAR \$0 002	- 2 000 000	15 379 53	000	- 15 666 60	- 287 07	0 00	287 07
24 May 02	CUSIP 55972F203							
Settled	INSTINET / 20 00	7 700000						
	OTHER CHARGES	47						
21 May 02	MAGNUM HUNTER RES INC COM PAR \$0 002	- 5 600 000	43 034 70	000	43,866 48	831 78	0 00	831 78
24 May 02	CUSIP 55972F203							
Settled	TROSTER SINGER CORP / 84 00	7 700000						
	OTHER CHARGES	1 30						
21 May 02	MAGNUM HUNTER RES INC COM PAR \$0 002	14 300 000	109 820 88	000	111 820 71	2 000 03	0 00	- 2,000 03
24 May 02	CUSIP 55972F203							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 286 00	7 700000						
	OTHER CHARGES	3 32						
13 Aug 02	MAGNUM HUNTER RES INC COM PAR \$0 002	- 25 400 000	139 060 78	000	- 192 811 90	53 751 11	0 00	- 53 751 11
16 Aug 02	CUSIP 55972F203							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 508 00	5 495000						
	OTHER CHARGES	4 21						
30 Aug 02	MANOR CARE INC NEW COM STK	- 1 500 000	35 160 00	000	33,405 00	1,755 00	0 00	1 755 00
5 Sep 02	CUSIP 564055101							
Settled		23 440000						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales**Equities**

18 Jun 02 21 Jun 02 Settled	MARATHON OIL CORP COM CUSIP 565849108 MERRILL LYNCH PIERCE FENNER & SMITH / 140 00 OTHER CHARGES 2 84	- 3 500 000 26 881800	93 943 81	000	- 104 653 03	10 709 22	0 00	- 10 709 22
19 Jun 02 24 Jun 02 Settled	MARATHON OIL CORP COM CUSIP 565849108 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 57	700 000 26 810000	18,752 43	000	20 900 25	- 2,147 82	0 00	- 2,147 82
19 Jun 02 24 Jun 02 Settled	MARATHON OIL CORP COM CUSIP 565849108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 09	- 100 000 26 895000	2 687 41	000	- 2 985 75	- 298 34	0 00	- 298 34
19 Jun 02 24 Jun 02 Settled	MARATHON OIL CORP COM CUSIP 565849108 MERRILL LYNCH PIERCE FENNER & SMITH / 192 00 OTHER CHARGES 3 90	- 4 900 000 26 824500	129,041 70	000	142 634 97	- 13 593 27	0 00	13,593 27
20 Jun 02 25 Jun 02 Settled	MARATHON OIL CORP COM CUSIP 565849108 MERRILL LYNCH PIERCE FENNER & SMITH / 78 00 OTHER CHARGES 1 54	- 1 900 000 26 844800	50,827 20	000	58,253 30	- 5 326 10	0 00	- 5,326 10
20 Jun 02 25 Jun 02 Settled	MARATHON OIL CORP COM CUSIP 565849108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 09	- 100 000 26 845000	2,662 41	000	- 2,960 70	- 298 29	0 00	- 298 29
20 Jun 02 25 Jun 02 Settled	MARATHON OIL CORP COM CUSIP 565849108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 33	- 400 000 26 830000	10 723 67	000	- 11 842 80	- 1 119 13	0 00	- 1 119 13
20 Jun 02 25 Jun 02 Settled	MARATHON OIL CORP COM CUSIP 565849108 INSTINET / 5 00 OTHER CHARGES 41	500 000 26 810000	13,398 59	000	- 14 803 50	- 1 403 91	0 00	- 1 403 91
20 Jun 02 25 Jun 02 Settled	MARATHON OIL CORP COM CUSIP 565849108 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 25	- 300 000 26 860000	8 051 75	000	- 8,982 10	- 830 35	0 00	- 830 35

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

14 Aug 02 19 Aug 02 Settled	MARATHON OIL CORP COM CUSIP 565849106 INVESTMENT TECHNOLOGY GROUP INC / 38 00 OTHER CHARGES 1 41	- 1 900 000 24 499200	46 509 07	000	44 383 48	2 145 59	0 00	2 145 59
15 Aug 02 20 Aug 02 Settled	MARATHON OIL CORP COM CUSIP 565849106 INSTINET / 29 00 OTHER CHARGES 2 18	2 900 000 24 840000	72 294 82	000	- 67 712 68	4 582 14	0 00	4 582 14
30 Aug 02 5 Sep 02 Settled	MARATHON OIL CORP COM CUSIP 565849106	4 700 000 24 750000	116 325 00	000	108 348 13	7 976 87	0 00	7 976 87
12 Sep 02 18 Sep 02 Settled	MARATHON OIL CORP COM CUSIP 565849106 ACCESS SECURITIES INC / 158 00 OTHER CHARGES 2 90	- 3 800 000 24 643100	95 949 19	000	115 455 88	- 18 506 77	0 00	19 508 77
30 Jan 02 4 Feb 02 Settled	MARRIOTT INTL INC NEW COM STK CL A CUSIP 571903202 MORGAN STANLEY & CO INC / 12 00 OTHER CHARGES 24	400 000 39 641700	15 844 44	000	- 15 322 64	521 80	0 00	521 80
31 Jan 02 5 Feb 02 Settled	MARRIOTT INTL INC NEW COM STK CL A CUSIP 571903202 MORGAN STANLEY & CO INC / 6 00 OTHER CHARGES 12	200 000 39 782600	7 950 40	000	7 836 00	314 40	0 00	314 40
1 Feb 02 6 Feb 02 Settled	MARRIOTT INTL INC NEW COM STK CL A CUSIP 571903202 CREDIT SUISSE FIRST BOSTON CORPORATION / 3 00 OTHER CHARGES 07	- 100 000 40 449700	4 041 90	000	3 783 11	258 78	0 00	258 78
4 Feb 02 7 Feb 02 Settled	MARRIOTT INTL INC NEW COM STK CL A CUSIP 571903202 CIBC WORLD MARKETS CORP NEW YORK / 9 90 OTHER CHARGES 19	- 300 000 40 066800	12 009 98	000	11 349 33	660 65	0 00	660 65
5 Feb 02 8 Feb 02 Settled	MARRIOTT INTL INC NEW COM STK CL A CUSIP 571903202 SMITH BARNEY INC / 10 40 OTHER CHARGES 13	200 000 40 077500	8 004 97	000	7,083 31	921 66	0 00	921 66

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1 JAN 02 - 31 DEC 02

Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
5 Feb 02 8 Feb 02 Settled	MARRIOTT INTL INC NEW COM STK CL A CUSIP 571903202 SMITH BARNEY INC / 28 00 OTHER CHARGES 31	- 500 000 40 077500	20 012 44	000	- 18 501 00	3 511 44	0 00	3,511 44
6 Feb 02 11 Feb 02 Settled	MARRIOTT INTL INC NEW COM STK CL A CUSIP 571903202 SMITH BARNEY INC / 74 40 OTHER CHARGES 79	- 1 200 000 39 853500	47,749 08	000	- 38 898 00	8,851 08	0 00	8 851 08
7 Feb 02 12 Feb 02 Settled	MARRIOTT INTL INC NEW COM STK CL A CUSIP 571903202 MERRILL LYNCH PIERCE FENNER & SMITH / 12 00 OTHER CHARGES 24	- 400 000 39 392600	15 744 80	000	- 12,866 00	2 778 80	0 00	2 778 80
8 Feb 02 13 Feb 02 Settled	MARRIOTT INTL INC NEW COM STK CL A CUSIP 571903202 MERRILL LYNCH PIERCE FENNER & SMITH / 3 00 OTHER CHARGES 06	100 000 38 385600	3 833 50	000	3 241 50	592 00	0 00	592 00
11 Feb 02 14 Feb 02 Settled	MARRIOTT INTL INC NEW COM STK CL A CUSIP 571903202 MERRILL LYNCH PIERCE FENNER & SMITH / 18 00 OTHER CHARGES 34	- 600 000 37 475900	22,467 20	000	19 449 00	3 018 20	0 00	3,018 20
11 Feb 02 14 Feb 02 Settled	MARRIOTT INTL INC NEW COM STK CL A CUSIP 571903202 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 12	- 200 000 37 655500	7 528 98	000	- 6 483 00	1 043 98	0 00	1 043 98
14 Aug 02 18 Aug 02 Settled	MARRIOTT INTL INC NEW COM STK CL A CUSIP 571903202 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 48	- 500 000 30 455000	15,217 04	000	22 234 50	7 017 46	0 00	- 7,017 46
30 Aug 02 5 Sep 02 Settled	MARRIOTT INTL INC NEW COM STK CL A CUSIP 571903202	3,700 000 32 730000	121 101 00	000	146 372 21	25 271 21	0 00	- 25 271 21
2 Jan 02 7 Jan 02 Settled	MARSH & MC LENNAN CO'S INC CUSIP 571748102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 17	100 000 107 430000	10 740 83	000	8 658 68	2 082 15	0 00	2 082 15

Portfolio Statement

1 JAN 02 --31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Translation	Total
Sales								
Equities								
18 Mar 02 21 Mar 02 Settled	MARSH & MC LENNAN CO S INC CUSIP 571748102 MORGAN STANLEY & CO INC OTHER CHARGES 17	100 000 110 781000	11 077 93	000	8 430 00	2 647 93	0 00	2 647 93
30 Aug 02 5 Sep 02 Settled	MARSH & MC LENNAN CO'S INC CUSIP 571748102	8 300 000 48 650000	403,795 00	000	401 338 24	2 458 76	0 00	2 458 76
2 Jan 02 7 Jan 02 Settled	MARSHALL & ILSLEY CORP COM CUSIP 571834100 PUTNAM LOVELL DE GUARDIOLA / 8 00 OTHER CHARGES 28	300 000 61 340300	18 392 81	000	17 452 83	939 98	0 00	939 98
3 Jan 02 8 Jan 02 Settled	MARSHALL & ILSLEY CORP COM CUSIP 571834100 INSTINET / 3 00 OTHER CHARGES 28	300 000 61 930000	18 575 72	000	18 001 31	2 574 41	0 00	2 574 41
22 Jan 02 25 Jan 02 Settled	MARSHALL & ILSLEY CORP COM CUSIP 571834100 CL KING & ASSOCIATES / 3 00 OTHER CHARGES 10	- 100 000 60 924800	6 089 38	000	5 333 77	755 61	0 00	755 81
14 Aug 02 19 Aug 02 Settled	MARSHALL & ILSLEY CORP COM CUSIP 571834100 INVESTMENT TECHNOLOGY CROUP INC / 4 00 OTHER CHARGES 19	200 000 29 930000	5 981 81	000	- 5 642 28	339 53	0 00	339 53
30 Aug 02 5 Sep 02 Settled	MARSHALL & ILSLEY CORP COM CUSIP 571834100	- 3 200 000 30 600000	97 920 00	000	84 818 14	13 103 86	0 00	13 103 86
8 May 02 9 May 02 Settled	MARTEK BIOSCIENCES CORP COM STK USD0 10 CUSIP 572901108 KNIGHT SECURITIES L P OTHER CHARGES 2 25	2 700 000 27 587700	74 484 54	000	61 839 50	12 645 04	0 00	12 645 04
7 May 02 10 May 02 Settled	MARTEK BIOSCIENCES CORP COM STK USD0 10 CUSIP 572901108 KNIGHT SECURITIES L P OTHER CHARGES 58	700 000 27 100000	18 969 42	000	12 883 50	6 085 92	0 00	6 085 92
8 May 02 13 May 02 Settled	MARTEK BIOSCIENCES CORP COM STK USD0 10 CUSIP 572901108 KNIGHT SECURITIES L P OTHER CHARGES 2 42	- 2 800 000 27 815800	80 083 40	000	53 374 50	28 708 90	0 00	28 708 90

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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

Sales**Equities**

3 Jan 02	MASCO CORP COM	- 1 000 000	24 489 63	000	21,740 00	2 748 63	0 00	2 748 63
8 Jan 02	CUSIP 574599108							
Settled	INSTINET / 10 00	24 500000						
	OTHER CHARGES	37						
10 Jan 02	MASCO CORP COM	- 500 000	12,737 35	000	- 10,677 85	2 059 40	0 00	2,059 40
15 Jan 02	CUSIP 574599108							
Settled	KALB VOORHIS & CO / 15 00	25 505100						
	OTHER CHARGES	20						
23 Jan 02	MASCO CORP COM	- 500 000	12 671 60	000	- 10 625 85	2 045 65	0 00	2 045 65
28 Jan 02	CUSIP 574599108							
Settled	LEHMAN BROTHERS INC / 24 00	25 391600						
	OTHER CHARGES	20						
24 Jan 02	MASCO CORP COM	- 400 000	10 451 86	000	- 8 423 44	2 028 52	0 00	2,028 52
29 Jan 02	CUSIP 574599108							
Settled	UBS WARBURG LLC / 12 00	26 160300						
	OTHER CHARGES	16						
25 Jan 02	MASCO CORP COM	1,700 000	45 133 47	000	- 35 728 30	9 404 17	0 00	9 404 17
30 Jan 02	CUSIP 574599108							
Settled	UBS WARBURG LLC / 51 00	28 578500						
	OTHER CHARGES	88						
29 Jan 02	MASCO CORP COM	800 000	21 508 78	000	- 16 689 84	4 818 95	0 00	4 818 95
1 Feb 02	CUSIP 574599108							
Settled	FIRST UNION CAPITAL MARKETS CLEARANCE /	28 941400						
	44 00							
	OTHER CHARGES	30						
12 Apr 02	MASCO CORP COM	- 300 000	8,564 14	000	- 6 244 82	2,319 22	0 00	2,319 22
17 Apr 02	CUSIP 574599108							
Settled	GOLDMAN SACHS & COMPANY	28 548000						
	OTHER CHARGES	26						
30 Aug 02	MASCO CORP COM	7 300 000	176 368 00	000	- 159 036 72	17 331 28	0 00	17 331 28
5 Sep 02	CUSIP 574599108							
Settled		24 180000						
20 Feb 02	MATTEL INC COM	- 1,400 000	24,684 12	000	25 002 00	- 337 88	0 00	- 337 88
25 Feb 02	CUSIP 577081102							
Settled	TROSTER SINGER CORP / 21 00	17 632500						
	OTHER CHARGES	38						

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
12 Apr 02	MATTEL INC COM	- 1 100 000	23 075 10	000	18 699 19	3 375 91	0 00	3 375 91
17 Apr 02	CUSIP 577081102							
Settled	GOLDMAN SACHS & COMPANY OTHER CHARGES 70	20 878000						
19 Apr 02	MATTEL INC COM	200 000	4 070 71	000	3 488 02	582 69	0 00	582 69
24 Apr 02	CUSIP 577081102							
Settled	LEGG MASON WOOD WALKER INC / 8 00 OTHER CHARGES 13	20 384200						
19 Apr 02	MATTEL INC COM	600 000	12 212 15	000	- 10 402 68	1 809 27	0 00	1 809 27
24 Apr 02	CUSIP 577081102							
Settled	LEGG MASON WOOD WALKER INC / 18 00 OTHER CHARGES 37	20 384200						
14 Aug 02	MATTEL INC COM	- 2 600 000	49 622 36	000	42 523 10	7 099 26	0 00	7 099 28
18 Aug 02	CUSIP 577081102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 52 00 OTHER CHARGES 1 50	19 106100						
15 Aug 02	MATTEL INC COM	- 2,700 000	53 824 49	000	- 42 850 83	10 973 66	0 00	10 973 66
20 Aug 02	CUSIP 577081102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 54 00 OTHER CHARGES 1 83	19 855800						
30 Aug 02	MATTEL INC COM	6 600 000	129 238 00	000	89 206 78	39 031 22	0 00	39 031 22
5 Sep 02	CUSIP 577081102							
Settled		19 430000						
21 May 02	MAXIM INTEGRATED PRODS INC COM	100 000	4 997 84	000	6 091 63	1 093 79	0 00	- 1 093 79
24 May 02	CUSIP 57772K101							
Settled	DEUTSCHE BANK SECURITIES INC OTHER CHARGES 16	49 880000						
31 May 02	MAXIM INTEGRATED PRODS INC COM	- 400 000	18,825 79	000	24 366 52	- 5,540 73	0 00	5 540 73
5 Jun 02	CUSIP 57772K101							
Settled	DEUTSCHE BANK SECURITIES INC / 12 00 OTHER CHARGES 57	47 085000						
30 Aug 02	MAXIM INTEGRATED PRODS INC COM	- 4 800 000	154 889 00	000	232 431 46	77,542 46	0 00	- 77 542 46
5 Sep 02	CUSIP 57772K101							
Settled		31 610000						
12 Apr 02	MAXYGEN INC COM STK ISIN# US577761074	- 200 000	2 278 93	000	- 2 565 62	- 286 69	0 00	286 69
17 Apr 02	CUSIP 57778107							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 07	11 415000						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
12 Apr 02 17 Apr 02 Settled	MAXYGEN INC COM STK ISIN# US5777781074 CUSIP 577778107 KNIGHT SECURITIES LP OTHER CHARGES 1 58	- 4 500 000	51 588 44	000	- 57 284 62	- 5 716 18	0 00	- 5,716 18
15 Apr 02 18 Apr 02 Settled	MAXYGEN INC COM STK ISIN# US5777781074 CUSIP 577778107 KNIGHT SECURITIES LP OTHER CHARGES 1 10	- 3 300 000	36 330 25	000	- 39 579 00	- 3 248 75	0 00	- 3,248 75
8 Oct 02 11 Oct 02 Settled	MAXYGEN INC COM STK ISIN# US5777781074 CUSIP 577778107 MERRILL PROFESSIONAL CLEARING CORP / 89 00 OTHER CHARGES 65	- 3 300 000	21,221 32	000	- 28,638 50	- 7 417 18	0 00	- 7 417 18
9 Jan 02 11 Jan 02 Settled	MAY DEPT STORES CO COM CUSIP 577778103 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 28	- 500 000	18 457 22	000	14 255 00	4 202 22	0 00	4 202 22
14 Aug 02 19 Aug 02 Settled	MAY DEPT STORES CO COM CUSIP 577778103 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 43	- 500 000	14 118 57	000	18 272 42	- 4 155 85	0 00	- 4 155 85
30 Aug 02 5 Sep 02 Settled	MAY DEPT STORES CO COM CUSIP 577778103	- 4 300 000	126,118 00	000	- 130 251 24	- 4 132 24	0 00	- 4 132 24
30 Aug 02 5 Sep 02 Settled	MAYTAG CORP COM CUSIP 578592107	- 1 200 000	39,168 00	000	- 35 250 00	3 918 00	0 00	3 918 00
8 Oct 02 11 Oct 02 Settled	MB FINL INC NEW COM CUSIP 55264U108 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 1 24	- 1,200 000	41 028 76	000	- 41 286 48	- 259 72	0 00	- 259 72
8 Oct 02 11 Oct 02 Settled	MB FINL INC NEW COM CUSIP 55264U108 SCHWAB, CHARLES OTHER CHARGES 31	- 300 000	10 238 12	000	- 10 321 62	- 83 50	0 00	83 50
21 Oct 02 24 Oct 02 Settled	MB FINL INC NEW COM CUSIP 55264U108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 32	- 300 000	10 454 68	000	- 10 321 62	133 06	0 00	133 06

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Investment Transaction Detail

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

Sales

Equities

9 Jan 02 14 Jan 02 Settled	MBIA INC COM CUSIP 55262C100 MERRILL LYNCH PIERCE FENNER & SMITH / 28 00 OTHER CHARGES 57	- 700 000 53 789300	37 830 94	000	33 754 00	3 876 94	0 00	3 876 94
10 Jan 02 15 Jan 02 Settled	MBIA INC COM CUSIP 55262C100 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 17	- 200 000 53 690000	10 733 83	000	9 644 00	1 089 83	0 00	1 089 83
10 Jan 02 15 Jan 02 Settled	MBIA INC COM CUSIP 55262C100 CANTOR FITZGERALD & CO / 16 00 OTHER CHARGES 33	400 000 54 024400	21 593 43	000	19 288 00	2 305 43	0 00	2 305 43
14 Aug 02 19 Aug 02 Settled	MBIA INC COM CUSIP 55262C100 INVESTMENT TECHNOLOGY GROUP INC / 134 00 OTHER CHARGES 9 19	6 700 000 45 541200	304 982 85	000	- 334 503 92	- 29 521 07	0 00	29 521 07
30 Aug 02 5 Sep 02 Settled	MBIA INC COM CUSIP 55262C100	- 2 200 000 45 960000	101 112 00	000	- 75 338 77	25 773 23	0 00	25 773 23
18 Mar 02 21 Mar 02 Settled	MBNA CORP COM CUSIP 55262L100 JEFFERIES & COMPANY / 20 00 OTHER CHARGES 29	500 000 38 350000	19 154 71	000	18 107 50	1,047 21	0 00	1 047 21
19 Mar 02 22 Mar 02 Settled	MBNA CORP COM CUSIP 55262L100 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 18	300 000 38 530000	11 552 82	000	9 175 50	2 377 32	0 00	2 377 32
19 Mar 02 22 Mar 02 Settled	MBNA CORP COM CUSIP 55262L100 JEFFERIES & COMPANY / 18 00 OTHER CHARGES 24	400 000 38 487000	15,378 58	000	- 11 108 00	4 270 56	0 00	4,270 56
4 Apr 02 9 Apr 02 Settled	MBNA CORP COM CUSIP 55262L100 CREDIT SUISSE FIRST BOSTON CORPORATION / 15 20 OTHER CHARGES 45	400 000 37 353200	14 925 83	000	- 14 504 00	421 83	0 00	421 83

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Sales

Equities

12 Apr 02 17 Apr 02 Settled	MBNA CORP COM CUSIP 55262L100 GOLDMAN SACHS & COMPANY OTHER CHARGES 2 84	2 800 000 37 528000	87 569 86	000	- 89 023 52	8,546 34	0 00	8 546 34
18 Apr 02 19 Apr 02 Settled	MBNA CORP COM CUSIP 55262L100 MERRILL LYNCH PIERCE FENNER & SMITH / 188 00 OTHER CHARGES 5 40	- 4,700 000 38 123800	178 988 46	000	117,582 28	61 406 18	0 00	61 406 18
18 Apr 02 19 Apr 02 Settled	MBNA CORP COM CUSIP 55262L100 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 35	- 300 000 37 975000	11 388 15	000	8 331 00	3 055 15	0 00	3 055 15
18 Apr 02 19 Apr 02 Settled	MBNA CORP COM CUSIP 55262L100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 12	- 100 000 37 995000	3 797 38	000	2 777 00	1 020 38	0 00	1 020 38
17 Apr 02 22 Apr 02 Settled	MBNA CORP COM CUSIP 55262L100 MERRILL LYNCH PIERCE FENNER & SMITH / 76 00 OTHER CHARGES 2 21	- 1 800 000 38 540800	73,149 31	000	42 521 43	30,627 88	0 00	30,627 88
29 May 02 3 Jun 02 Settled	MBNA CORP COM CUSIP 55262L100 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 1 09	- 1 000 000 38 065000	38 043 81	000	- 22 379 70	13 664 21	0 00	13 664 21
29 May 02 3 Jun 02 Settled	MBNA CORP COM CUSIP 55262L100 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 44	400 000 35 845000	14,369 58	000	- 8,951 88	5 417 68	0 00	5,417 68
30 Aug 02 5 Sep 02 Settled	MBNA CORP COM CUSIP 55262L100	- 18,350 000 20 200000	390 870 00	000	- 376 642 35	14 227 85	0 00	14,227 85
2 Dec 02 5 Dec 02 Settled	MBNA CORP COM CUSIP 55262L100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	- 100 000 21 780000	2,175 83	000	- 1,872 50	203 43	0 00	203 43

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
2 Dec 02 5 Dec 02 Settled	MBNA CORP COM CUSIP 55262L100 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 14	200 000 21 910000	4 377 86	000	3 939 50	438 36	0 00	438 36
2 Dec 02 5 Dec 02 Settled	MBNA CORP COM CUSIP 55262L100 PRUDENTIAL SECURITIES INCORP / 100 00 OTHER CHARGES 1 64	- 2 500 000 21 791300	54 376 61	000	48 829 56	7 547 05	0 00	7 547 05
3 Dec 02 6 Dec 02 Settled	MBNA CORP COM CUSIP 55262L100 PRUDENTIAL SECURITIES INCORP / 100 00 OTHER CHARGES 1 59	- 2 500 000 21 107900	52 668 16	000	45 049 95	7 618 21	0 00	7 618 21
3 Dec 02 6 Dec 02 Settled	MBNA CORP COM CUSIP 55262L100 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 2E	400 000 21 250000	8 491 74	000	7 200 00	1 291 74	0 00	1 291 74
3 Dec 02 6 Dec 02 Settled	MBNA CORP COM CUSIP 55262L100 INSTINET / 16 00 OTHER CHARGES 1 05	1 600 000 21 650000	34 622 95	000	28 906 37	5 716 58	0 00	5 716 58
4 Dec 02 9 Dec 02 Settled	MBNA CORP COM CUSIP 55262L100 PRUDENTIAL SECURITIES INCORP / 16 00 OTHER CHARGES 2E	- 400 000 21 031300	8 396 28	000	7 200 00	1 196 26	0 00	1,196 26
9 Apr 02 12 Apr 02 Settled	MC DONALDS CORP COM CUSIP 580135101 U S BANCORP PIPER JAFFRAY INC / 33 60 OTHER CHARGES 6E	800 000 28 240000	22 557 71	000	26 901 68	4 343 97	0 00	4 343 97
15 Apr 02 18 Apr 02 Settled	MC DONALDS CORP COM CUSIP 580135101 ISI GROUP INC / 12 00 OTHER CHARGES 3C	400 000 27 399900	10 947 63	000	13 433 36	- 2 485 73	0 00	2 485 73
19 Apr 02 24 Apr 02 Settled	MC DONALDS CORP COM CUSIP 580135101 LEGG MASON WOOD WALKER INC / 15 00 OTHER CHARGES 4C	500 000 29 487900	14 228 52	000	16 791 70	2 563 18	0 00	2 563 18

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Investment Transaction Detail

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Trade date	Security description	Asset ID	Broker/Commission	Shares/PA	Price	Principal	Accrued interest	Cost	Market	Translation	Total
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Equities

22 Apr 02	MC DONALDS CORP COM	CUSIP 580135101		300 000	8 583 87			- 10 075 02	- 1 491 35	0 00	- 1 491 35
25 Apr 02	LEGG MASON WOOD WALKER INC / 8 00	CUSIP 580135101			29 643100					0 00	
23 Apr 02	MC DONALDS CORP COM	CUSIP 580135101		- 400 000	11,543 83			- 13 433 36	1 888 43	0 00	- 1 888 43
28 Apr 02	LEGG MASON WOOD WALKER INC / 12 00	CUSIP 580135101			28 890700					0 00	
29 Apr 02	MC DONALDS CORP COM	CUSIP 580135101		- 1,100 000	31,294 18			36,888 81	- 5 594 65	0 00	- 5 594 65
2 May 02	LEHMAN BROTHERS INC / 83 80	CUSIP 580135101			28 508100					0 00	
30 Apr 02	MC DONALDS CORP COM	CUSIP 580135101		500 000	14 109 37			16,527 05	- 2 417 68	0 00	2,417 68
3 May 02	LEHMAN BROTHERS INC / 18 00	CUSIP 580135101			28 257600					0 00	
7 May 02	MC DONALDS CORP COM	CUSIP 580135101		- 400 000	11 405 37			- 13,108 54	1 703 17	0 00	1,703 17
7 May 02	MERRILL LYNCH PIERCE FENNER & SMITH /	CUSIP 580135101			28 557300					0 00	
3 May 02	MC DONALDS CORP COM	CUSIP 580135101		- 500 000	14,450 08			- 18 338 55	1 888 49	0 00	1 888 49
8 May 02	MERRILL LYNCH PIERCE FENNER & SMITH /	CUSIP 580135101			28 061000					0 00	
6 May 02	MC DONALDS CORP COM	CUSIP 580135101		600 000	17 617 20			19 606 26	1,889 06	0 00	- 1,889 06
8 May 02	BRIDGE TRADING COMPANY / 18 00	CUSIP 580135101			29 392900					0 00	
7 May 02	MC DONALDS CORP COM	CUSIP 580135101		- 500 000	14 709 00			- 18 338 55	1 629 55	0 00	1,629 55
10 May 02	BRIDGE TRADING COMPANY / 18 50	CUSIP 580135101			29 451800					0 00	
21 May 02	MC DONALDS CORP COM	CUSIP 580135101		- 600 000	18 203 45			19 558 88	- 1 355 41	0 00	1 355 41
24 May 02	DEUTSCHE BANK SECURITIES INC	CUSIP 580135101		30 340000						0 00	
Settled	OTHER CHARGES										

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Transtation	Total
Sales								
Equities								
23 May 02 29 May 02 Settled	MC DONALDS CORP COM CUSIP 580135101 GOLDMAN SACHS & COMPANY / 18 00 OTHER CHARGES 55	600 000 30 331100	18 180 11	000	19 171 18	- 991 07	0 00	991 07
23 May 02 29 May 02 Settled	MC DONALDS CORP COM CUSIP 580135101 LIQUIDNET INC / 4 00 OTHER CHARGES 19	- 200 000 30 655000	6 126 81	000	6 503 82	377 01	0 00	- 377 01
30 Aug 02 5 Sep 02 Settled	MC DONALDS CORP COM CUSIP 580135101	- 19 200 000 23 780000	456 192 00	000	502 139 20	45 947 20	0 00	45 947 20
3 Oct 02 8 Oct 02 Settled	MC DONALDS CORP COM CUSIP 580135101 INSTINET / 7 00 OTHER CHARGES 39	700 000 18 190000	12 725 61	000	- 17 209 00	- 4 483 39	0 00	4 483 39
30 Aug 02 5 Sep 02 Settled	MCGRAW HILL COMPANIES INC COM CUSIP 580845109	- 2 900 000 63 410000	183 889 00	000	191 284 00	7 395 00	0 00	- 7 395 00
30 Aug 02 5 Sep 02 Settled	MCKESSON CORP CUSIP 58155Q103	4 300 000 33 540000	144 222 00	000	- 153 722 72	- 9 500 72	0 00	9 500 72
24 Sep 02 27 Sep 02 Settled	MCKESSON CORP CUSIP 58155Q103 SG COWEN AND COMPANY / 780 00 OTHER CHARGES 11 18	- 13 000 000 28 550000	370 358 82	000	494 891 40	124 522 58	0 00	- 124 522 58
30 Aug 02 5 Sep 02 Settled	MEADWESTVACO CORP COM CUSIP 583334107	3 000 000 23 290000	69 870 00	000	71 152 48	- 1 282 48	0 00	1 282 48
5 Mar 02 8 Mar 02 Settled	MEDIA GEN INC CL A CUSIP 584404107 LYNCH JONES & RYAN / 355 00 OTHER CHARGES 6 22	7 100 000 58 399000	414 271 68	000	271 685 78	142 585 92	0 00	142 585 92
15 Mar 02 20 Mar 02 Settled	MEDIA GEN INC CL A CUSIP 584404107 LYNCH JONES & RYAN / 105 00 OTHER CHARGES 1 82	2 100 000 57 500000	120 643 18	000	80 357 76	40 285 42	0 00	40,285 42

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

Sales

Equities

15 Apr 02 18 Apr 02 Settled	MEDIA GEN INC CL A CUSIP 584404107 LYNCH JONES & RYAN / 85 00 OTHER CHARGES 3 84	- 1,900 000 87 114000	127 417 78	000	- 72 704 64	54,713 12	0 00	54 713 12
1 May 02 6 May 02 Settled	MEDIA GEN INC CL A CUSIP 584404107 LEHMAN BROTHERS INC / 150 00 OTHER CHARGES 6 24	- 3 000 000 68 998100	208 838 08	000	- 108 311 53	88,528 53	0 00	88 528 53
18 Nov 02 21 Nov 02 Settled	MEDIACOM COMMUNICATIONS CORP CL A ISIN US58446K1051 CUSIP 58446K105 INVESTMENT TECHNOLOGY GROUP INC / 118 00 OTHER CHARGES 1 40	- 5 900 000 7 870000	48 313 60	000	44 086 48	2 247 12	0 00	2,247 12
18 Nov 02 21 Nov 02 Settled	MEDIACOM COMMUNICATIONS CORP CL A ISIN US58446K1051 CUSIP 58446K105 CANTOR FITZGERALD & CO OTHER CHARGES 2 38	- 10,100 000 7 814100	78,820 03	000	- 68 685 28	8 234 75	0 00	8 234 75
18 Nov 02 22 Nov 02 Settled	MEDIACOM COMMUNICATIONS CORP CL A ISIN US58446K1051 CUSIP 58446K105 CANTOR FITZGERALD & CO OTHER CHARGES 1 23	- 5,400 000 7 529700	40,658 15	000	- 34 852 29	5,806 88	0 00	5 806 88
29 Jul 02 1 Aug 02 Settled	MEDICINES COMPANY COM CUSIP 584688105 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 32	- 1 000 000 10 570000	10,549 68	000	- 10,880 60	330 92	0 00	- 330 82
29 Jul 02 1 Aug 02 Settled	MEDICINES COMPANY COM CUSIP 584688105 INVESTMENT TECHNOLOGY GROUP INC / 38 00 OTHER CHARGES 81	- 1 800 000 10 840000	20 177 39	000	- 20 673 14	- 495 75	0 00	- 485 75
29 Jul 02 1 Aug 02 Settled	MEDICINES COMPANY COM CUSIP 584688105 INVESTMENT TECHNOLOGY GROUP INC / 40 00 OTHER CHARGES 64	- 2 000 000 10 480000	20,919 36	000	- 21,781 20	841 84	0 00	- 841 84
30 Jul 02 2 Aug 02 Settled	MEDICINES COMPANY COM CUSIP 584688105 TROSTER SINGER CORP / 538 00 OTHER CHARGES 4 38	- 14,200 000 10 240000	144 835 62	000	- 151 365 30	- 6 529 68	0 00	- 6 528 68

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Investment Transaction Detail

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

Sales

Equities

27 Aug 02 30 Aug 02 Settled	MEDICINES COMPANY COM CUSIP 584688105 MERRILL PROFESSIONAL CLEARING CORP / 144 00 OTHER CHARGES 2 95	8 600 000 10 184600	87,825 21	000	- 87,587 56	37 85	0 00	37 65
28 Aug 02 3 Sep 02 Settled	MEDICINES COMPANY COM CUSIP 584688105 MERRILL PROFESSIONAL CLEARING CORP / 85 50 OTHER CHARGES 1 72	- 5,700 000 10 000000	58,912 78	000	- 58 189 48	723 32	0 00	723 32
10 Sep 02 13 Sep 02 Settled	MEDICINES COMPANY COM CUSIP 584688105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	100 000 8 330000	930 97	000	985 78	54 81	0 00	- 54 81
10 Sep 02 13 Sep 02 Settled	MEDICINES COMPANY COM CUSIP 584688105 INSTINET / 40 00 OTHER CHARGES 1 10	4 000 000 8 135000	38 498 80	000	39 431 20	2 932 30	0 00	- 2 932 30
11 Sep 02 18 Sep 02 Settled	MEDICINES COMPANY COM CUSIP 584688105 INVESTMENT TECHNOLOGY GROUP INC / 44 00 OTHER CHARGES 68	- 2 200 000 8 805000	21 746 34	000	21 543 82	202 52	0 00	202 52
11 Sep 02 18 Sep 02 Settled	MEDICINES COMPANY COM CUSIP 584688105 SCHWAB CHARLES OTHER CHARGES 2 79	- 8 300 000 8 843600	82 472 69	000	85 383 00	7 089 69	0 00	7 089 69
22 Jul 02 25 Jul 02 Settled	MEDIMMUNE INC COM CUSIP 584699102 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 61	- 800 000 25 060000	20,047 39	000	- 35 268 64	15 219 25	0 00	15 219 25
14 Aug 02 18 Aug 02 Settled	MEDIMMUNE INC COM CUSIP 584699102 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 28	- 300 000 28 749200	8,818 50	000	13,224 89	- 4 606 49	0 00	4 606 49
15 Aug 02 20 Aug 02 Settled	MEDIMMUNE INC COM CUSIP 584699102 INVESTMENT TECHNOLOGY GROUP INC / 84 00 OTHER CHARGES 2 83	3,200 000 29 321300	83,781 33	000	135 880 74	- 42 119 41	0 00	42 119 41

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▶ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
15 Aug 02 20 Aug 02 Settled	MEDIMMUNE INC COM CUSIP 584699102 INSTINET / 11 00 OTHER CHARGES 09	- 1 100 000 29 770000	32 735 01	000	- 47,069 13	- 14 334 12	0 00	- 14 334 12
30 Aug 02 5 Sep 02 Settled	MEDIMMUNE INC COM CUSIP 584699102	- 3 800 000 25 870000	97 546 00	000	- 146 927 79	49,381 79	0 00	- 49 381 79
29 Jan 02 1 Feb 02 Settled	MEDQUIST INC COM CUSIP 584949101 TROSTER SINGER CORP OTHER CHARGES 42	- 1 000 000 27 880000	27 879 58	000	- 27 600 00	279 58	0 00	279 58
29 Jul 02 1 Aug 02 Settled	MEDQUIST INC COM CUSIP 584949101 TROSTER SINGER CORP OTHER CHARGES 24	300 000 26 490000	7 946 78	000	- 8 280 00	- 333 24	0 00	- 333 24
30 Aug 02 5 Sep 02 Settled	MEDTRONIC INC COM CUSIP 585055106	- 18 400 000 41 180000	757 712 00	000	743,323 23	14 388 77	0 00	14 388 77
2 Apr 02 5 Apr 02 Settled	MELLON FINL CORP COM CUSIP 58551A108 BERNSTEIN, SANFORD C & CO / 15 00 OTHER CHARGES 59	- 500 000 38 475100	19 221 97	000	- 19,570 15	- 348 18	0 00	- 348 18
3 Apr 02 8 Apr 02 Settled	MELLON FINL CORP COM CUSIP 58551A108 CREDIT SUISSE FIRST BOSTON CORPORATION / 42 00 OTHER CHARGES 1 59	- 1,400 000 37 884500	52,686 71	000	- 53 423 30	- 736 59	0 00	- 736 59
12 Apr 02 17 Apr 02 Settled	MELLON FINL CORP COM CUSIP 58551A108 GOLDMAN SACHS & COMPANY OTHER CHARGES 57	- 500 000 37 808000	18,803 43	000	18 846 72	2 156 71	0 00	2,156 71
30 Aug 02 5 Sep 02 Settled	MELLON FINL CORP COM CUSIP 58551A108	- 8 700 000 27 650000	185,255 00	000	183 716 00	1 539 00	0 00	1 539 00
28 Aug 02 29 Aug 02 Settled	MEMBERWORKS INC COM CUSIP 588002107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 18 845000	1,682 44	000	- 3 456 25	- 1 773 81	0 00	- 1 773 81

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
27 Aug 02 30 Aug 02 Settled	MEMBERWORKS INC COM CUSIP 586002107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 06	- 100 000 18 780000	1 675 94	000	- 3 456 25	1 780 31	0 00	- 1 780 31
27 Aug 02 30 Aug 02 Settled	MEMBERWORKS INC COM CUSIP 586002107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	100 000 16 340000	1 631 95	000	- 3 456 25	- 1 824 30	0 00	1 824 30
27 Aug 02 30 Aug 02 Settled	MEMBERWORKS INC COM CUSIP 586002107 MERRILL PROFESSIONAL CLEARING CORP / 7 50 OTHER CHARGES 25	- 500 000 16 020000	8 002 25	000	17 281 25	- 9 279 00	0 00	9 279 00
28 Aug 02 3 Sep 02 Settled	MEMBERWORKS INC COM CUSIP 586002107 MERRILL PROFESSIONAL CLEARING CORP / 4 50 OTHER CHARGES 15	300 000 16 450000	4 930 35	000	10 262 25	- 5 331 90	0 00	- 5 331 90
29 Aug 02 4 Sep 02 Settled	MEMBERWORKS INC COM CUSIP 586002107 MERRILL PROFESSIONAL CLEARING CORP / 66 00 OTHER CHARGES 2 21	4 400 000 16 627100	73 091 03	000	112 313 25	- 39 222 22	0 00	- 39 222 22
30 Aug 02 5 Sep 02 Settled	MEMBERWORKS INC COM CUSIP 586002107 MERRILL PROFESSIONAL CLEARING CORP / 6 00 OTHER CHARGES 21	- 400 000 18 850000	6 733 79	000	7 424 00	- 690 21	0 00	- 690 21
30 Aug 02 5 Sep 02 Settled	MEMBERWORKS INC COM CUSIP 586002107 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 11	200 000 17 005000	3 386 89	000	- 3 712 00	315 11	0 00	- 315 11
8 Oct 02 11 Oct 02 Settled	MENTOR CORP COM CUSIP 587188103 ARCHIPELAGO BCC CAPITAL / 3 00 OTHER CHARGES 20	200 000 33 020000	8 600 80	000	- 5 664 82	835 98	0 00	835 98
8 Oct 02 11 Oct 02 Settled	MENTOR CORP COM CUSIP 587188103 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 20	- 200 000 32 750000	6 545 80	000	5 664 82	880 98	0 00	880 98

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

Sales

Equities

8 Oct 02	MENTOR CORP COM	- 600 000	18 828 40	000	- 16 894 48	2 831 94	0 00	2 831 84
11 Oct 02	CUSIP 587188103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 12 00	33 065000						
	OTHER CHARGES 60							
8 Oct 02	MENTOR CORP COM	- 1 200 000	38 058 82	000	- 33 942 23	5 118 59	0 00	5 118 59
11 Oct 02	CUSIP 587188103							
Settled	SCHWAB, CHARLES	32 550000						
	OTHER CHARGES 1 18							
8 Oct 02	MENTOR CORP COM	- 100 000	3 274 80	000	2 832 41	442 48	0 00	442 48
11 Oct 02	CUSIP 587188103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	32 770000						
	OTHER CHARGES 10							
8 Oct 02	MENTOR CORP COM	200 000	6 811 80	000	5 664 82	848 98	0 00	848 98
11 Oct 02	CUSIP 587188103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00	33 080000						
	OTHER CHARGES 20							
22 Oct 02	MENTOR CORP COM	800 000	32 430 70	000	- 25 083 54	7 347 16	0 00	7 347 16
25 Oct 02	CUSIP 587188103							
Settled	MERRILL PROFESSIONAL CLEARING CORP / 27 00	38 065200						
	OTHER CHARGES 83							
21 Jun 02	MENTOR GRAPHICS CORP COM	13,500 000	183 729 46	000	- 251 837 10	68 107 84	0 00	68,107 84
28 Jun 02	CUSIP 587200108							
Settled	CANTOR FITZGERALD & CO	13 810000						
	OTHER CHARGES 5 54							
2 Jan 02	MERCK & CO INC COM	- 1 100 000	64,324 88	000	80,054 84	- 15 730 58	0 00	- 15 730 58
7 Jan 02	CUSIP 589331107							
Settled	JACKSON PARTNERS AND ASSOCIATES INC / 33 00	58 507300						
	OTHER CHARGES 87							
3 Jan 02	MERCK & CO INC COM	- 3,000 000	178 047 82	000	216,875 85	- 38 827 83	0 00	- 38,827 83
8 Jan 02	CUSIP 589331107							
Settled	JACKSON PARTNERS AND ASSOCIATES INC / 80 00	58 380200						
	OTHER CHARGES 2 68							
22 Jan 02	MERCK & CO INC COM	- 2 100 000	124 570 13	000	- 185 571 14	- 41,001 01	0 00	41 001 01
25 Jan 02	CUSIP 589331107							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 84 00	58 380000						
	OTHER CHARGES 1 87							

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			Principal	Accrued Interest	Cost	Market	Translation	

Sales

Equities

30 Aug 02 5 Sep 02 Settled	MERCK & CO INC COM CUSIP 589331107	34 300 000	1 732 836 00	000	- 2 008 699 98	- 275 863 98	0 00	- 275 863 98
		50 520000						
12 Sep 02 17 Sep 02 Settled	MERCK & CO INC COM CUSIP 589331107 SPEAR LEEDS AND KELLOGG / 8 00 OTHER CHARGES 60	400 000	19 733 40	000	31 537 38	11 803 96	0 00	11 803 98
		49 350000						
17 Sep 02 20 Sep 02 Settled	MERCK & CO INC COM CUSIP 589331107 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 1 94	- 1 300 000	84 289 56	000	- 102 486 42	38 206 88	0 00	- 38 206 88
		49 475000						
17 Sep 02 20 Sep 02 Settled	MERCK & CO INC COM CUSIP 589331107 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 30	- 200 000	8 665 70	000	- 15 768 68	6 102 98	0 00	6 102 98
		48 350000						
17 Sep 02 20 Sep 02 Settled	MERCK & CO INC COM CUSIP 589331107 ROBB PECK MCCOOEY CLEARING CORP / 83 00 OTHER CHARGES 3 04	2 100 000	100 703 51	000	165 571 14	84 867 63	0 00	84 867 63
		47 985500						
17 Sep 02 20 Sep 02 Settled	MERCK & CO INC COM CUSIP 589331107 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 30	200 000	9 672 70	000	15 768 68	- 6 095 98	0 00	6 095 98
		48 385000						
17 Sep 02 20 Sep 02 Settled	MERCK & CO INC COM CUSIP 589331107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 15	- 100 000	4 894 35	000	7 894 34	2 989 99	0 00	2 989 99
		48 865000						
17 Sep 02 20 Sep 02 Settled	MERCK & CO INC COM CUSIP 589331107 INSTINET / 3 00 OTHER CHARGES 45	300 000	14 839 55	000	- 23 853 02	- 9 013 47	0 00	9,013 47
		48 810000						
2 Dec 02 5 Dec 02 Settled	MERCK & CO INC COM CUSIP 589331107 INVESTMENT TECHNOLOGY GROUP INC / 38 00 OTHER CHARGES 3 40	1 800 000	112 742 60	000	149,802 46	- 37 059 88	0 00	- 37 059 88
		59 360000						
2 Dec 02 5 Dec 02 Settled	MERCK & CO INC COM CUSIP 589331107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 18	100 000	5 937 82	000	7 884 34	1,946 52	0 00	- 1 946 52
		59 400000						

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Sales								
Equities								
2 Dec 02 5 Dec 02 Settled	MERCK & CO INC COM CUSIP 589331107 ROBB, PECK MCCOOEY CLEARING CORP / 42 00 OTHER CHARGES 2 53	- 1 400 000 59 842400	83 734 83	000	- 110 380 78	- 26 845 83	0 00	- 26,645 83
3 Dec 02 8 Dec 02 Settled	MERCK & CO INC COM CUSIP 589331107 ROBB PECK MCCOOEY CLEARING CORP / 8 00 OTHER CHARGES 35	- 200 000 56 758100	11 344 87	000	- 15 768 68	4 423 81	0 00	- 4 423 81
3 Dec 02 6 Dec 02 Settled	MERCK & CO INC COM CUSIP 589331107 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 88	- 500 000 58 420000	29,189 12	000	38,421 70	10 222 58	0 00	- 10 222 58
30 Aug 02 5 Sep 02 Settled	MERCURY INTERACTIVE CORP COM CUSIP 589405109	- 1 300 000 25 410000	33 033 00	000	- 32 726 50	306 50	0 00	306 50
30 Aug 02 5 Sep 02 Settled	MEREDITH CORP COM CUSIP 589433101	800 000 38 620000	31 698 00	000	32,580 00	884 00	0 00	- 884 00
26 Feb 02 1 Mar 02 Settled	MERISTAR HOSPITALITY CORP REIT CUSIP 58984Y103 INVESTMENT TECHNOLOGY GROUP INC / 88 00 OTHER CHARGES 81	3 400 000 15 700000	53 311 18	000	73 093 36	- 18,782 17	0 00	- 18,782 17
27 Mar 02 2 Apr 02 Settled	MERISTAR HOSPITALITY CORP REIT CUSIP 58984Y103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	- 100 000 17 860000	1,783 87	000	2 148 80	365 83	0 00	- 365 83
27 Mar 02 2 Apr 02 Settled	MERISTAR HOSPITALITY CORP REIT CUSIP 58984Y103 INSTINET / 25 00 OTHER CHARGES 68	- 2 500 000 17 890000	44,849 32	000	- 53 213 39	- 6,264 07	0 00	8 264 07
27 Mar 02 2 Apr 02 Settled	MERISTAR HOSPITALITY CORP REIT CUSIP 58984Y103 INVESTMENT TECHNOLOGY GROUP INC / 110 00 OTHER CHARGES 1 18	5,500 000 17 910000	98 393 52	000	- 80 149 49	18 244 03	0 00	18,244 03
8 Oct 02 11 Oct 02 Settled	MERISTAR HOSPITALITY CORP REIT CUSIP 58984Y103 LEHMAN BROTHERS INC / 424 00 OTHER CHARGES 2 40	- 10 600 000 7 502400	79 099 04	000	- 107 597 43	28 498 39	0 00	- 28 498 39

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
27 Mar 02 2 Apr 02 Settled	MERIX CORP COM CUSIP 590049102 TROSTER SINGER CORP OTHER CHARGES 1 11	- 4 000 000	73 398 89	000	73 020 00	378 89	0 00	378 89
28 Mar 02 3 Apr 02 Settled	MERIX CORP COM CUSIP 590049102 TROSTER SINGER CORP OTHER CHARGES 53	2 100 000	38 849 41	000	38 335 50	513 91	0 00	513 91
1 Apr 02 4 Apr 02 Settled	MERIX CORP COM CUSIP 590049102 TROSTER SINGER CORP OTHER CHARGES 2 18	4 000 000	72 258 22	000	- 69 093 00	3 165 22	0 00	3 165 22
1 Apr 02 4 Apr 02 Settled	MERIX CORP COM CUSIP 590049102 TROSTER SINGER CORP OTHER CHARGES 11	- 200 000	3 828 89	000	3 651 00	21 11	0 00	- 21 11
12 Apr 02 17 Apr 02 Settled	MERIX CORP COM CUSIP 590049102 CANTOR FITZGERALD & CO OTHER CHARGES 80	1 800 000	29,897 10	000	- 27 810 00	2 087 10	0 00	2 087 10
15 Apr 02 18 Apr 02 Settled	MERIX CORP COM CUSIP 590049102 CANTOR FITZGERALD & CO OTHER CHARGES 1 87	- 3 700 000	82 102 63	000	57 165 00	4 937 63	0 00	4 937 63
18 Mar 02 21 Mar 02 Settled	MERRILL LYNCH & CO INC COM CUSIP 590188108 MORGAN STANLEY & CO INC OTHER CHARGES 17	200 000	10 898 03	000	- 10 172 66	713 37	0 00	713 37
2 Apr 02 5 Apr 02 Settled	MERRILL LYNCH & CO INC COM CUSIP 590188108 BERNSTEIN SANFORD C & CO / 18 00 OTHER CHARGES 80	600 000	32 572 95	000	- 30 005 08	2 567 89	0 00	2 567 89
8 Apr 02 11 Apr 02 Settled	MERRILL LYNCH & CO INC COM CUSIP 590188108 LEHMAN BROTHERS INC / 15 00 OTHER CHARGES 80	- 500 000	26 310 10	000	22 867 05	3 443 05	0 00	3 443 05

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

Sales

Equities

12 Apr 02 17 Apr 02 Settled	MERRILL LYNCH & CO INC COM CUSIP 590188108 GOLDMAN SACHS & COMPANY OTHER CHARGES 15	100 000 48 818000	4 681 85	000	4 573 41	108 24	0 00	108 24
30 Aug 02 5 Sep 02 Settled	MERRILL LYNCH & CO INC COM CUSIP 590188108	- 13,000 000 38 220000	470 860 00	000	- 503 079 61	- 32 218 61	0 00	- 32 218 61
3 Sep 02 6 Sep 02 Settled	MERRILL LYNCH & CO INC COM CUSIP 590188108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 11	- 100 000 34 305000	3 428 39	000	- 3 787 00	- 358 61	0 00	- 358 61
4 Sep 02 9 Sep 02 Settled	MERRILL LYNCH & CO INC COM CUSIP 590188108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 11	- 100 000 34 545000	3,452 39	000	3 787 00	334 61	0 00	334 61
4 Sep 02 9 Sep 02 Settled	MERRILL LYNCH & CO INC COM CUSIP 590188108 ACCESS SECURITIES INC / 158 00 OTHER CHARGES 4 18	- 3 800 000 35 377400	137 811 70	000	- 147 392 00	- 8 580 30	0 00	- 8,580 30
11 Sep 02 18 Sep 02 Settled	MESA AIR GROUP INC COM CUSIP 590479101 JEFFERIES & COMPANY OTHER CHARGES 2 58	- 14,700 000 5 785900	84 756 17	000	- 121 422 00	38,665 83	0 00	- 38,665 83
12 Sep 02 17 Sep 02 Settled	MESA AIR GROUP INC COM CUSIP 590479101 JEFFERIES & COMPANY OTHER CHARGES 1 37	- 7,800 000 5 749900	45,422 84	000	- 65 254 00	19 831 18	0 00	- 19 831 18
11 Dec 02 18 Dec 02 Settled	METHODE ELECTRS INC CL A CUSIP 591520200 SCHWAB CHARLES OTHER CHARGES 1 31	- 6 800 000 10 824900	63 362 51	000	- 69,833 10	- 6 570 59	0 00	- 6,570 59
2 Apr 02 5 Apr 02 Settled	METLIFE INC COM ISIN US59158R1088 CUSIP 59158R108 GOLDMAN SACHS & COMPANY / 45 00 OTHER CHARGES 1 42	- 1 500 000 31 302000	48,908 58	000	43 908 52	3,000 06	0 00	3 000 06
18 Apr 02 19 Apr 02 Settled	METLIFE INC COM ISIN US59158R1088 CUSIP 59158R108 INVESTMENT TECHNOLOGY GROUP INC / 22 00 OTHER CHARGES 1 13	- 1 100 000 34 085000	37 470 37	000	- 30 501 58	6 968 79	0 00	6 968 79

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
18 Apr 02 19 Apr 02 Settled	METLIFE INC COM ISIN US59156R1086 CUSIP 59156R108 INSTINET / 11 00 OTHER CHARGES 1 11	- 1 100 000 33 270000	36,584 89	000	30 877 00	5 707 89	0 00	5 707 89
18 Apr 02 19 Apr 02 Settled	METLIFE INC COM ISIN US59156R1086 CUSIP 59156R108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 2 1	- 200 000 34 020000	6 789 79	000	- 5,815 30	1 184 49	0 00	1 184 49
18 Apr 02 19 Apr 02 Settled	METLIFE INC COM ISIN US59156R1086 CUSIP 59156R108 GOLDMAN SACHS & COMPANY / 69 00 OTHER CHARGES 2 38	- 2 300 000 34 052000	78 248 24	000	62 663 96	15,584 28	0 00	15,584 28
30 Apr 02 3 May 02 Settled	METLIFE INC COM ISIN US59156R1086 CUSIP 59156R108 INSTINET / 33 00 OTHER CHARGES 3 33	3 300 000 33 760000	111 371 64	000	89,232 09	22,138 65	0 00	22 138 65
30 Apr 02 3 May 02 Settled	METLIFE INC COM ISIN US59156R1086 CUSIP 59156R108 INVESTMENT TECHNOLOGY GROUP INC / 34 00 OTHER CHARGES 1 73	1 700 000 33 745000	57 330 77	000	46 188 69	11 134 08	0 00	11 134 08
7 May 02 10 May 02 Settled	METLIFE INC COM ISIN US59156R1086 CUSIP 59156R108 MORGAN STANLEY & CO INC / 15 00 OTHER CHARGES 5 0	500 000 33 206900	16 587 95	000	15 805 40	782 55	0 00	782 55
10 May 02 15 May 02 Settled	METLIFE INC COM ISIN US59156R1086 CUSIP 59156R108 SMITH BARNEY INC / 18 00 OTHER CHARGES 4 0	500 000 31 809900	15 886 47	000	15 520 10	366 37	0 00	366 37
10 May 02 15 May 02 Settled	METLIFE INC COM ISIN US59156R1086 CUSIP 59156R108 SMITH BARNEY INC / 14 40 OTHER CHARGES 3 0	400 000 31 809900	12 709 17	000	12 644 32	64 85	0 00	64 85
13 May 02 16 May 02 Settled	METLIFE INC COM ISIN US59156R1086 CUSIP 59156R108 INVESTMENT TECHNOLOGY GROUP INC / 2 50 OTHER CHARGES 1 0	100 000 31 830200	3 160 42	000	3 104 02	56 40	0 00	56 40

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

Sales**Equities**

13 May 02 16 May 02 Settled	METLIFE INC COM ISIN US59156R1088 CUSIP 59156R108 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 77	- 800 000 31 630200	25,283 39	000	- 24,812 63	470 76	0 00	470 76
14 May 02 17 May 02 Settled	METLIFE INC COM ISIN US59156R1086 CUSIP 59156R108 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 38	- 400 000 31 829500	12 781 41	000	12 390 04	371 37	0 00	371 37
15 May 02 20 May 02 Settled	METLIFE INC COM ISIN US59156R1088 CUSIP 59156R108 INVESTMENT TECHNOLOGY GROUP INC / 5 00 OTHER CHARGES 20	- 200 000 31 592300	8 313 26	000	8 193 51	118 75	0 00	118 75
20 May 02 23 May 02 Settled	METLIFE INC COM ISIN US59156R1088 CUSIP 59156R108 INVESTMENT TECHNOLOGY GROUP INC / 25 00 OTHER CHARGES 96	- 1 000 000 31 588900	31,582 84	000	30 816 90	646 04	0 00	646 04
21 May 02 24 May 02 Settled	METLIFE INC COM ISIN US59156R1088 CUSIP 59156R108 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 2 54	- 2,700 000 31 180000	84 129 48	000	- 82 561 24	1,568 22	0 00	1 568 22
17 Jun 02 20 Jun 02 Settled	METLIFE INC COM ISIN US59156R1088 CUSIP 59156R108 GOLDMAN SACHS & COMPANY OTHER CHARGES 37	- 400 000 30 700000	12,278 63	000	- 12,141 38	138 25	0 00	138 25
18 Jul 02 19 Jul 02 Settled	METLIFE INC COM ISIN US59156R1088 CUSIP 59156R108 BANC AMERICA SECUR MONTGOMERY DIV / 12 00 OTHER CHARGES 32	400 000 28 574500	10 617 48	000	- 11 991 20	- 1 373 72	0 00	- 1 373 72
17 Jul 02 22 Jul 02 Settled	METLIFE INC COM ISIN US59156R1088 CUSIP 59156R108 BANC AMERICA SECUR MONTGOMERY DIV / 51 00 OTHER CHARGES 1 30	- 1 700 000 25 376900	43,088 43	000	50,557 82	- 7,469 19	0 00	- 7 469 19
17 Jul 02 22 Jul 02 Settled	METLIFE INC COM ISIN US59156R1088 CUSIP 59156R108 BANC AMERICA SECUR MONTGOMERY DIV / 12 00 OTHER CHARGES 31	- 400 000 25 376900	10 138 45	000	- 11 991 20	- 1 852 75	0 00	- 1,852 75

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

Sales

Equities

18 Jul 02 23 Jul 02 Settled	METLIFE INC COM ISIN US59156R1088 CUSIP 59156R108 UBS WARBURG LLC / 0 00 OTHER CHARGES 2C	- 300 000 25 020300	7 498 88	000	8 770 50	1 273 64	0 00	1 273 64
18 Jul 02 23 Jul 02 Settled	METLIFE INC COM ISIN US59156R1088 CUSIP 59156R108 UBS WARBURG LLC / 0 00 OTHER CHARGES 2C	- 300 000 25 020300	7 498 88	000	- 8 770 50	- 1 273 64	0 00	1 273 64
22 Jul 02 25 Jul 02 Settled	METLIFE INC COM ISIN US59156R1088 CUSIP 59156R108 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 1 51	- 2 100 000 23 820000	50 020 49	000	- 59 853 50	- 8 833 01	0 00	8 833 01
30 Aug 02 5 Sep 02 Settled	METLIFE INC COM ISIN US59156R1088 CUSIP 59156R108	- 10 700 000 28 820000	288 044 00	000	270 854 48	17 189 54	0 00	17 189 54
30 Aug 02 5 Sep 02 Settled	MGIC INVT CORP WIS COM CUSIP 552848103	1 600 000 60 210000	96 338 00	000	- 99 904 00	3 568 00	0 00	- 3 568 00
10 Jun 02 13 Jun 02 Settled	MICHAELS STORES INC COM CUSIP 594087108 INVESTMENT TECHNOLOGY GROUP INC / 32 00 OTHER CHARGES 2 1B	- 1 600 000 45 110000	72 141 82	000	31 424 00	40 717 82	0 00	40 717 82
11 Jun 02 14 Jun 02 Settled	MICHAELS STORES INC COM CUSIP 594087108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 55	- 400 000 44 809000	17 955 05	000	- 7,858 00	10 099 05	0 00	10 099 05
11 Jun 02 14 Jun 02 Settled	MICHAELS STORES INC COM CUSIP 594087108 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 03	- 700 000 44 125000	30 872 57	000	13 748 00	17 124 57	0 00	17 124 57
11 Jun 02 14 Jun 02 Settled	MICHAELS STORES INC COM CUSIP 594087108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 14	100 000 43 350000	4 332 88	000	1 864 00	2 368 88	0 00	2,368 88
11 Jun 02 14 Jun 02 Settled	MICHAELS STORES INC COM CUSIP 594087108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 14	100 000 43 795000	4,377 38	000	- 1,864 00	2 413 36	0 00	2 413 36

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

Sales**Equities**

12 Jun 02	MICHAELS STORES INC COM	- 700 000	30 228 58	000	13 748 00	16 480 58	0 00	16 480 58
17 Jun 02	CUSIP 594087108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 14 00	43 205000						
	OTHER CHARGES 02							
12 Jun 02	MICHAELS STORES INC COM	- 400 000	17,271 47	000	7,856 00	9 415 47	0 00	9 415 47
17 Jun 02	CUSIP 594087108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	43 200000						
	OTHER CHARGES 53							
12 Jun 02	MICHAELS STORES INC COM	- 700 000	30 159 38	000	- 13 748 00	16 411 38	0 00	16 411 38
17 Jun 02	CUSIP 594087108							
Settled	TROSTER SINGER CORP / 10 50	43 101100						
	OTHER CHARGES 81							
12 Jun 02	MICHAELS STORES INC COM	- 800 000	34 174 87	000	- 15 712 00	18 462 87	0 00	18 462 87
17 Jun 02	CUSIP 594087108							
Settled	INSTINET / 8 00	42 730000						
	OTHER CHARGES 1 03							
18 Jul 02	MICHAELS STORES INC COM	7,100 000	253 036 38	000	- 81 464 04	161 572 34	0 00	161,572 34
18 Jul 02	CUSIP 594087108							
Settled	INSTINET / 71 00	35 850000						
	OTHER CHARGES 7 62							
3 Jan 02	MICRON TECH INC COM	- 300 000	9 868 85	000	- 14 865 83	- 4 896 78	0 00	- 4 896 78
8 Jan 02	CUSIP 595112103							
Settled	INSTINET / 3 00	33 240000						
	OTHER CHARGES 15							
22 Jan 02	MICRON TECH INC COM	500 000	15 684 76	000	- 20 741 75	- 5 076 99	0 00	- 5 076 99
25 Jan 02	CUSIP 595112103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 10 00	31 350000						
	OTHER CHARGES 24							
23 Jan 02	MICRON TECH INC COM	- 400 000	12 688 44	000	- 16 593 40	- 3 906 88	0 00	- 3 906 88
28 Jan 02	CUSIP 595112103							
Settled	CREDIT SUISSE FIRST BOSTON CORPORATION / 18 00	31 756600						
	OTHER CHARGES 20							
24 Jan 02	MICRON TECH INC COM	- 400 000	12 651 81	000	- 16,593 40	3,941 59	0 00	- 3,941 59
28 Jan 02	CUSIP 595112103							
Settled	INSTINET / 4 00	31 840000						
	OTHER CHARGES 19							

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
08 Feb 02 11 Feb 02 Settled	MICRON TECH INC COM CUSIP 595112103 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 54	1,000 000 35 575000	35 554 48	000	- 47 750 68	- 12 186 22	0 00	12 186 22
20 Feb 02 25 Feb 02 Settled	MICRON TECH INC COM CUSIP 595112103 LEHMAN BROTHERS INC / 252 00 OTHER CHARGES 3 30	- 8 300 000 35 700200	224,655 88	000	258,878 00	34,222 12	0 00	34 222 12
21 Feb 02 28 Feb 02 Settled	MICRON TECH INC COM CUSIP 595112103 INVESTMENT TECHNOLOGY GROUP INC / 34 00 OTHER CHARGES 89	- 1 700 000 34 845000	59 201 61	000	67 575 00	8 373 39	0 00	8 373 39
17 Jun 02 20 Jun 02 Settled	MICRON TECH INC COM CUSIP 595112103 GOLDMAN SACHS & COMPANY OTHER CHARGES 3 70	- 5 400 000 23 240000	125 482 22	000	175 667 19	- 50 174 97	0 00	- 50 174 97
30 Aug 02 5 Sep 02 Settled	MICRON TECH INC COM CUSIP 595112103	- 9 100 000 17 250000	156 875 00	000	173 873 50	- 16 698 50	0 00	16 698 50
3 Jan 02 8 Jan 02 Settled	MICROSOFT CORP COM CUSIP 594918104 INSTINET / 1 00 OTHER CHARGES 11	100 000 67 045000	6 703 39	000	7 058 50	355 11	0 00	355 11
22 Jan 02 25 Jan 02 Settled	MICROSOFT CORP COM CUSIP 594918104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 20	200 000 64 705000	12 936 80	000	14 365 00	1 428 20	0 00	1 428 20
23 Jan 02 28 Jan 02 Settled	MICROSOFT CORP COM CUSIP 594918104 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 29	300 000 63 525000	19 051 21	000	21 547 50	2 486 29	0 00	2 486 29
23 Jan 02 28 Jan 02 Settled	MICROSOFT CORP COM CUSIP 594918104 KNIGHT SECURITIES L P OTHER CHARGES 49	500 000 64 110000	32 054 51	000	- 35 912 50	- 3 857 99	0 00	3,857 99
24 Jan 02 29 Jan 02 Settled	MICROSOFT CORP COM CUSIP 594918104 KNIGHT SECURITIES L P OTHER CHARGES 68	- 700 000 64 410300	45,086 53	000	- 50 277 50	5 100 97	0 00	- 5 190 97

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
25 Jan 02 30 Jan 02 Settled	MICROSOFT CORP COM CUSIP 594918104 KNIGHT SECURITIES L P OTHER CHARGES 48	- 500 000 84 025400	32 012 21	000	- 35 812 50	- 3,900 29	0 00	- 3,900 29
27 Mar 02 2 Apr 02 Settled	MICROSOFT CORP COM CUSIP 594918104 HAMBRECHT & QUEST NEW YORK OTHER CHARGES 18	- 200 000 58 000000	11 789 82	000	- 14 013 97	- 2 214 15	0 00	2 214 15
2 Apr 02 5 Apr 02 Settled	MICROSOFT CORP COM CUSIP 594918104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 18	- 100 000 57 875000	5 785 32	000	- 7 182 50	- 1 397 18	0 00	- 1,397 18
2 Apr 02 5 Apr 02 Settled	MICROSOFT CORP COM CUSIP 594918104 KNIGHT SECURITIES L P OTHER CHARGES 35	- 200 000 58 000000	11 599 65	000	- 14 385 00	- 2 765 35	0 00	- 2 765 35
4 Apr 02 9 Apr 02 Settled	MICROSOFT CORP COM CUSIP 594918104 INSTINET / 3 00 OTHER CHARGES 17	- 100 000 56 363200	5 833 15	000	- 6 955 47	- 1,322 32	0 00	- 1 322 32
18 Apr 02 24 Apr 02 Settled	MICROSOFT CORP COM CUSIP 594918104 UBS WARBURG LLC / 3 00 OTHER CHARGES 13	- 100 000 57 541500	5,750 97	000	6 830 80	- 1 079 93	0 00	- 1 079 93
24 Apr 02 28 Apr 02 Settled	MICROSOFT CORP COM CUSIP 594918104 UBS WARBURG LLC / 3 00 OTHER CHARGES 17	100 000 53 667300	5 363 58	000	- 6 830 90	- 1 467 34	0 00	- 1 467 34
25 Apr 02 30 Apr 02 Settled	MICROSOFT CORP COM CUSIP 594918104 UBS WARBURG LLC / 6 00 OTHER CHARGES 33	- 200 000 53 781400	10,749 85	000	- 13 384 46	2 614 51	0 00	- 2 614 51
26 Apr 02 1 May 02 Settled	MICROSOFT CORP COM CUSIP 594918104 UBS WARBURG LLC / 4 50 OTHER CHARGES 18	- 100 000 52 244100	5,219 75	000	- 6 652 23	- 1 432 48	0 00	- 1 432 48

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Investment Transaction Detail

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

Sales

Equities

30 Apr 02	MICROSOFT CORP COM	- 1 700 000	89 255 81	000	122 102 50	- 32 846 69	0 00	32 846 69
3 May 02	CUSIP 594918104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 34 00	52 525000						
	OTHER CHARGES 2 69							
13 May 02	MICROSOFT CORP COM	8 100 000	422 824 27	000	276 962 88	145 861 41	0 00	145 861 41
18 May 02	CUSIP 594918104							
Settled	INSTINET / 202 50	52 227100						
	OTHER CHARGES 12 74							
21 May 02	MICROSOFT CORP COM	200 000	10 425 68	000	12 585 90	2 160 22	0 00	- 2 160 22
24 May 02	CUSIP 594918104							
Settled	DEUTSCHE BANK SECURITIES INC	52 130000						
	OTHER CHARGES 32							
29 May 02	MICROSOFT CORP COM	- 4 400 000	228 217 16	000	48,950 00	179 267 16	0 00	179 267 16
3 Jun 02	CUSIP 594918104							
Settled	INSTINET / 110 00	51 894100						
	OTHER CHARGES 6 88							
29 May 02	MICROSOFT CORP COM	300 000	15 694 02	000	3 337 50	12 356 52	0 00	12 356 52
3 Jun 02	CUSIP 594918104							
Settled	INSTINET / 3 00	52 325000						
	OTHER CHARGES 48							
29 May 02	MICROSOFT CORP COM	- 1 100 000	57 308 60	000	- 12 237 50	45 071 10	0 00	45 071 10
3 Jun 02	CUSIP 594918104							
Settled	B	52 120300						
	TRADE SERVICES / 22 00							
	OTHER CHARGES 1 73							
29 May 02	MICROSOFT CORP COM	- 300 000	15 613 02	000	3 337 50	12 275 52	0 00	12 275 52
3 Jun 02	CUSIP 594918104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	52 085000						
	OTHER CHARGES 46							
29 May 02	MICROSOFT CORP COM	100 000	5 195 34	000	- 1 112 50	4 082 84	0 00	4 082 84
3 Jun 02	CUSIP 594918104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	51 875000						
	OTHER CHARGES 18							
3 Jun 02	MICROSOFT CORP COM	- 300 000	15 079 04	000	- 3 337 50	11 741 54	0 00	11 741 54
6 Jun 02	CUSIP 594918104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 6 00	50 285000						
	OTHER CHARGES 46							

Portfolio Statement
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 Account number 5502
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Investment Transaction Detail

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

Sales

Equities

3 Jun 02	MICROSOFT CORP COM	CUSIP 584818104		- 700 000	34,863 84	000	7 787 50	27 178 44	0 00	27 178 44				
8 Jun 02	KNIGHT SECURITIES LP	CUSIP 584818104												
	OTHER CHARGES		1 08	49 850000										
17 Jul 02	MICROSOFT CORP COM	CUSIP 584818104		- 500 000	28 014 88	000	- 31 413 03	5 388 17	0 00	- 5 388 17				
22 Jul 02	CREDIT SUISSE FIRST BOSTON CORPORATION /		18 00	52 063300										
	OTHER CHARGES		78											
18 Jul 02	MICROSOFT CORP COM	CUSIP 584818104		- 400 000	20,828 73	000	- 25 120 08	- 4 283 35	0 00	- 4 283 35				
23 Jul 02	CREDIT SUISSE FIRST BOSTON CORPORATION /		12 00	52 088400										
	OTHER CHARGES		63											
30 Aug 02	MICROSOFT CORP COM	CUSIP 584818104		- 81,800 000	4 019 852 00	000	- 3 584 118 88	435 533 12	0 00	435 533 12				
2 Dec 02	MICROSOFT CORP COM	CUSIP 584818104		- 100 000	5 823 32	000	5,421 28	402 03	0 00	402 03				
5 Dec 02	INVESTMENT TECHNOLOGY GROUP INC / 2 00		18	58 255000										
	OTHER CHARGES													
2 Dec 02	MICROSOFT CORP COM	CUSIP 584818104		- 400 000	23 335 28	000	21 685 18	1 850 13	0 00	1,850 13				
5 Dec 02	TRADE SERVICES / 8 00		B	58 360000										
	OTHER CHARGES		71											
10 Sep 02	MICROSTRATEGY INC CL A NEW	CUSIP 584872408		- 12 000	143 75	000	- 57 60	88 15	0 00	88 15				
13 Sep 02	TRADE SERVICES / 24		B	12 000000										
	OTHER CHARGES		01											
13 Feb 02	MID ATLIC MED SVCS INC COM	CUSIP 58523C107		- 700 000	17 720 23	000	14,695 64	3,024 59	0 00	3 024 59				
18 Feb 02	INVESTMENT TECHNOLOGY GROUP INC / 14 00		27	25 335000										
	OTHER CHARGES													
13 Feb 02	MID ATLIC MED SVCS INC COM	CUSIP 58523C107		200 000	5 058 82	000	- 4 558 00	497 82	0 00	497 82				
18 Feb 02	INVESTMENT TECHNOLOGY GROUP INC / 4 00		08	25 305000										
	OTHER CHARGES													

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Investment Transaction Detail

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

Sales

Equities

13 Feb 02 19 Feb 02 Settled	MID ATLC MED SVCS INC COM CUSIP 59523C107 TROSTER SINGER CORP / 22 50 OTHER CHARGES 58	- 1 500 000 25 467600	38 179 32	000	25 006 05	13 172 27	0 00	13 172 27
8 May 02 8 May 02 Settled	MID ATLC MED SVCS INC COM CUSIP 59523C107 FIDELITY CAPITAL MARKET S / 48 00 OTHER CHARGES 1 30	- 1 200 000 35 813300	42 826 66	000	- 20 004 84	22 921 82	0 00	22 921 82
7 May 02 10 May 02 Settled	MID ATLC MED SVCS INC COM CUSIP 59523C107 FIDELITY CAPITAL MARKET S / 352 00 OTHER CHARGES 9 18	- 8 800 000 34 825900	304,346 74	000	- 145 945 32	158,401 42	0 00	158 401 42
16 Jul 02 18 Jul 02 Settled	MIDWEST EXPRESS HLDGS INC COM CUSIP 597811108 INSTINET / 43 00 OTHER CHARGES 1 30	- 4 300 000 10 000000	42,855 70	000	67 144 50	- 24 188 80	0 00	- 24,188 80
28 Mar 02 1 Apr 02 Settled	MILLER HERMAN INC COM CUSIP 600544100 RAYMOND JAMES OTHER CHARGES 5 00	14 750 000 22 787700	338 113 53	000	- 456 946 33	120 832 80	0 00	120 832 80
30 Aug 02 5 Sep 02 Settled	MILLIPORE CORP COM CUSIP 601073109	700 000 35 280000	24 703 00	000	- 25 984 25	- 1 281 25	0 00	1 281 25
21 Oct 02 24 Oct 02 Settled	MIM CORP COM CUSIP 553044108 INVESTMENT TECHNOLOGY GROUP INC / 264 00 OTHER CHARGES 2 34	- 13,200 000 5 870000	77,217 86	000	- 156 573 24	79 355 58	0 00	- 79,355 58
1 Jul 02 5 Jul 02 Settled	MINERALS TECHNOLOGIES INC COM CUSIP 603158108 TROSTER SINGER CORP / 1 50 OTHER CHARGES 15	100 000 48 918700	4 890 02	000	4 628 00	262 02	0 00	262 02
1 Jul 02 5 Jul 02 Settled	MINERALS TECHNOLOGIES INC COM CUSIP 603158108 INVESTMENT TECHNOLOGY GROUP INC / 50 00 OTHER CHARGES 3 87	- 2 500 000 48 710000	121 721 33	000	108 442 62	15 278 71	0 00	15 278 71
13 Aug 02 16 Aug 02 Settled	MINERALS TECHNOLOGIES INC COM CUSIP 603158108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 35	- 300 000 38 035000	11 404 15	000	- 12 189 36	785 21	0 00	785 21

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
13 Aug 02 18 Aug 02 Settled	MINERALS TECHNOLOGIES INC COM CUSIP 603158108 FIDELITY CAPITAL MARKETS / 120 00 OTHER CHARGES 3 48	- 3 000 000 38 232700	114 574 64	000	121 893 60	7 318 96	0 00	- 7,318 96
22 Jan 02 25 Jan 02 Settled	MIRANT CORP COM CUSIP 604875108 INVESTMENT TECHNOLOGY GROUP INC / 294 00 OTHER CHARGES 58	- 14 700 000 11 685000	171 819 92	000	483 566 50	- 311 946 58	0 00	- 311 946 58
4 Mar 02 7 Mar 02 Settled	MIRANT CORP COM CUSIP 604875108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 02	- 100 000 8 705000	968 48	000	- 1 357 00	388 52	0 00	- 388 52
4 Mar 02 7 Mar 02 Settled	MIRANT CORP COM CUSIP 604875108 LEHMAN BROTHERS INC / 64 00 OTHER CHARGES 24	- 1 600 000 8 806800	15,828 32	000	- 21,712 00	6 085 68	0 00	- 6,085 68
5 Mar 02 8 Mar 02 Settled	MIRANT CORP COM CUSIP 604875108 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 11	- 700 000 10 435000	7 290 38	000	- 9,489 00	- 2,208 61	0 00	- 2,208 61
5 Mar 02 8 Mar 02 Settled	MIRANT CORP COM CUSIP 604875108 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 10	- 600 000 10 175000	8,092 90	000	- 8 142 00	- 2,049 10	0 00	- 2 049 10
5 Mar 02 8 Mar 02 Settled	MIRANT CORP COM CUSIP 604875108 INSTINET / 1 00 OTHER CHARGES 02	- 100 000 9 920000	890 88	000	- 1 357 00	- 368 02	0 00	- 368 02
5 Mar 02 8 Mar 02 Settled	MIRANT CORP COM CUSIP 604875108 ABEL NOSER CORPORATION / 8 00 OTHER CHARGES 04	- 200 000 10 373300	2 066 82	000	- 2 714 00	- 647 38	0 00	- 647 38
8 Aug 02 9 Aug 02 Settled	MIRANT CORP COM CUSIP 604875108 FIDELITY CAPITAL MARKETS / 52 00 OTHER CHARGES 13	- 1,300 000 3 250500	4,173 52	000	- 17,641 00	- 13,467 48	0 00	- 13,467 48

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Investment Transaction Detail

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

Sales

Equities

7 Aug 02 12 Aug 02 Settled	MIRANT CORP COM CUSIP 604675108 INVESTMENT TECHNOLOG / GROUP INC / 82 00 OTHER CHARGES 39	- 4 100 000 3 101000	12 831 71	000	- 55 637 00	- 43 005 29	0 00	43 005 29
7 Aug 02 12 Aug 02 Settled	MIRANT CORP COM CUSIP 604675108 FIDELITY CAPITAL MARKETS / 172 00 OTHER CHARGES 41	4 300 000 3 161700	13 422 90	000	- 58 351 00	- 44 928 10	0 00	44,928 10
30 Aug 02 5 Sep 02 Settled	MIRANT CORP COM CUSIP 604675108	- 6 100 000 3 780000	23 058 00	000	19 459 00	3 598 00	0 00	3 599 00
12 Apr 02 17 Apr 02 Settled	MODINE MFG CO COM CUSIP 607828100 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 42	500 000 27 625000	13 802 08	000	10,722 50	3 079 58	0 00	3 079 58
12 Apr 02 17 Apr 02 Settled	MODINE MFG CO COM CUSIP 607828100 KNIGHT SECURITIES L P OTHER CHARGES 4 13	4 900 000 27 950000	136 950 87	000	105 080 50	31 870 37	0 00	31 870 37
8 May 02 8 May 02 Settled	MOHAWK INDS INC COM CUSIP 608190104 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 1 44	700 000 67 990000	47,577 56	000	45 489 50	2 088 06	0 00	2 088 06
18 Jul 02 19 Jul 02 Settled	MOHAWK INDS INC COM CUSIP 608190104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 28	200 000 43 140000	8 623 74	000	12 897 00	- 4 373 26	0 00	4 373 26
18 Jul 02 19 Jul 02 Settled	MOHAWK INDS INC COM CUSIP 608190104 PRUDENTIAL SECURITIES INCORP / 48 52 OTHER CHARGES 1 67	1 213 000 45 512600	55 158 59	000	- 78 826 81	23 670 22	0 00	23 670 22
18 Jul 02 19 Jul 02 Settled	MOHAWK INDS INC COM CUSIP 608190104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 14	100 000 44 300000	4 427 86	000	6 498 50	2 070 64	0 00	- 2 070 64
30 Aug 02 5 Sep 02 Settled	MOLEX INC COM CUSIP 608554101	- 2 900 000 29 700000	86 130 00	000	- 87 580 00	1 450 00	0 00	- 1 450 00

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▶ Investment Transaction Detail

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

Sales**Equities**

14 Aug 02 19 Aug 02 Settled	MONSANTO CO NEW COM CUSIP 61186W101 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 25	500 000 15 980000	7 869 75	000	- 17 516 06	9 546 31	0 00	- 8 546 31
29 Aug 02 28 Aug 02 Settled	MONSANTO CO NEW COM CUSIP 61186W101	- 0 070 0 000000	1 09	000	1 32	- 0 23	0 00	- 0 23
28 Aug 02 28 Aug 02 Settled	MONSANTO CO NEW COM CUSIP 61186W101	- 0 530 0 000000	8 32	000	- 6 49	1 83	0 00	1 83
30 Aug 02 5 Sep 02 Settled	MONSANTO CO NEW COM CUSIP 61186W101	2,766 000 18 370000	50 811 42	000	48 752 85	1,058 57	0 00	1 058 57
3 Sep 02 8 Sep 02 Settled	MONSANTO CO NEW COM CUSIP 61186W101 INVESTMENT TECHNOLOGY GROUP INC / 64 00 OTHER CHARGES 1 75	- 3 200 000 18 125000	57 934 25	000	55,210 58	2 723 67	0 00	2 723 67
4 Sep 02 9 Sep 02 Settled	MONSANTO CO NEW COM CUSIP 61186W101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 17 755000	1 773 44	000	- 1 531 49	241 85	0 00	241 85
4 Sep 02 9 Sep 02 Settled	MONSANTO CO NEW COM CUSIP 61186W101 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 22	- 400 000 17 835000	7,165 78	000	- 5 856 68	1 209 12	0 00	1 209 12
4 Sep 02 9 Sep 02 Settled	MONSANTO CO NEW COM CUSIP 61186W101 TROSTER SINGER CORP / 15 OTHER CHARGES 01	- 10 000 17 800000	178 84	000	- 153 15	25 69	0 00	25 69
4 Sep 02 9 Sep 02 Settled	MONSANTO CO NEW COM CUSIP 61186W101 INVESTMENT TECHNOLOG / GROUP INC / 18 28 OTHER CHARGES 50	- 913 000 17 865000	18 383 29	000	- 13,252 74	3 130 55	0 00	3,130 55
18 Jul 02 23 Jul 02 Settled	MONTEREY PASTA CO COM CUSIP 812570101 MERRILL PROFESSIONAL CLEARING CORP / 7 50 OTHER CHARGES 13	- 500 000 8 130000	4 057 37	000	- 4 125 00	67 63	0 00	67 63

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Investment Transaction Detail

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

Sales

Equities

18 Jul 02	MONTEREY PASTA CO COM	- 1 900 000	14 278 06	000	15 673 00	- 1 394 84	0 00	- 1 394 84
24 Jul 02	CUSIP 612570101							
Settled	MERRILL PROFESSIONAL CLEARING CORP / 28 50 OTHER CHARGES 44	7 530000						
22 Jul 02	MONTEREY PASTA CO COM	- 3 200 000	22 734 03	000	- 26 298 50	3 564 47	0 00	3 564 47
25 Jul 02	CUSIP 612570101							
Settled	MERRILL PROFESSIONAL CLEARING CORP / 48 00 OTHER CHARGES 69	7 119600						
30 Aug 02	MOODYS CORP COM	2 300 000	111 138 00	000	114 818 00	3 680 00	0 00	3 680 00
5 Sep 02	CUSIP 615369105							
Settled		48 320000						
12 Feb 02	MORGAN STANLEY	700 000	35 534 96	000	47 549 50	12 014 54	0 00	12 014 54
15 Feb 02	CUSIP 617446448							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 54	50 785000						
14 Aug 02	MORGAN STANLEY	- 2 300 000	98 384 13	000	138 853 46	- 38,569 33	0 00	- 38 569 33
19 Aug 02	CUSIP 617446448							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 48 00 OTHER CHARGES 2 97	42 797000						
30 Aug 02	MORGAN STANLEY	18,700 000	713 424 00	000	763 459 22	- 50 035 22	0 00	50 035 22
5 Sep 02	CUSIP 617446448							
Settled		42 720000						
4 Oct 02	MORGAN STANLEY	2 300 000	71 865 93	000	- 98 107 00	- 26 241 07	0 00	26 241 07
8 Oct 02	CUSIP 617446448							
Settled	GRISWOLD COMPANY / 69 00 OTHER CHARGES 2 17	31 277000						
4 Oct 02	MORGAN STANLEY	100 000	3 184 40	000	4 639 00	- 1 454 60	0 00	1 454 60
9 Oct 02	CUSIP 617446448							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 10	31 865000						
7 Oct 02	MORGAN STANLEY	100 000	3 141 40	000	- 3 824 00	682 60	0 00	- 682 60
10 Oct 02	CUSIP 617446448							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 10	31 435000						

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
14 Oct 02 17 Oct 02 Settled	MORGAN STANLEY CUSIP 817448448 ACCESS SECURITIES INC / 44 00 OTHER CHARGES 1 15	1,100 000 34 484800	37 888 24	000	41 871 87	- 4 105 63	0 00	- 4,105 63
2 Jan 02 7 Jan 02 Settled	MOTOROLA INC COM CUSIP 820078109 INVESTMENT TECHNOLOGY GROUP INC / 40 00 OTHER CHARGES 47	2 000 000 15 335000	30,828 53	000	77 851 87	47,222 14	0 00	- 47 222 14
3 Jan 02 8 Jan 02 Settled	MOTOROLA INC COM CUSIP 820078109 BANC AMERICA SECUR MONTGOMERY DIV / 15 00 OTHER CHARGES 12	- 500 000 15 871500	7,820 83	000	- 19 482 92	11,642 29	0 00	- 11 642 29
23 Jan 02 28 Jan 02 Settled	MOTOROLA INC COM CUSIP 820078109 INVESTMENT TECHNOLOGY GROUP INC / 38 00 OTHER CHARGES 37	- 1 800 000 13 665000	24 580 63	000	- 60 628 82	- 36 069 19	0 00	- 36,069 19
2 Apr 02 5 Apr 02 Settled	MOTOROLA INC COM CUSIP 820078109 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	100 000 14 570700	1 455 02	000	- 3,388 32	- 1 913 30	0 00	- 1,913 30
2 Apr 02 5 Apr 02 Settled	MOTOROLA INC COM CUSIP 820078109 MERRILL LYNCH PIERCE FENNER & SMITH / 248 00 OTHER CHARGES 2 /2	- 6,200 000 14 541000	88 903 48	000	- 208,838 08	- 118 932 58	0 00	- 118,932 58
3 Apr 02 8 Apr 02 Settled	MOTOROLA INC COM CUSIP 820078109 INSTINET / 4 00 OTHER CHARGES 18	- 400 000 14 550000	5,815 82	000	13 473 29	- 7 657 47	0 00	- 7,657 47
3 Apr 02 8 Apr 02 Settled	MOTOROLA INC COM CUSIP 820078109 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 22	- 500 000 14 515000	7 247 28	000	- 18 841 62	8 584 34	0 00	- 8 584 34
3 Apr 02 8 Apr 02 Settled	MOTOROLA INC COM CUSIP 820078109 MERRILL LYNCH PIERCE FENNER & SMITH / 478 00 OTHER CHARGES 5 18	11 900 000 14 404800	170,937 15	000	238 098 13	67,160 88	0 00	- 87 180 88

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Investment Transaction Detail

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

Sales

Trade date	Security description	Asset ID	Broker/Commission	Trade Status	Shares/PAR	Price	Transaction amount	Principal	Accrued Interest	Cost	Market	Translation	Realized gain/loss	Total
14 May 02	MOTOROLA INC COM	CUSIP 620078108		Settled	500 000	8 077 40	19 462 82	19 462 82		- 11 385 52		0 00	11 385 52	
17 May 02	CUSIP 620078108			Settled										
	UBS WARBURG LLC / 15 00			OTHER CHARGES		18 185300								
21 May 02	MOTOROLA INC COM	CUSIP 620078108		Settled	- 100 000	1 833 95	3,892 58	3,892 58		2 258 63		0 00	- 2 258 63	
24 May 02	CUSIP 620078108			Settled										
	DEUTSCHE BANK SECURITIES INC			OTHER CHARGES		16 340000								
29 May 02	MOTOROLA INC COM	CUSIP 620078108		Settled	- 100 000	1 810 85	- 1 098 59	- 1 098 59		514 38		0 00	514 38	
3 Jun 02	CUSIP 620078108			Settled										
	INVESTMENT TECHNOLOG / GROUP INC / 2 00			OTHER CHARGES		16 130000								
29 May 02	MOTOROLA INC COM	CUSIP 620078108		Settled	1,300 000	20 948 88	14 255 60	14 255 60		6 693 26		0 00	6 693 26	
3 Jun 02	CUSIP 620078108			Settled										
	TROSTER SINGER CORP / 19 50			OTHER CHARGES		16 130000								
29 May 02	MOTOROLA INC COM	CUSIP 620078108		Settled	400 000	6 663 79	- 4 388 34	- 4 388 34		2 277 45		0 00	2 277 45	
3 Jun 02	CUSIP 620078108			Settled										
	INSTINET / 4 00			OTHER CHARGES		16 670000								
29 May 02	MOTOROLA INC COM	CUSIP 620078108		Settled	- 100 000	1 632 45	- 1 098 59	- 1 098 59		535 88		0 00	535 88	
3 Jun 02	CUSIP 620078108			Settled										
	INVESTMENT TECHNOLOGY GROUP INC / 2 00			OTHER CHARGES		16 345000								
12 Jun 02	MOTOROLA INC COM	CUSIP 620078108		Settled	- 1,700 000	25 888 50	66 173 91	66 173 91		- 40 175 41		0 00	40 175 41	
17 Jun 02	CUSIP 620078108			Settled										
	MERRILL LYNCH PIERCE FENNER & SMITH			OTHER CHARGES		15 283700								
17 Jun 02	MOTOROLA INC COM	CUSIP 620078108		Settled	100 000	1 833 95	- 3 892 58	- 3 892 58		- 2 258 63		0 00	2,258 63	
20 Jun 02	CUSIP 620078108			Settled										
	GOLDMAN SACHS & COMPANY			OTHER CHARGES		16 340000								
30 Aug 02	MOTOROLA INC COM	CUSIP 620078108		Settled	- 34 300 000	411 600 00	- 822 345 83	- 822 345 83		210 745 83		0 00	210 745 83	
29 Jul 02	MTS SYS CORP COM	CUSIP 553777103		Settled	200 000	2 496 92	2 183 28	2 183 28		313 66		0 00	313 66	
1 Aug 02	CUSIP 553777103			Settled										
	INVESTMENT TECHNOLOGY GROUP INC / 4 00			OTHER CHARGES		12 505000								

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

Sales

Equities

30 Jul 02 2 Aug 02 Settled	MTS SYS CORP COM CUSIP 553777103 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 34	- 900 000 12 515000	11,245 18	000	- 9 824 67	1 420 49	0 00	1 420 49
31 Jul 02 5 Aug 02 Settled	MTS SYS CORP COM CUSIP 553777103 INSTINET / 20 00 OTHER CHARGES 73	- 2 000 000 12 115000	24 209 27	000	- 21 832 60	2 376 67	0 00	2 376 67
1 Aug 02 6 Aug 02 Settled	MTS SYS CORP COM CUSIP 553777103 INVESTMENT TECHNOLOGY GROUP INC / 60 00 OTHER CHARGES 1 08	- 3 000 000 11 935000	35 743 92	000	- 32 402 23	3 341 69	0 00	3 341 69
22 Oct 02 25 Oct 02 Settled	MYKROLIS CORP COM CUSIP 82852P103 JONES & ASSOCIATES / 140 00 OTHER CHARGES 40	- 3 500 000 3 718500	12 867 35	000	- 27 115 20	- 14 247 85	0 00	- 14,247 85
22 Oct 02 25 Oct 02 Settled	MYKROLIS CORP COM CUSIP 82852P103 INSTINET / 148 00 OTHER CHARGES 1 69	- 14,600 000 3 810000	55 478 32	000	- 113 109 12	57 630 80	0 00	- 57 630 80
14 Aug 02 19 Aug 02 Settled	MYLAN LAB INC COM CUSIP 628530107 INVESTMENT TECHNOLOGY GROUP INC / 32 00 OTHER CHARGES 1 58	- 1,600 000 32 719100	52 316 98	000	- 40 544 96	11 772 02	0 00	11 772 02
15 Aug 02 20 Aug 02 Settled	MYLAN LAB INC COM CUSIP 628530107 INSTINET / 85 00 OTHER CHARGES 8 54	- 8 500 000 33 350000	283,381 46	000	- 197,360 65	86 020 81	0 00	86 020 81
3 Jan 02 8 Jan 02 Settled	N W NAT GAS CO COM CUSIP 667655104 FIDELITY CAPITAL MARKETS / 84 00 OTHER CHARGES 22	2 100 000 25 771500	54 035 33	000	- 45 972 70	8 062 63	0 00	8 062 63
3 Jan 02 8 Jan 02 Settled	N W NAT GAS CO COM CUSIP 667655104 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 38	- 900 000 28 380000	23,723 64	000	- 22 570 81	1,152 83	0 00	1 152 83

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
29 Jul 02 1 Aug 02 Settled	N W NAT GAS CO COM CUSIP 667655104 MERRILL LYNCH PIERCE FENNER & SMITH / 276 00 OTHER CHARGES 5 82	- 6 800 000	192 835 38	000	207 002 55	- 14 167 17	0 00	14 167 17
18 Nov 02 21 Nov 02 Settled	N W NAT GAS CO COM CUSIP 667655104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 18	- 200 000	5 286 60	000	5,756 62	470 02	0 00	470 02
18 Nov 02 21 Nov 02 Settled	N W NAT GAS CO COM CUSIP 667655104 ACCESS SECURITIES INC / 64 00 OTHER CHARGES 1 28	- 1 600 000	42 103 60	000	- 47 011 43	4 817 83	0 00	- 4 817 83
20 Nov 02 25 Nov 02 Settled	N W NAT GAS CO COM CUSIP 667655104 ACCESS SECURITIES INC / 92 00 OTHER CHARGES 1 81	2 300 000	59 846 72	000	66 201 13	6 354 41	0 00	6 354 41
21 Nov 02 28 Nov 02 Settled	N W NAT GAS CO COM CUSIP 667655104 ACCESS SECURITIES INC / 40 00 OTHER CHARGES 78	- 1 000 000	25 877 31	000	28,783 10	2 905 79	0 00	- 2 905 79
9 Dec 02 12 Dec 02 Settled	N W NAT GAS CO COM CUSIP 667655104 FIDELITY CAPITAL MARKETS / 76 00 OTHER CHARGES 1 51	- 1 900 000	49 892 49	000	- 54 687 89	- 4 795 40	0 00	- 4 795 40
30 Aug 02 5 Sep 02 Settled	N FORK BANCORPORATION INC COM CUSIP 659424105	- 2 500 000	104 925 00	000	- 91 733 49	13 191 51	0 00	13 191 51
28 Jan 02 31 Jan 02 Settled	NATIONWIDE HLTH PPTYS INC REIT CUSIP 638820104 GOLDMAN SACHS & COMPANY / 144 00 OTHER CHARGES 1 41	- 4 800 000	93 454 59	000	- 70 564 55	22 890 04	0 00	22,890 04
5 Feb 02 8 Feb 02 Settled	NATL COMM FINL CORP COM CUSIP 63545P104 SMITH BARNEY INC / 14 00 OTHER CHARGES 18	400 000	10 095 92	000	- 6 924 17	3 171 75	0 00	3 171 75

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Account number 5502
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Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
8 Feb 02	NATL COMM FINL CORP COM	- 500 000	12 502 31	000	8 153 45	4 348 86	0 00	4,348 86
11 Feb 02	CUSIP 83545P104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 18	25 025000						
7 Feb 02	NATL COMM FINL CORP COM	- 800 000	15 218 77	000	- 9 784 14	5,434 63	0 00	5,434 63
12 Feb 02	CUSIP 83545P104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 23	25 385000						
14 Feb 02	NATL COMM FINL CORP COM	- 200 000	5 302 74	000	- 3 281 38	2 041 36	0 00	2 041 36
20 Feb 02	CUSIP 83545P104							
Settled	LEHMAN BROTHERS INC / 8 00 OTHER CHARGES 08	26 544100						
15 Feb 02	NATL COMM FINL CORP CCM	- 300 000	7,883 10	000	- 4 892 07	2 991 03	0 00	2 991 03
21 Feb 02	CUSIP 83545P104							
Settled	LEHMAN BROTHERS INC / 12 60 OTHER CHARGES 12	26 318400						
19 Feb 02	NATL COMM FINL CORP COM	- 200 000	5 183 42	000	3,281 38	1 902 04	0 00	1,902 04
22 Feb 02	CUSIP 83545P104							
Settled	LEHMAN BROTHERS INC / 8 00 OTHER CHARGES 08	25 847500						
20 Feb 02	NATL COMM FINL CORP COM	200 000	5 160 80	000	- 3 281 38	1,899 42	0 00	1,899 42
25 Feb 02	CUSIP 83545P104							
Settled	CL KING & ASSOCIATES / 8 00 OTHER CHARGES 08	25 834400						
21 Feb 02	NATL COMM FINL CORP COM	- 800 000	15 810 84	000	- 9 784 14	6 026 70	0 00	6 026 70
26 Feb 02	CUSIP 83545P104							
Settled	CL KING & ASSOCIATES / 18 00 OTHER CHARGES 24	26 381800						
15 Aug 02	NATL COMM FINL CORP COM	- 100 000	2 746 81	000	- 1 630 69	1 118 22	0 00	1 118 22
20 Aug 02	CUSIP 83545P104							
Settled	INSTINET / 1 00 OTHER CHARGES 09	27 480000						
3 Jun 02	NATL CY CORP COM	- 800 000	28 681 10	000	- 27,170 50	2 510 60	0 00	2 510 60
6 Jun 02	CUSIP 835405103							
Settled	FIDELITY CAPITAL MARKETS / 38 00 OTHER CHARGES 90	33 020000						
30 Aug 02	NATL CY CORP COM	- 9 200 000	288,784 00	000	- 289,341 50	- 2 577 50	0 00	- 2,577 50
5 Sep 02	CUSIP 835405103							
Settled		31 170000						

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Investment Transaction Detail

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

Sales

Equities

30 Aug 02 5 Sep 02 Settled	NATL SEMICONDUCTOR CORP COM CUSIP 637640103	2 700 000 15 990000	43 173 00	000	- 51 205 80	8 032 80	0 00	8 032 80
29 Jan 02 1 Feb 02 Settled	NATL SVC INDS INC COM NEW CUSIP 637657208 INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 18	1 500 000 7 800000	11 669 82	000	28 403 28	16 733 46	0 00	- 16 733 48
29 Jan 02 1 Feb 02 Settled	NATL SVC INDS INC COM NEW CUSIP 637657208 FIDELITY CAPITAL MARKET'S / 80 00 OTHER CHARGES 23	2 000 000 7 420000	14 759 77	000	33 211 77	18 452 00	0 00	- 18 452 00
30 Aug 02 5 Sep 02 Settled	NAVISTAR INTL CORP NEW COM CUSIP 63934E108	800 000 25 000000	22 500 00	000	- 20 655 00	1 845 00	0 00	1 845 00
23 Sep 02 28 Sep 02 Settled	NBTY INC COM CUSIP 628782104 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 14	- 300 000 14 515000	4 348 36	000	4 607 70	259 34	0 00	- 259 34
8 Oct 02 11 Oct 02 Settled	NBTY INC COM CUSIP 628782104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 08	200 000 12 640000	2,523 92	000	3 071 60	547 88	0 00	- 547 88
8 Oct 02 11 Oct 02 Settled	NBTY INC COM CUSIP 628782104 FIDELITY CAPITAL MARKET'S / 88 00 OTHER CHARGES 1 64	4 400 000 12 353300	54 264 88	000	60 545 27	- 6 280 39	0 00	- 6 280 39
8 Oct 02 11 Oct 02 Settled	NBTY INC COM CUSIP 628782104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	100 000 12 015000	1 109 46	000	1,535 90	336 44	0 00	336 44
8 Oct 02 11 Oct 02 Settled	NBTY INC COM CUSIP 628782104 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 16	400 000 12 485000	4,989 84	000	6 143 60	1 153 76	0 00	- 1 153 76
8 Oct 02 11 Oct 02 Settled	NBTY INC COM CUSIP 628782104 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 28	- 800 000 12 040000	9 615,71	000	12 287 20	2 671 48	0 00	2 671 49

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Account number 5502
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Trade date	Security description	Shares/PAR	Transaction amount		Realized gain/loss			
Settle date	Asset ID	Price	Principal	Accrued Interest	Cost	Market	Translation	Total
Trade Status	Broker/Commission							

Sales

Equities

8 Oct 02	NBTY INC COM	- 500 000	8 352 30	000	7 878 50	1 327 20	0 00	- 1 327 20
11 Oct 02	CUSIP 828782104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 10 00	12 725000						
	OTHER CHARGES 20							
8 Oct 02	NBTY INC COM	800 000	7,184 78	000	8 215 40	2,030 62	0 00	- 2 030 62
11 Oct 02	CUSIP 828782104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 12 00	11 885000						
	OTHER CHARGES 22							
20 Feb 02	NCR CORP COM	600 000	24,518 63	000	- 29 068 28	- 4 549 63	0 00	4 549 63
25 Feb 02	CUSIP 82886E108							
Settled	TROSTER SINGER CORP / 0 00	40 880000						
	OTHER CHARGES 37							
4 Mar 02	NCR CORP COM	- 1 400 000	62,181 74	000	- 65 933 62	- 3 751 88	0 00	3 751 88
7 Mar 02	CUSIP 82886E108							
Settled	GRISWOLD COMPANY / 42 00	44 448200						
	OTHER CHARGES 84							
5 Mar 02	NCR CORP COM	- 3,200 000	138 318 20	000	- 140 454 17	- 2 134 97	0 00	- 2 134 97
8 Mar 02	CUSIP 82886E108							
Settled	GRISWOLD COMPANY / 88 00	43 255400						
	OTHER CHARGES 2 08							
8 Mar 02	NCR CORP COM	2,800 000	112 071 05	000	- 93 828 07	18 441 88	0 00	18 441 88
11 Mar 02	CUSIP 82886E108							
Settled	GRISWOLD COMPANY / 78 00	43 134800						
	OTHER CHARGES 1 89							
8 Mar 02	NCR CORP COM	- 200 000	8 487 87	000	- 7 758 28	729 81	0 00	729 81
11 Mar 02	CUSIP 82886E108							
Settled	INSTINET / 2 00	42 450000						
	OTHER CHARGES 13							
14 Aug 02	NCR CORP COM	- 1 400 000	39 205 25	000	- 68 688 37	- 28 483 12	0 00	28,483 12
19 Aug 02	CUSIP 82886E108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 28 00	28 024600						
	OTHER CHARGES 1 18							
15 Aug 02	NCR CORP COM	4,600 000	131 788 03	000	- 218 288 71	88 510 68	0 00	- 88 510 68
20 Aug 02	CUSIP 82886E108							
Settled	INSTINET / 48 00	28 660000						
	OTHER CHARGES 3 87							

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Account number 5502

Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

20 Aug 02	NCR CORP COM	100 000	3 001 40	000	- 3 735 50	- 734 10	0 00	- 734 10
23 Aug 02	CUSIP 82886E108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	30 035000						
	OTHER CHARGES 10							
20 Aug 02	NCR CORP COM	100 000	3 014 40	000	3 735 50	721 10	0 00	721 10
23 Aug 02	CUSIP 82886E108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	30 165000						
	OTHER CHARGES 10							
20 Aug 02	NCR CORP COM	1 600 000	48 510 53	000	54,889 15	8 378 62	0 00	8 378 62
23 Aug 02	CUSIP 82886E108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 32 00	30 340000						
	OTHER CHARGES 1 47							
20 Aug 02	NCR CORP COM	100 000	3 034 80	000	3,735 50	700 60	0 00	- 700 60
23 Aug 02	CUSIP 82886E108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	30 370000						
	OTHER CHARGES 10							
21 Aug 02	NCR CORP COM	400 000	11,887 63	000	13 578 44	1 590 81	0 00	- 1 590 81
26 Aug 02	CUSIP 82886E108							
Settled	INSTINET / 4 00	28 980000						
	OTHER CHARGES 37							
22 Aug 02	NCR CORP COM	- 3 100 000	84 381 61	000	103 855 30	- 9 473 69	0 00	- 9 473 69
27 Aug 02	CUSIP 82886E108							
Settled	FIDELITY CAPITAL MARKETS / 124 00	30 486600						
	OTHER CHARGES 2 85							
23 Aug 02	NCR CORP COM	300 000	9 242 72	000	- 10 014 65	- 771 93	0 00	771 93
28 Aug 02	CUSIP 82886E108							
Settled	INSTINET / 3 00	30 820000						
	OTHER CHARGES 28							
23 Aug 02	NCR CORP COM	- 3 100 000	84 070 38	000	95 463 26	1 392 88	0 00	1 392 88
28 Aug 02	CUSIP 82886E108							
Settled	FIDELITY CAPITAL MARKETS / 124 00	30 386200						
	OTHER CHARGES 2 84							
30 Aug 02	NCR CORP COM	1 500 000	42 150 00	000	- 64 697 78	- 22 487 78	0 00	22 487 78
5 Sep 02	CUSIP 82886E108							
Settled		28 100000						
21 Oct 02	NDCHEALTH CORP COM	7 000 000	111 578 63	000	166 921 87	- 55,345 34	0 00	55,345 34
24 Oct 02	CUSIP 639480102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 140 00	15 980000						
	OTHER CHARGES 3 37							

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
14 Feb 02 20 Feb 02 Settled	NETBANK INC COM CUSIP 840933107 INSTINET / 8 00 OTHER CHARGES 18	- 800 000 14 705000	11,755 82	000	- 9,428 00	2,327 82	0 00	2,327 82
14 Feb 02 20 Feb 02 Settled	NETBANK INC COM CUSIP 840933107 INSTINET / 12 50 OTHER CHARGES 12	- 500 000 14 858700	7 415 73	000	5 892 50	1 523 23	0 00	1 523 23
12 Mar 02 15 Mar 02 Settled	NETBANK INC COM CUSIP 840933107 INSTINET / 15 00 OTHER CHARGES 15	- 800 000 18 194200	8,701 37	000	- 7,027 50	2 873 87	0 00	2 873 87
13 Mar 02 18 Mar 02 Settled	NETBANK INC COM CUSIP 840933107 INVESTMENT TECHNOLOGY GROUP INC / 84 00 OTHER CHARGES 1 03	- 4,200 000 18 280000	88 206 97	000	- 44 724 50	23 482 47	0 00	23 482 47
13 Mar 02 18 Mar 02 Settled	NETBANK INC COM CUSIP 840933107 INSTINET / 102 50 OTHER CHARGES 1 00	- 4 100 000 18 200000	86 316 50	000	- 45 482 09	20 854 41	0 00	20 854 41
13 Mar 02 18 Mar 02 Settled	NETBANK INC COM CUSIP 840933107 INSTINET / 132 50 OTHER CHARGES 1 09	- 5,300 000 18 213000	85 795 11	000	55 177 38	30 817 73	0 00	30 817 73
13 Mar 02 18 Mar 02 Settled	NETBANK INC COM CUSIP 840933107 INSTINET / 30 00 OTHER CHARGES 30	- 1 200 000 18 213800	18 426 26	000	- 13 868 00	5 458 26	0 00	5,458 26
13 Mar 02 18 Mar 02 Settled	NETBANK INC COM CUSIP 840933107 INSTINET / 20 00 OTHER CHARGES 20	- 800 000 18 288900	13 010 92	000	- 9 312 00	3 698 92	0 00	3,698 92
14 Mar 02 19 Mar 02 Settled	NETBANK INC COM CUSIP 840933107 KNIGHT SECURITIES LP OTHER CHARGES 37	- 1 600 000 15 104200	24,188 35	000	15,623 47	8 542 88	0 00	8,542 88

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Account number 5502
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Investment Transaction Detail

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

Sales

Equities

14 Mar 02 19 Mar 02 Settled	NETBANK INC COM CUSIP 640933107 INVESTMENT TECHNOLOGY GROUP INC / 22 00 OTHER CHARGES 25	- 1,100 000 15 070000	18 554 75	000	- 11 042 02	5 512 73	0 00	5 512 73
14 Mar 02 19 Mar 02 Settled	NETBANK INC COM CUSIP 640933107 INSTINET / 27 50 OTHER CHARGES 25	1 100 000 15 137000	18 622 95	000	- 11,042 02	5,580 93	0 00	5 580 93
14 Mar 02 19 Mar 02 Settled	NETBANK INC COM CUSIP 640933107 TROSTER SINGER CORP OTHER CHARGES 25	- 1 100 000 15 110000	18 620 75	000	- 11 012 38	5 608 37	0 00	5 608 37
21 May 02 24 May 02 Settled	NETIQ CORP COM CUSIP 64115P102 KNIGHT SECURITIES L P OTHER CHARGES 3 10	4,500 000 23 273000	104 725 34	000	- 152 313 35	47 588 01	0 00	47 588 01
1 Jul 02 5 Jul 02 Settled	NETIQ CORP COM CUSIP 64115P102 INVESTMENT TECHNOLOGY GROUP INC / 124 00 OTHER CHARGES 4 17	- 6,200 000 22 305000	138 162 83	000	176 079 00	- 37 918 17	0 00	37 918 17
26 Aug 02 29 Aug 02 Settled	NETSCREEN TECHNOLOGIES INC COM COM CUSIP 64117V107 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 21	500 000 13 830000	6 904 79	000	5 844 30	1 060 49	0 00	1 060 49
24 Sep 02 27 Sep 02 Settled	NETSCREEN TECHNOLOGIES INC COM COM CUSIP 64117V107 CANTOR FITZGERALD & CO OTHER CHARGES 4 24	- 12,800 000 10 990300	140 671 60	000	- 149 614 08	- 8 942 48	0 00	- 8,942 48
24 Sep 02 27 Sep 02 Settled	NETSCREEN TECHNOLOGIES INC COM COM CUSIP 64117V107 INSTINET / 13 00 OTHER CHARGES 43	- 1 300 000 10 885000	14 137 07	000	15 185 18	- 1 058 11	0 00	1 058 11
25 Sep 02 30 Sep 02 Settled	NETSCREEN TECHNOLOGIES INC COM COM CUSIP 64117V107 CANTOR FITZGERALD & CO OTHER CHARGES 3 58	10 800 000 10 887800	118 673 44	000	122 687 60	3 994 16	0 00	- 3,994 16
30 Aug 02 5 Sep 02 Settled	NETWORK APPLIANCE INC DEL CUSIP 64120L104	5 000 000 8 540000	47 700 00	000	- 63 388 25	15 688 25	0 00	- 15,688 25

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
15 Aug 02 20 Aug 02 Settled	NEUBERGER BERMAN INC COM STK CUSIP 841234109 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 20	- 200 000 32 260000	6 447 80	000	- 9 313 80	- 2 868 00	0 00	- 2 868 00
12 Apr 02 17 Apr 02 Settled	NEW CENY FINL CORP COM CUSIP 84352D101 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 88	1 000 000 28 805000	28 884 12	000	18 028 70	10 857 42	0 00	10,857 42
25 Jun 02 28 Jun 02 Settled	NEW CENY FINL CORP COM CUSIP 84352D101 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 1 01	- 1 000 000 33 284800	33,283 78	000	- 18 028 70	15 237 09	0 00	15 237 09
25 Jun 02 28 Jun 02 Settled	NEW CENY FINL CORP COM CUSIP 84352D101 TROSTER SINGER CORP OTHER CHARGES 20	- 200 000 32 310000	8,481 80	000	- 3 805 34	2 856 46	0 00	2 856 48
1 Jul 02 5 Jul 02 Settled	NEW CENY FINL CORP COM CUSIP 84352D101 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 41	- 400 000 33 285000	13 305 58	000	- 7 210 68	6 094 91	0 00	6 094 91
1 Jul 02 5 Jul 02 Settled	NEW CENY FINL CORP COM CUSIP 84352D101 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 80	- 800 000 33 155000	28 507 20	000	- 14,421 38	12 085 84	0 00	12 085 84
30 Jul 02 2 Aug 02 Settled	NEW CENY FINL CORP COM CUSIP 84352D101 INVESTMENT TECHNOLOGY GROUP INC / 80 00 OTHER CHARGES 2 45	- 3 000 000 27 080000	81 177 55	000	- 54 080 10	27 097 45	0 00	27 097 45
10 Sep 02 13 Sep 02 Settled	NEW CENY FINL CORP COM CUSIP 84352D101 INSTINET / 18 00 OTHER CHARGES 1 72	- 1 800 000 31 685000	56 977 28	000	- 29 943 69	27 033 59	0 00	27 033 59
12 Jun 01 15 Jun 01 Pending	REVERSAL NEW PLAN EXCEL RLTY TR INC CUSIP 848053108 FIDELITY CAPITAL MARKETS / -515 00 OTHER CHARGES -5 83	10 300 000 17 425200	- 178 958 57	000	138,422 27	- 40 536 30	0 00	- 40 538 30

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
12 Jun 01	NEW PLAN EXCEL RLTY TR INC	10 300 000	178,958 57	000	138 069 58	40 889 01	0 00	40 889 01
15 Jun 01	CUSIP 848053108							
Pending	FIDELITY CAPITAL MARKETS / 515 00	17 425200						
	OTHER CHARGES 5 89							
17 Jun 02	NEW YORK TIMES CO CL A ISIN	- 100 000	4 884 84	000	4 128 00	858 84	0 00	858 84
20 Jun 02	#US6501111073							
Settled	CUSIP 650111107	49 850000						
	GOLDMAN SACHS & COMPANY							
	OTHER CHARGES 16							
30 Aug 02	NEW YORK TIMES CO CL A ISIN	- 2 300 000	108 560 00	000	111 343 00	2 783 00	0 00	- 2 783 00
5 Sep 02	#US6501111073							
Settled	CUSIP 650111107	47 200000						
23 Jan 02	NEWELL RUBBERMAID INC COM	2,700 000	73 755 87	000	74 265 30	- 509 43	0 00	509 43
28 Jan 02	CUSIP 651229106							
Settled	PRUDENTIAL SECURITIES INCORP / 108 00	27 357400						
	OTHER CHARGES 1 11							
24 Jan 02	NEWELL RUBBERMAID INC COM	1 300 000	35 574 22	000	- 33 602 32	1 971 90	0 00	1 971 90
29 Jan 02	CUSIP 651229106							
Settled	PRUDENTIAL SECURITIES INCORP / 52 00	27 405200						
	OTHER CHARGES 54							
4 Apr 02	NEWELL RUBBERMAID INC COM	- 1 400 000	43 555 78	000	- 33 722 84	9 833 12	0 00	9 833 12
8 Apr 02	CUSIP 651229106							
Settled	CREDIT SUISSE FIRST BOSTON CORPORATION / 58 00	31 152200						
	OTHER CHARGES 1 37							
30 Aug 02	NEWELL RUBBERMAID INC COM	- 4 000 000	138 400 00	000	143 307 00	4 807 00	0 00	4 807 00
5 Sep 02	CUSIP 651229106							
Settled		34 600000						
3 Oct 02	NEWELL RUBBERMAID INC COM	- 800 000	18 323 44	000	21 227 00	- 2 903 58	0 00	2 903 58
8 Oct 02	CUSIP 651229106							
Settled	STATE STREET BROKERAGE SVCS / 12 00	30 560000						
	OTHER CHARGES 58							
20 Feb 02	NEWMONT MINING CORP NEW COM	- 3 100 000	72 388 25	000	- 62 951 08	10 337 17	0 00	10 337 17
25 Feb 02	CUSIP 651639106							
Settled	KNIGHT SECURITIES LP / 83 00	23 381400						
	OTHER CHARGES 1 09							

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
21 Feb 02 28 Feb 02 Settled	NEWMONT MINING CORP NEW COM CUSIP 651839108 KNIGHT SECURITIES LP / 30 00 OTHER CHARGES 36	- 1 000 000 23 610500	23 580 14	000	18 887 33	3 692 81	0 00	3,692 81
2 Apr 02 5 Apr 02 Settled	NEWMONT MINING CORP NEW COM CUSIP 651839108 INVESTMENT TECHNOLOGY GROUP INC / 16 00 OTHER CHARGES 70	- 800 000 28 735000	22 871 30	000	- 15 888 48	7 072 82	0 00	7 072 82
30 Apr 02 3 May 02 Settled	NEWMONT MINING CORP NEW COM CUSIP 651839108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 09	- 100 000 28 005000	2 898 41	000	- 1 887 31	811 10	0 00	911 10
30 Apr 02 3 May 02 Settled	NEWMONT MINING CORP NEW COM CUSIP 651839108 ROBB PECK MCCOOEY CLEARING CORP / 111 00 OTHER CHARGES 3 20	- 3,700 000 28 731500	108 182 35	000	- 72 087 65	34 104 70	0 00	34,104 70
30 Apr 02 3 May 02 Settled	NEWMONT MINING CORP NEW COM CUSIP 651839108 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 53	- 600 000 28 140000	17 471 47	000	- 11 807 24	5 584 23	0 00	5,584 23
30 Apr 02 3 May 02 Settled	NEWMONT MINING CORP NEW COM CUSIP 651839108 INSTINET / 2 00 OTHER CHARGES 18	- 200 000 28 840000	5 965 82	000	- 3 974 62	1 991 20	0 00	1,991 20
1 May 02 6 May 02 Settled	NEWMONT MINING CORP NEW COM CUSIP 651839108 ROBB PECK MCCOOEY CLEARING CORP / 60 00 OTHER CHARGES 1 77	- 2 000 000 28 278600	58 497 43	000	- 38 797 00	19 700 43	0 00	19 700 43
29 May 02 3 Jun 02 Settled	NEWMONT MINING CORP NEW COM CUSIP 651839108 INSTINET / 23 00 OTHER CHARGES 2 22	- 2 300,000 32 000000	73 574 78	000	- 42 914 55	30 660 23	0 00	30,660 23
30 Aug 02 5 Sep 02 Settled	NEWMONT MINING CORP NEW COM CUSIP 651839108	- 5 800 000 28 490000	168,091 00	000	154 609 50	13 481 50	0 00	13,481 50

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Equities

23 Jan 02 28 Jan 02 Settled	NEXTEL COMMUNICATIONS INC CL A COM STK CUSIP 65332V103 UBS WARBURG LLC OTHER CHARGES 23	- 2 000 000 7 630000	15 259 77	000	- 63 282 40	- 48 022 83	0 00	49 022 63
12 Feb 02 15 Feb 02 Settled	NEXTEL COMMUNICATIONS INC CL A COM STK CUSIP 65332V103 UBS WARBURG LLC / 99 00 OTHER CHARGES 28	- 3 300 000 5 557400	18,240 14	000	88 814 78	70 574 64	0 00	70 574 64
13 Feb 02 19 Feb 02 Settled	NEXTEL COMMUNICATIONS INC CL A COM STK CUSIP 65332V103 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 12	- 1 600 000 4 962000	7 839 08	000	34 042 02	26 102 94	0 00	- 26 102 94
27 Feb 02 4 Mar 02 Settled	NEXTEL COMMUNICATIONS INC CL A COM STK CUSIP 65332V103 UBS WARBURG LLC / 48 00 OTHER CHARGES 13	- 1 600 000 5 025200	7 892 18	000	23 816 43	15 624 24	0 00	15 624 24
18 Jun 02 21 Jun 02 Settled	NEXTEL COMMUNICATIONS INC CL A COM STK CUSIP 65332V103 INVESTMENT TECHNOLOGY GROUP INC / 72 00 OTHER CHARGES 44	3 600 000 4 025000	14 417 56	000	39 031 18	24 613 60	0 00	24 613 60
18 Jun 02 21 Jun 02 Settled	NEXTEL COMMUNICATIONS INC CL A COM STK CUSIP 65332V103 TROSTER SINGER CORP OTHER CHARGES 51	4 200 000 3 964500	16 650 39	000	- 45 049 68	- 28 399 27	0 00	- 28 399 27
20 Aug 02 23 Aug 02 Settled	NEXTEL COMMUNICATIONS INC CL A COM STK CUSIP 65332V103 CANTOR FITZGERALD & CO OTHER CHARGES 1 67	- 7 700 000 6 857100	53 568 05	000	70 165 64	18 597 59	0 00	18 597 59
20 Aug 02 23 Aug 02 Settled	NEXTEL COMMUNICATIONS INC CL A COM STK CUSIP 65332V103 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 05	200 000 6 915000	1 378 95	000	- 2 110 06	- 731 11	0 00	- 731 11
20 Aug 02 23 Aug 02 Settled	NEXTEL COMMUNICATIONS INC CL A COM STK CUSIP 65332V103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	100 000 6 915000	689 47	000	- 1 055 03	365 56	0 00	365 56

Portfolio Statement

Account number 5502
Account Name FAMILY CODE FAM5502

1 JAN 02 - 31 DEC 02

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
20 Aug 02 23 Aug 02 Settled	NEXTEL COMMUNICATIONS INC CL A COM STK CUSIP 85332V103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	- 100 000 6 815000	688 47	000	1,055 03	365 56	0 00	365 58
20 Aug 02 23 Aug 02 Settled	NEXTEL COMMUNICATIONS INC CL A COM STK CUSIP 85332V103 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 08	400 000 6 895000	2 748 91	000	- 4 220 12	- 1 470 21	0 00	- 1 470 21
20 Aug 02 23 Aug 02 Settled	NEXTEL COMMUNICATIONS INC CL A COM STK CUSIP 85332V103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	- 100 000 6 885000	698 47	000	- 1 055 03	- 358 58	0 00	- 358 58
21 Aug 02 28 Aug 02 Settled	NEXTEL COMMUNICATIONS INC CL A COM STK CUSIP 85332V103 CANTOR FITZGERALD & CO OTHER CHARGES 43	- 1 800 000 7 388800	14 040 19	000	- 18 748 50	- 2 708 31	0 00	2 708 31
22 Aug 02 27 Aug 02 Settled	NEXTEL COMMUNICATIONS INC CL A COM STK CUSIP 85332V103 CANTOR FITZGERALD & CO OTHER CHARGES 43	1,800 000 7 438700	14 129 30	000	18 748 50	- 2 819 20	0 00	2 819 20
30 Aug 02 5 Sep 02 Settled	NEXTEL COMMUNICATIONS INC CL A COM STK CUSIP 85332V103	- 12 300 000 7 810000	93 603 00	000	- 83,102 25	10 500 75	0 00	10 500 75
30 Aug 02 5 Sep 02 Settled	NICOR INC COM CUSIP 854088107	700 000 28 400000	18 880 00	000	18 564 00	1 316 00	0 00	1,316 00
23 Jan 02 28 Jan 02 Settled	NIKE INC CL B CUSIP 854108103 FIRST UNION CAPITAL MARKETS CLEARANCE / 6 00 OTHER CHARGES 08	- 100 000 57 895800	5,783 47	000	- 5 284 89	498 58	0 00	498 58
24 Jan 02 29 Jan 02 Settled	NIKE INC CL B CUSIP 854108103 FIRST UNION CAPITAL MARKETS CLEARANCE / 5 80 OTHER CHARGES 08	- 100 000 58 470300	5,841 34	000	- 4 806 80	834 54	0 00	934 54

Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
25 Jan 02 30 Jan 02 Settled	NIKE INC CL B CUSIP 854108103 FIRST UNION CAPITAL MARKETS CLEARANCE / 12 00 OTHER CHARGES 18	- 200 000 58 578300	11 703 68	000	9 813 60	1 890 08	0 00	1 890 08
6 Feb 02 11 Feb 02 Settled	NIKE INC CL B CUSIP 854108103 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 36	- 400 000 58 845000	23,929 64	000	19 827 20	4 302 44	0 00	4 302 44
7 Feb 02 12 Feb 02 Settled	NIKE INC CL B CUSIP 854108103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 10	100 000 60 060000	6 003 90	000	4 806 80	1 097 10	0 00	1 097 10
7 Feb 02 12 Feb 02 Settled	NIKE INC CL B CUSIP 854108103 MORGAN STANLEY & CO INC / 11 70 OTHER CHARGES 23	- 300 000 60 253600	18 084 10	000	14 603 68	3 460 42	0 00	3 460 42
12 Feb 02 15 Feb 02 Settled	NIKE INC CL B CUSIP 854108103 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 5	- 600 000 60 118700	38 057 47	000	- 28 740 48	7 318 99	0 00	7 318 99
3 Jun 02 6 Jun 02 Settled	NIKE INC CL B CUSIP 854108103 FIDELITY CAPITAL MARKETS / 48 00 OTHER CHARGES 1 93	1 200 000 52 594800	63 083 86	000	60 072 66	2 991 20	0 00	2 991 20
4 Jun 02 7 Jun 02 Settled	NIKE INC CL B CUSIP 854108103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 18	100 000 50 225000	5 020 34	000	4 746 40	273 94	0 00	273 94
4 Jun 02 7 Jun 02 Settled	NIKE INC CL B CUSIP 854108103 FIDELITY CAPITAL MARKETS / 32 00 OTHER CHARGES 1 23	800 000 50 813400	40 457 50	000	37 971 20	2 488 30	0 00	2 488 30
4 Jun 02 7 Jun 02 Settled	NIKE INC CL B CUSIP 854108103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 16	- 100 000 50 090000	5 006 84	000	4 746 40	260 44	0 00	260 44

Portfolio Statement 1 JAN 02 - 31 DEC 02
 Account number 5502
 Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Equities

5 Jun 02	NIKE INC CL B CUSIP 654108103	300 000	14 990 51	000	14 239 20	751 31	0 00	751 31					
10 Jun 02	FIDELITY CAPITAL MARKETS / 12 00 OTHER CHARGES	48											
30 Aug 02	NIKE INC CL B CUSIP 654108103	- 4 100 000	177,038 00	000	202,907 71	- 25 869 71	0 00	- 25 869 71					
5 Sep 02	OTHER CHARGES	43 180000											
3 Jun 02	NISSOURCE INC COM CUSIP 65473P105	- 2,500 000	58,383 24	000	- 55 495 25	2 867 99	0 00	2 867 99					
8 Jun 02	FIDELITY CAPITAL MARKETS / 100 00 OTHER CHARGES	1 76											
30 Aug 02	NISSOURCE INC COM CUSIP 65473P105	- 3,100 000	61 658 00	000	59 737 00	1 822 00	0 00	1 822 00					
5 Sep 02	OTHER CHARGES	18 880000											
12 Sep 02	NISSOURCE INC COM CUSIP 65473P105	- 1,800 000	33,844 04	000	- 38 858 58	- 6 312 54	0 00	- 6 312 54					
17 Sep 02	SPEAR LEEDS AND KELLOGG / 27 00 OTHER CHARGES	1 02											
13 Aug 02	NU RES CORP COM CUSIP 648025106	- 4 700 000	148 327 52	000	- 146 139 32	2 188 20	0 00	2 188 20					
18 Aug 02	FIDELITY CAPITAL MARKETS / 188 00 OTHER CHARGES	4 48											
12 Apr 02	NORDSON CORP COM CUSIP 655863102	- 3,300 000	104 672 84	000	- 88 523 05	16 149 79	0 00	16,149 79					
17 Apr 02	INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES	28											
12 Apr 02	NORDSON CORP COM CUSIP 655863102	- 3,300 000	8 428 71	000	- 8 088 50	1 340 21	0 00	1,340 21					
17 Apr 02	OTHER CHARGES	31 720000											
15 Apr 02	NORDSON CORP COM CUSIP 655863102	- 1,800 000	57 058 28	000	48,007 98	8,050 30	0 00	8 050 30					
18 Apr 02	KNIGHT SECURITIES L P OTHER CHARGES	1 72											
23 Apr 02	NORDSON CORP COM CUSIP 655863102	400 000	12 443 62	000	10 637 39	1 808 23	0 00	1 808 23					
28 Apr 02	KNIGHT SECURITIES L P OTHER CHARGES	38											

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The Northern Trust Company

Capital Gains and Losses for Tax on Investment Income

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

23 Apr 02 28 Apr 02 Settled	NORDSON CORP COM CUSIP 655663102 KNIGHT SECURITIES L P OTHER CHARGES 1 41	1 500 000 31 130000	48 693 59	000	- 39 684 19	7 009 40	0 00	7 009 40
24 Apr 02 29 Apr 02 Settled	NORDSON CORP COM CUSIP 655663102 KNIGHT SECURITIES L P OTHER CHARGES 48	- 500 000 31 340000	15 669 52	000	13 107 69	2 581 83	0 00	2 581 83
25 Apr 02 30 Apr 02 Settled	NORDSON CORP COM CUSIP 655663102 KNIGHT SECURITIES L P OTHER CHARGES 73	800 000 30 065000	24 051 27	000	- 20 794 64	3 256 63	0 00	3 256 63
20 Feb 02 25 Feb 02 Settled	NORDSTROM INC COM CUSIP 655664100 TROSTER SINGER CORP / 13 00 OTHER CHARGES 38	- 1 000 000 24 796800	24 781 42	000	- 21 768 80	3 012 62	0 00	3 012 62
21 Feb 02 28 Feb 02 Settled	NORDSTROM INC COM CUSIP 655664100 INSTINET / 12 00 OTHER CHARGES 46	- 1 200 000 25 100000	30 107 54	000	28 122 56	3 984 98	0 00	3 984 98
30 Aug 02 5 Sep 02 Settled	NORDSTROM INC COM CUSIP 655664100	- 2,000 000 18 330000	38 660 00	000	- 35 770 00	2 890 00	0 00	2,890 00
18 Oct 02 21 Oct 02 Settled	NORDSTROM INC COM CUSIP 655664100 BEAR STEARNS SECURITIES CORP / 52 00 OTHER CHARGES 73	1 300 000 18 427300	23 802 76	000	28 289 44	- 4 398 68	0 00	4 396 68
17 Oct 02 22 Oct 02 Settled	NORDSTROM INC COM CUSIP 655664100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	100 000 18 860000	1 883 94	000	- 2 176 98	- 292 94	0 00	292 94
17 Oct 02 22 Oct 02 Settled	NORDSTROM INC COM CUSIP 655664100 BEAR STEARNS SECURITIES CORP / 80 00 OTHER CHARGES 1 14	- 2 000 000 18 870000	37 658 88	000	- 43 537 60	5 878 74	0 00	- 5 878 74
18 Oct 02 23 Oct 02 Settled	NORDSTROM INC COM CUSIP 655664100 BEAR STEARNS SECURITIES CORP / 124 00 OTHER CHARGES 1 79	3 100 000 19 130000	59 177 21	000	67 483 28	8 306 07	0 00	8 306 07

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Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Equities

6 Jun 02 11 Jun 02 Settled	NORFOLK SOUTHN CORP COM CUSIP 655844108 FIDELITY CAPITAL MARKETS / 1 315 00 OTHER CHARGES 16 62	- 26 300 000 20 888800	550 700 12	000	- 18,630 86	532 068 28	0 00	532 068 28
30 Aug 02 5 Sep 02 Settled	NORFOLK SOUTHN CORP COM CUSIP 655844108	- 5 900 000 20 830000	123 487 00	000	114 774 80	8 712 40	0 00	8,712 40
2 Dec 02 5 Dec 02 Settled	NORFOLK SOUTHN CORP COM CUSIP 655844108 INVESTMENT TECHNOLOGY GROUP INC / 34 00 OTHER CHARGES 1 00	1 700 000 19 470000	33 064 00	000	35 158 27	- 2 094 27	0 00	- 2 094 27
19 Apr 02 23 Apr 02 Settled	NORTHN TR CORP COM CUSIP 665859104 LEHMAN BROTHERS INC / 7 20 OTHER CHARGES 17	100 000 55 349000	5,527 53	000	- 7,183 25	- 1,855 72	0 00	1,855 72
14 Aug 02 19 Aug 02 Settled	NORTHN TR CORP COM CUSIP 665859104 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 1 00	- 900 000 38 890000	35 971 91	000	- 57,518 50	- 21 546 59	0 00	- 21 546 59
30 Aug 02 5 Sep 02 Settled	NORTHN TR CORP COM CUSIP 665859104	- 3 400 000 42 740000	145 316 00	000	- 193 155 93	- 47 839 93	0 00	- 47 839 93
22 Jul 02 25 Jul 02 Settled	NORTHROP GRUMMAN CORP COM NORTHROP GRUMMAN CORP (HLDG CO) CUSIP 866807102 INVESTMENT TECHNOLOGY GROUP INC / 16 00 OTHER CHARGES 2 31	- 800 000 98 435000	77 129 87	000	- 105,669 28	- 28,539 81	0 00	- 28,539 81
30 Aug 02 5 Sep 02 Settled	NORTHROP GRUMMAN CORP COM NORTHROP GRUMMAN CORP (HLDG CO) CUSIP 866807102	- 1,700 000 122 800000	208 780 00	000	- 196 758 00	12 002 00	0 00	12,002 00
28 Oct 02 31 Oct 02 Settled	NORTHROP GRUMMAN CORP COM NORTHROP GRUMMAN CORP (HLDG CO) CUSIP 866807102 FIDELITY CAPITAL MARKETS / 120 00 OTHER CHARGES 9 25	- 3 000 000 102 430000	307,160 75	000	- 388 716 45	- 81 555 70	0 00	- 81 555 70
10 Sep 02 13 Sep 02 Settled	NORTHWESTN CORP COM CUSIP 868074107 INVESTMENT TECHNOLOGY GROUP INC / 158 00 OTHER CHARGES 3 00	- 7,900 000 12 595000	88 339 50	000	- 181,221 22	- 81,881 72	0 00	- 81,881 72

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

30 Aug 02 5 Sep 02 Settled	NOVELL INC COM CUSIP 670006105	- 5 500 000 2 600000	14 300 00	000	9 760 78	4 539 24	0 00	4 539 24
23 Jan 02 28 Jan 02 Settled	NOVELLUS SYS INC COM CUSIP 670008101 KNIGHT SECURITIES L P OTHER CHARGES 1 05	- 1 800 000 38 520000	69 334 85	000	58 678 80	10 658 15	0 00	10 658 15
4 Feb 02 7 Feb 02 Settled	NOVELLUS SYS INC COM CUSIP 670008101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	100 000 41 335000	4 131 43	000	3 238 58	892 87	0 00	892 87
4 Feb 02 7 Feb 02 Settled	NOVELLUS SYS INC COM CUSIP 670008101 CANTOR FITZGERALD & CO OTHER CHARGES 6 1E	- 9 800 000 41 614200	411 974 40	000	312 396 14	89 578 28	0 00	89 578 28
5 Feb 02 8 Feb 02 Settled	NOVELLUS SYS INC COM CUSIP 670008101 INSTINET / 17 00 OTHER CHARGES 1 04	- 1 700 000 40 675000	69 129 46	000	51 113 22	18,016 24	0 00	18 016 24
5 Feb 02 8 Feb 02 Settled	NOVELLUS SYS INC COM CUSIP 670008101 CANTOR FITZGERALD & CO OTHER CHARGES 4 21	- 6 900 000 40 671500	280 629 14	000	- 202 301 08	78 328 08	0 00	78 328 08
30 Aug 02 5 Sep 02 Settled	NOVELLUS SYS INC COM CUSIP 670008101	- 2 200 000 24 460000	53 912 00	000	58 487 00	4 675 00	0 00	4,675 00
26 Feb 02 1 Mar 02 Settled	NOVOSTE CORP COM CUSIP 67010C100 TROSTER SINGER CORP OTHER CHARGES 1 21	10 700 000 7 479200	80 028 23	000	234,598 12	154,571 89	0 00	154 571 89
26 Feb 02 1 Mar 02 Settled	NOVOSTE CORP COM CUSIP 67010C100 INSTINET / 10 00 OTHER CHARGES 12	- 1 000 000 7 825000	7,914 88	000	- 23 635 00	- 15 720 12	0 00	- 15 720 12
27 Feb 02 4 Mar 02 Settled	NOVOSTE CORP COM CUSIP 67010C100 TROSTER SINGER CORP OTHER CHARGES 20	1 800 000 7 104400	12 787 72	000	- 35 888 32	23 100 80	0 00	23 100 60

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
28 Feb 02 5 Mar 02 Settled	NOVOSTE CORP COM CUSIP 87010C100 TROSTER SINGER CORP OTHER CHARGES 08	- 500 000 8 950000	3,474 84	000	- 9,880 00	- 6,405 08	0 00	- 8 405 08
28 Feb 02 5 Mar 02 Settled	NOVOSTE CORP COM CUSIP 87010C100 INSTINET / 2 00 OTHER CHARGES 03	- 200 000 8 975000	1 392 97	000	3 952 00	2 559 03	0 00	2 559 03
1 Mar 02 8 Mar 02 Settled	NOVOSTE CORP COM CUSIP 87010C100 TROSTER SINGER CORP OTHER CHARGES 08	700 000 8 818700	4 771 61	000	- 10 394 00	- 5 822 39	0 00	- 5 822 39
4 Mar 02 7 Mar 02 Settled	NOVOSTE CORP COM CUSIP 87010C100 TROSTER SINGER CORP OTHER CHARGES 01	100 000 8 588700	858 68	000	1 118 50	457 84	0 00	457 84
5 Mar 02 8 Mar 02 Settled	NOVOSTE CORP COM CUSIP 87010C100 TROSTER SINGER CORP OTHER CHARGES 02	- 200 000 8 605700	1 321 12	000	- 2 233 00	- 911 88	0 00	- 811 88
8 Mar 02 11 Mar 02 Settled	NOVOSTE CORP COM CUSIP 87010C100 TROSTER SINGER CORP OTHER CHARGES 02	- 200 000 8 640000	1 327 88	000	2 233 00	- 805 02	0 00	805 02
7 Mar 02 12 Mar 02 Settled	NOVOSTE CORP COM CUSIP 87010C100 TROSTER SINGER CORP OTHER CHARGES 04	- 300 000 7 785500	2 335 81	000	- 3 349 50	- 1 013 89	0 00	- 1,013 89
15 Jan 02 15 Jan 02 Pending	NTGI COM MONTHLY S&P 500 EQTY INDEX FD CUSIP 005980108	0 000 0 000000	0 00	000	243,645 58	243 645 59	0 00	243 645 59
14 Mar 02 14 Mar 02 Pending	NTGI COM MONTHLY S&P 500 EQTY INDEX FD CUSIP 005980108	0 000 0 000000	0 00	000	166,881 01	166 881 01	0 00	168,881 01
12 Apr 02 12 Apr 02 Pending	NTGI COM MONTHLY S&P 500 EQTY INDEX FD CUSIP 005980108	0 000 0 000000	0 00	000	7 521 82	7 521 82	0 00	7 521 82

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued interest	Cost	Market	Translation	Total
Sales								
Equities								
12 Apr 02 12 Apr 02 Pending	NTGI COM MONTHLY S&P 500 EQTY INDEX FD CUSIP 005990106	0 000 0 000000	0 00	000	65 776 33	65 776 33	0 00	65 776 33
14 May 02 14 May 02 Pending	NTGI COM MONTHLY S&P 500 EQTY INDEX FD CUSIP 005990106	0 000 0 000000	0 00	000	215 431 10	215 431 10	0 00	215 431 10
15 Oct 02 15 Oct 02 Pending	NTGI COM MONTHLY S&P 500 EQTY INDEX FD CUSIP 005990106	0 000 0 000000	0 00	000	181 105 35	181 105 35	0 00	181,105 35
15 Nov 02 15 Nov 02 Pending	NTGI COM MONTHLY S&P 500 EQTY INDEX FD CUSIP 005990106	0 000 0 000000	0 00	000	253 842 56	253 842 56	0 00	253 842 56
15 Nov 02 15 Nov 02 Pending	NTGI COM MONTHLY S&P 500 EQTY INDEX FD CUSIP 005990106	0 000 0 000000	0 00	000	33 054 61	33 054 61	0 00	33 054 61
29 Jan 02 1 Feb 02 Settled	NU HORIZONS ELECTRS CORP COM CUSIP 669908105 INSTINET / 13 00 OTHER CHARGES 20	1 300 000 9 775000	12 694 30	000	11 453 00	1 241 30	0 00	1 241 30
29 Jan 02 1 Feb 02 Settled	NU HORIZONS ELECTRS CORP COM CUSIP 669908105 INVESTMENT TECHNOLOGY GROUP INC / 58 00 OTHER CHARGES 42	2 800 000 9 875000	27 593 58	000	- 24 338 00	3 255 58	0 00	3 255 58
29 Jan 02 1 Feb 02 Settled	NU HORIZONS ELECTRS CORP COM CUSIP 669908105 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 15	- 1 000 000 9 875000	9 854 85	000	- 8 810 00	1 044 85	0 00	1 044 85
13 Feb 02 19 Feb 02 Settled	NU HORIZONS ELECTRS CORP COM CUSIP 669908105 INSTINET / 37 50 OTHER CHARGES 21	- 1 500 000 9 132200	13,660 59	000	12 704 00	956 59	0 00	956 59
13 Feb 02 19 Feb 02 Settled	NU HORIZONS ELECTRS CORP COM CUSIP 669908105 TROSTER SINGER CORP OTHER CHARGES 50	4 300 000 9 125000	39,236 91	000	35,388 85	3 848 06	0 00	3 848 06
30 Aug 02 5 Sep 02 Settled	NUCOR CORP COM CUSIP 870348105	1,200 000 50 040000	60 048 00	000	- 64 728 00	4 680 00	0 00	- 4 680 00

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
2 Dec 02 5 Dec 02 Settled	NUCOR CORP COM CUSIP 870348105 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 31	200 000 50 475000	10 080 80	000	10 217 00	- 128 31	0 00	- 128 31
2 Dec 02 5 Dec 02 Settled	NUCOR CORP COM CUSIP 870348105 FIDELITY CAPITAL MARKETS / 208 00 OTHER CHARGES 7 85	- 5 200 000 50 750000	263 684 05	000	257,258 74	6 427 31	0 00	6,427 31
2 Dec 02 5 Dec 02 Settled	NUCOR CORP COM CUSIP 870348105 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 47	- 300 000 51 125000	15 331 03	000	- 14,778 54	554 48	0 00	554 48
3 Jan 02 8 Jan 02 Settled	NUMERICAL TECHNOLOGIES INC COM STK CUSIP 87053T101 INVESTMENT TECHNOLOGY GROUP INC / 32 00 OTHER CHARGES 88	- 1,800 000 35 800000	57 247 14	000	- 38 084 00	21 183 14	0 00	21 183 14
3 Jan 02 8 Jan 02 Settled	NUMERICAL TECHNOLOGIES INC COM STK CUSIP 87053T101 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 49	- 800 000 38 065000	32 440 01	000	20,819 00	11 821 01	0 00	11,821 01
3 Jan 02 8 Jan 02 Settled	NUMERICAL TECHNOLOGIES INC COM STK CUSIP 87053T101 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 75	- 1 400 000 35 370000	48,489 25	000	32 074 00	17 415 25	0 00	17 415 25
8 May 02 13 May 02 Settled	NVIDIA CORP COM CUSIP 87068G104 JEFFERIES & COMPANY OTHER CHARGES 2 49	- 2 300 000 35 800000	82 587 51	000	- 145 866 00	- 63 298 48	0 00	63 298 48
29 May 02 3 Jun 02 Settled	NVIDIA CORP COM CUSIP 87068G104 INSTINET / 148 00 OTHER CHARGES 14 73	14 600 000 33 655000	481 202 21	000	823 078 71	- 331 874 50	0 00	- 331,874 50
3 Jun 02 8 Jun 02 Settled	NVIDIA CORP COM CUSIP 87068G104 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 58	- 600 000 31 755000	19 040 42	000	- 31 266 00	- 12 225 58	0 00	12,225 58

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Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

20 Aug 02 23 Aug 02 Settled	NVIDIA CORP COM CUSIP 87068G104 FIDELITY CAPITAL MARKETS / 14 00 OTHER CHARGES 28	700 000 12 208600	8 531 76	000	38 434 18	- 27 902 40	0 00	- 27 902 40
21 Aug 02 28 Aug 02 Settled	NVIDIA CORP COM CUSIP 87068G104 INSTINET / 14 00 OTHER CHARGES 51	- 1 400 000 12 090000	18 911 49	000	- 61 884 36	- 44 872 87	0 00	- 44 972 97
21 Aug 02 28 Aug 02 Settled	NVIDIA CORP COM CUSIP 87068G104 FIDELITY CAPITAL MARKETS / 74 00 OTHER CHARGES 1 40	- 3 700 000 12 482700	46 110 58	000	152 651 85	106 541 36	0 00	- 106 541 36
30 Aug 02 5 Sep 02 Settled	NVIDIA CORP COM CUSIP 87068G104	- 2 300 000 10 105800	23 242 88	000	- 22 896 50	346 38	0 00	346 38
5 Sep 02 10 Sep 02 Settled	NVIDIA CORP COM CUSIP 87068G104 INSTINET / 20 00 OTHER CHARGES 57	- 2 000 000 9 430000	18 839 43	000	- 79,755 85	- 60 916 42	0 00	60 916 42
17 Sep 02 20 Sep 02 Settled	NVIDIA CORP COM CUSIP 87068G104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	- 100 000 9 840000	991 97	000	3 972 80	- 2 980 83	0 00	- 2 980 83
17 Sep 02 20 Sep 02 Settled	NVIDIA CORP COM CUSIP 87068G104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	100 000 10 375000	1 035 46	000	- 3 972 80	- 2 937 34	0 00	- 2,937 34
17 Sep 02 20 Sep 02 Settled	NVIDIA CORP COM CUSIP 87068G104 INSTINET / 1 00 OTHER CHARGES 03	100 000 9 835000	992 47	000	3 972 80	- 2 980 33	0 00	- 2 980 33
17 Sep 02 20 Sep 02 Settled	NVIDIA CORP COM CUSIP 87068G104 CANTOR FITZGERALD & CO OTHER CHARGES 3 38	11 300 000 9 857500	112 516 38	000	423 615 41	311 099 05	0 00	- 311 099 05
2 Dec 02 5 Dec 02 Settled	NVIDIA CORP COM CUSIP 87068G104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 11	200 000 17 695000	3 534 89	000	2 285 40	1 249 49	0 00	1 249 49

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Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
2 Dec 02 5 Dec 02 Settled	NVIDIA CORP COM CUSIP 87088G104 CANTOR FITZGERALD & CO OTHER CHARGES 33	- 1,800 000 17 126200	30 826 23	000	20,568 60	10,257 63	0 00	10,257 63
2 Dec 02 5 Dec 02 Settled	NVIDIA CORP COM CUSIP 87088G104 SCHWAB CHARLES OTHER CHARGES 33	- 1 600 000 17 128600	27,404 83	000	- 17,907 48	9 497 45	0 00	9,497 45
3 Dec 02 8 Dec 02 Settled	NVIDIA CORP COM CUSIP 87088G104 CANTOR FITZGERALD & CO OTHER CHARGES 49	- 1 000 000 16 088400	16 087 91	000	- 10 487 70	5 600 21	0 00	5,600 21
3 Dec 02 8 Dec 02 Settled	NVIDIA CORP COM CUSIP 87088G104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 15 965000	1 594 45	000	- 1 048 77	545 68	0 00	545 68
3 Dec 02 8 Dec 02 Settled	NVIDIA CORP COM CUSIP 87088G104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 10	- 200 000 16 025000	3 200 90	000	2,087 54	1 103 36	0 00	1 103 36
4 Dec 02 9 Dec 02 Settled	NVIDIA CORP COM CUSIP 87088G104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 14 325000	1 430 45	000	- 1,048 77	381 68	0 00	381 68
4 Dec 02 9 Dec 02 Settled	NVIDIA CORP COM CUSIP 87088G104 CANTOR FITZGERALD & CO OTHER CHARGES 30	- 700 000 14 187400	9 930 88	000	7 341 39	2 589 49	0 00	2 589 49
4 Dec 02 9 Dec 02 Settled	NVIDIA CORP COM CUSIP 87088G104 INVESTMENT TECHNOLOG / GROUP INC / 2 00 OTHER CHARGES 05	100 000 14 155000	1 413 45	000	- 1 048 77	364 68	0 00	364 68
4 Dec 02 9 Dec 02 Settled	NVIDIA CORP COM CUSIP 87088G104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 09	- 200 000 14 045000	2 804 91	000	- 2,087 54	707 37	0 00	707 37

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Account number 5502
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Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
5 Dec 02 10 Dec 02 Settled	NVIDIA CORP COM CUSIP 67066G104 INSTINET / 5 00 OTHER CHARGES 22	- 500 000 13 985000	6 987 28	000	- 5 243 85	1 743 43	0 00	1 743 43
16 Jul 02 19 Jul 02 Settled	OAK TECH INC COM CUSIP 671802106 INVESTMENT TECHNOLOGY GROUP INC / 62 00 OTHER CHARGES 47	3 100 000 4 865000	15 329 03	000	41 751 11	- 26,422 08	0 00	26 422 08
17 Jul 02 22 Jul 02 Settled	OAK TECH INC COM CUSIP 671802106 TROSTER SINGER CORP OTHER CHARGES 86	- 5 900 000 4 812500	28 392 89	000	- 79,461 79	- 51 068 90	0 00	51 068 80
17 Jul 02 22 Jul 02 Settled	OAK TECH INC COM CUSIP 671802106 INVESTMENT TECHNOLOGY GROUP INC / 76 00 OTHER CHARGES 52	- 3 800 000 4 975000	18 828 43	000	51 178 78	32 350 35	0 00	- 32 350 35
18 Jul 02 23 Jul 02 Settled	OAK TECH INC COM CUSIP 671802106 TROSTER SINGER CORP OTHER CHARGES 01	100 000 4 800000	479 88	000	1 346 81	866 83	0 00	866 83
18 Jul 02 23 Jul 02 Settled	OAK TECH INC COM CUSIP 671802106 TROSTER SINGER CORP OTHER CHARGES 1 70	- 12 000 000 4 694600	56 333 50	000	- 151 386 32	- 95 052 82	0 00	95 052 82
19 Jul 02 24 Jul 02 Settled	OAK TECH INC COM CUSIP 671802106 TROSTER SINGER CORP OTHER CHARGES 45	3 600 000 4 462700	16 065 23	000	- 42,720 50	26 655 27	0 00	- 26 655 27
2 Apr 02 5 Apr 02 Settled	OCCIDENTAL PETE CORP COM CUSIP 674599105 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 1 20	- 1,400 000 29 868400	41,787 80	000	- 36 708 00	5 079 90	0 00	5 079 90
3 Apr 02 8 Apr 02 Settled	OCCIDENTAL PETE CORP COM CUSIP 674599105 JEFFERIES & COMPANY / 148 00 OTHER CHARGES 3 30	- 3 700 000 29 550000	109 183 70	000	90,850 46	18,333 24	0 00	18 333 24

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Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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

Sales**Equities**

23 Jul 02 28 Jul 02 Settled	OCCIDENTAL PETE CORP COM CUSIP 874599105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 23 985000	2 384 42	000	- 3 022 00	- 627 58	0 00	027 58
23 Jul 02 28 Jul 02 Settled	OCCIDENTAL PETE CORP COM CUSIP 874599105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	- 100 000 23 235000	2 321 43	000	3 022 00	- 700 57	0 00	- 700 57
23 Jul 02 28 Jul 02 Settled	OCCIDENTAL PETE CORP COM CUSIP 874599105 JONES & ASSOCIATES / 86 00 OTHER CHARGES 1 70	- 2 400 000 23 520200	58 350 78	000	71,484 00	- 15 113 22	0 00	- 15 113 22
23 Jul 02 28 Jul 02 Settled	OCCIDENTAL PETE CORP COM CUSIP 874599105 INSTINET / 1 00 OTHER CHARGES 08	- 100 000 23 830000	2 381 82	000	3 022 00	660 08	0 00	660 08
24 Jul 02 29 Jul 02 Settled	OCCIDENTAL PETE CORP COM CUSIP 874599105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 23 815000	2 379 42	000	- 2 948 00	- 568 58	0 00	- 568 58
24 Jul 02 29 Jul 02 Settled	OCCIDENTAL PETE CORP COM CUSIP 874599105 BRIDGE TRADING COMPANY / 60 00 OTHER CHARGES 1 47	- 2,000 000 24 325500	48 589 53	000	- 55 381 87	- 6,772 44	0 00	- 6,772 44
24 Jul 02 29 Jul 02 Settled	OCCIDENTAL PETE CORP COM CUSIP 874599105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	100 000 23 435000	2,341 42	000	- 2,948 00	- 604 58	0 00	- 604 58
25 Jul 02 30 Jul 02 Settled	OCCIDENTAL PETE CORP COM CUSIP 874599105 BRIDGE TRADING COMPANY / 27 00 OTHER CHARGES 65	- 900 000 23 893500	21 588 50	000	- 21,172 23	394 27	0 00	394 27
25 Jul 02 30 Jul 02 Settled	OCCIDENTAL PETE CORP COM CUSIP 874599105 JONES & ASSOCIATES / 24 00 OTHER CHARGES 45	- 600 000 24 503300	14 677 53	000	- 14 028 28	51 27	0 00	51 27

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Account number 5502
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Investment Transaction Detail

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

Sales

Equities

6 Aug 02 9 Aug 02 Settled	OCCIDENTAL PETE CORP COM CUSIP 674599105 ROBB PECK MCCOOEY CLEARING CORP / 45 00 OTHER CHARGES 1 17	- 1 500 000 25 902700	38 807 88	000	- 32 539 49	6 268 39	0 00	6 268 39
6 Aug 02 8 Aug 02 Settled	OCCIDENTAL PETE CORP CCM CUSIP 674599105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	100 000 28 031300	2 601 05	000	- 2 181 99	419 06	0 00	419 06
7 Aug 02 12 Aug 02 Settled	OCCIDENTAL PETE CORP COM CUSIP 674599105 ROBB, PECK MCCOOEY CLEARING CORP / 84 00 OTHER CHARGES 2 19	- 2 800 000 25 927300	72 510 25	000	60 705 68	11 804 57	0 00	11 804 57
7 Aug 02 12 Aug 02 Settled	OCCIDENTAL PETE CORP CCM CUSIP 674599105 INSTINET / 7 00 OTHER CHARGES 55	- 700 000 25 700000	17 982 45	000	15 176 42	2 806 03	0 00	2 806 03
7 Aug 02 12 Aug 02 Settled	OCCIDENTAL PETE CORP CCM CUSIP 674599105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 25 789400	2 576 86	000	2 168 06	408 80	0 00	408 80
30 Aug 02 5 Sep 02 Settled	OCCIDENTAL PETE CORP CCM CUSIP 674599105	- 5 700 000 29 700000	169 290 00	000	- 159 058 50	10 231 50	0 00	10 231 50
11 Oct 02 16 Oct 02 Settled	OCCIDENTAL PETE CORP CCM CUSIP 674599105 LEHMAN BROTHERS INC / 210 00 OTHER CHARGES 3 00	3 500 000 28 400000	89 187 00	000	87 451 05	1 735 85	0 00	1 735 95
17 Dec 02 20 Dec 02 Settled	OCCIDENTAL PETE CORP CCM CUSIP 674599105 INSTINET / 87 00 OTHER CHARGES 7 63	8 700 000 29 100000	253 075 37	000	233 029 98	20 045 39	0 00	20 045 39
17 Dec 02 20 Dec 02 Settled	OCCIDENTAL PETE CORP CCM CUSIP 674599105 FIDELITY CAPITAL MARKETS / 208 00 OTHER CHARGES 4 53	5 200 000 28 903700	150 086 71	000	- 112 739 12	37 347 59	0 00	37 347 59
26 Feb 02 1 Mar 02 Settled	OCULAR SCIENCES INC COM CUSIP 675744106 INSTINET / 2 50 OTHER CHARGES 05	100 000 27 400900	2,737 45	000	- 2,308 50	428 95	0 00	428 95

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Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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

Sales**Equities**

28 Feb 02 1 Mar 02 Settled	OCULAR SCIENCES INC COM CUSIP 875744108 TROSTER SINGER CORP OTHER CHARGES 1 11	- 2,700 000 27 350000	73 843 89	000	- 59 250 50	14 593 39	0 00	14 593 39
27 Feb 02 4 Mar 02 Settled	OCULAR SCIENCES INC COM CUSIP 875744108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 28 010000	2 598 86	000	1 300 00	1 288 86	0 00	1 288 86
27 Feb 02 4 Mar 02 Settled	OCULAR SCIENCES INC COM CUSIP 875744108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 28 735000	2 671 45	000	- 1 300 00	1 371 45	0 00	1 371 45
27 Feb 02 4 Mar 02 Settled	OCULAR SCIENCES INC COM CUSIP 875744108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 13	- 300 000 27 111700	8 127 38	000	- 3 900 00	4 227 38	0 00	4 227 38
27 Feb 02 4 Mar 02 Settled	OCULAR SCIENCES INC COM CUSIP 875744108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 28 575000	2 655 48	000	1,300 00	1 355 48	0 00	1,355 48
28 Feb 02 5 Mar 02 Settled	OCULAR SCIENCES INC COM CUSIP 875744108 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 24	600 000 28 440000	15,851 78	000	- 7 800 00	8,051 78	0 00	8,051 78
28 Feb 02 5 Mar 02 Settled	OCULAR SCIENCES INC COM CUSIP 875744108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 28 005000	2,588 46	000	- 1 300 00	1 288 46	0 00	1 288 46
28 Feb 02 5 Mar 02 Settled	OCULAR SCIENCES INC COM CUSIP 875744108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 08	- 200 000 28 270000	5,249 92	000	2 600 00	2 649 92	0 00	2 649 92
28 Feb 02 5 Mar 02 Settled	OCULAR SCIENCES INC COM CUSIP 875744108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 28 235000	2 621 48	000	- 1 300 00	1,321 48	0 00	1 321 48

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Sales

Equities

28 Feb 02 5 Mar 02 Settled	OCULAR SCIENCES INC COM CUSIP 075744108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 28 375000	2,835 46	000	1 300 00	1 335 46	0 00	1 335 46
13 Mar 02 18 Mar 02 Settled	OCULAR SCIENCES INC COM CUSIP 675744108 MERRILL PROFESSIONAL CLLRING CORP / 18 50 OTHER CHARGES 54	- 1,300 000 27 274100	35,438 29	000	16 850 00	18 586 29	0 00	18 586 29
13 Mar 02 18 Mar 02 Settled	OCULAR SCIENCES INC COM CUSIP 075744108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	100 000 28 145000	2,812 45	000	1 300 00	1 512 45	0 00	1 512 45
13 Mar 02 18 Mar 02 Settled	OCULAR SCIENCES INC COM CUSIP 075744108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 27 890000	2 788 95	000	1 300 00	1 488 95	0 00	1 488 95
1 Jul 02 5 Jul 02 Settled	OCULAR SCIENCES INC COM CUSIP 075744108 JEFFERIES & COMPANY OTHER CHARGES 3 33	- 4 200 000 28 302600	110 467 59	000	53 387 68	57 079 91	0 00	57 079 91
8 Oct 02 11 Oct 02 Settled	ODYSSEY RE HLDGS CORP COM CUSIP 07612W108 PRUDENTIAL SECURITIES INCORP / 84 00 OTHER CHARGES 78	1 600 000 16 147800	25 771 70	000	- 23 936 00	1 835 70	0 00	1 835 70
8 Jul 02 11 Jul 02 Settled	OFFICE DEPOT INC COM CUSIP 076220106 FIDELITY CAPITAL MARKETS / 52 00 OTHER CHARGES 64	1 300 000 16 150000	20,942 36	000	26 086 50	5,144 14	0 00	5 144 14
30 Aug 02 5 Sep 02 Settled	OFFICE DEPOT INC COM CUSIP 076220106	4 700 000 12 920000	60 724 00	000	64 719 00	3 995 00	0 00	3 995 00
3 Oct 02 8 Oct 02 Settled	OFFICE DEPOT INC COM CUSIP 076220106 SPEAR LEEDS AND KELLOGG / 12 00 OTHER CHARGES 29	- 800 000 11 950000	9 547 71	000	- 15 952 00	6 404 29	0 00	6 404 29

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
3 Oct 02	OFFICE DEPOT INC COM	- 100 000	1,224 48	000	- 2,004 00	778 54	0 00	- 778 54
8 Oct 02	CUSIP 878220108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	12 265000						
	OTHER CHARGES 04							
15 Oct 02	OFFICE DEPOT INC COM	- 3 500 000	48,514 29	000	- 68 805 74	- 23 081 45	0 00	- 23,081 45
18 Oct 02	CUSIP 878220108							
Settled	LEHMAN BROTHERS INC / .40 00	13 330200						
	OTHER CHARGES 1 41							
16 Oct 02	OFFICE DEPOT INC COM	- 100 000	1,358 45	000	- 1 888 38	- 828 93	0 00	- 828 93
21 Oct 02	CUSIP 878220108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	13 585000						
	OTHER CHARGES 05							
16 Oct 02	OFFICE DEPOT INC COM	- 200 000	2 684 81	000	- 3 872 78	- 1 277 85	0 00	- 1 277 85
21 Oct 02	CUSIP 878220108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00	13 485000						
	OTHER CHARGES 08							
16 Oct 02	OFFICE DEPOT INC COM	- 9 700 000	128 013 88	000	- 180 897 08	- 61 883 20	0 00	- 61,883 20
21 Oct 02	CUSIP 878220108							
Settled	LEHMAN BROTHERS INC / 388 00	13 340800						
	OTHER CHARGES 3 90							
17 Oct 02	OFFICE DEPOT INC COM	- 100 000	1,382 95	000	- 1,948 32	- 553 37	0 00	553 37
22 Oct 02	CUSIP 878220108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	13 850000						
	OTHER CHARGES 05							
17 Oct 02	OFFICE DEPOT INC COM	- 7,800 000	108 180 43	000	- 147 820 32	- 41 758 88	0 00	- 41 758 88
22 Oct 02	CUSIP 878220108							
Settled	LEHMAN BROTHERS INC / 304 00	14 008800						
	OTHER CHARGES 3 21							
17 Oct 02	OFFICE DEPOT INC COM	- 100 000	1 288 98	000	- 1 948 32	647 38	0 00	647 38
22 Oct 02	CUSIP 878220108							
Settled	INSTINET / 1 00	13 000000						
	OTHER CHARGES 04							
2 Dec 02	OFFICE DEPOT INC COM	- 1 100 000	18 315 41	000	- 21 408 52	- 2 084 11	0 00	- 2 084 11
5 Dec 02	CUSIP 878220108							
Settled	FIDELITY CAPITAL MARKETS / 44 00	17 800000						
	OTHER CHARGES 59							

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
17 Dec 02 20 Dec 02 Settled	OFFICE DEPOT INC COM CUSIP 678220108 INSTINET / 3 00 OTHER CHARGES 14	- 300 000 15 150000	4 541 86	000	5 638 98	- 1 297 10	0 00	1 297 10
17 Dec 02 20 Dec 02 Settled	OFFICE DEPOT INC COM CUSIP 678220108 FIDELITY CAPITAL MARKETS / 200 00 OTHER CHARGES 2 27	5 000 000 15 050000	75 047 73	000	87 617 14	12 589 41	0 00	- 12 589 41
22 Oct 02 25 Oct 02 Settled	OFFICEMAX INC COM CUSIP 67822M108 FIDELITY CAPITAL MARKETS / 408 00 OTHER CHARGES 1 30	10 200 000 4 219800	42 632 68	000	- 79 458 00	- 36 825 34	0 00	36 825 34
22 Oct 02 25 Oct 02 Settled	OFFICEMAX INC COM CUSIP 67822M108 INSTINET / 33 00 OTHER CHARGES 40	3 300 000 4 020000	13 232 80	000	25 707 00	12 474 40	0 00	- 12 474 40
9 Dec 02 12 Dec 02 Settled	OH CAS CORP COM CUSIP 677240103 B TRADE SERVICES / 18 00 OTHER CHARGES 30	- 900 000 13 089600	11 762 28	000	- 18 621 00	- 6 858 72	0 00	6 858 72
9 Dec 02 12 Dec 02 Settled	OH CAS CORP COM CUSIP 677240103 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 4E	1,200 000 13 105000	15,701 52	000	24 828 00	- 9,126 48	0 00	- 9 126 48
15 Oct 02 18 Oct 02 Settled	OM GROUP INC CUSIP 670872100 MCDONALD AND COMPANY / 264 00 OTHER CHARGES 5 20	4,400 000 39 869900	175 158 27	000	- 276 355 64	- 101 197 37	0 00	101 197 37
22 Jul 02 25 Jul 02 Settled	OMNICARE INC COM CUSIP 681004108 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 80	- 1 400 000 18 900000	26 459 20	000	- 31 209 50	- 4 750 30	0 00	4,750 30
7 May 02 10 May 02 Settled	OMNICOM GROUP INC COM CUSIP 681010108 MORGAN STANLEY & CO INC / 3 00 OTHER CHARGES 28	- 100 000 85 311000	8 527 84	000	8 427 20	- 898 38	0 00	898 36

Portfolio Statement
 1 JAN 02 - 31 DEC 02
 Account number 5502
 Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

13 May 02	OMNICO GROUP INC COM	CUSIP 681818108		- 400 000	34,759 23	000	37,708 80		- 2 949 57		0 00	- 2 949 57
18 May 02	CREDIT SUISSE FIRST BOSTON CORPORATION /	12 00			88 830700							
18 May 02	OMNICO GROUP INC COM	CUSIP 681818108		- 100 000	9,058 07	000	9 427 20		- 371 13		0 00	- 371 13
21 May 02	CREDIT SUISSE FIRST BOSTON CORPORATION /	3 00			90 583500							
17 May 02	OMNICO GROUP INC COM	CUSIP 681818108		- 200 000	17 864 18	000	- 18 854 40		- 990 22		0 00	- 890 22
22 May 02	FIDELITY CAPITAL MARKETS /	6 00			89 353800							
14 Jun 02	OMNICO GROUP INC COM	CUSIP 681818108		- 3 100 000	165 983 58	000	271 748 00		- 105,762 44		0 00	- 105,762 44
18 Jun 02	CAPITAL INSTITUTIONAL SVC /	188 00			53 604700							
27 Jun 02	OMNICO GROUP INC COM	CUSIP 681818108		- 200 000	8 189 85	000	- 18 854 40		- 10 664 55		0 00	- 10 664 55
2 Jun 02	UBS WARBURG LLC /	8 00			40 980500							
27 Jun 02	OMNICO GROUP INC COM	CUSIP 681818108		- 400 000	16 379 70	000	37 708 80		- 21 329 10		0 00	- 21 329 10
2 Jun 02	UBS WARBURG LLC /	12 00			40 980500							
28 Jun 02	OMNICO GROUP INC COM	CUSIP 681818108		- 700 000	32 360 44	000	- 62 588 92		30 228 48		0 00	- 30 228 48
3 Jun 02	UBS WARBURG LLC /	21 00			46 280800							
28 Jun 02	OMNICO GROUP INC COM	CUSIP 681818108		- 300 000	13,868 76	000	- 28 167 51		14,298 75		0 00	- 14 298 75
3 Jun 02	UBS WARBURG LLC /	8 00			46 280800							
28 Jun 02	OMNICO GROUP INC COM	CUSIP 681818108		- 600 000	27 737 52	000	- 55,201 48		- 27,463 94		0 00	- 27,463 94

OTHER CHARGES
 UBS WARBURG LLC / 18 00
 CUSIP 681818108
 46 280600

OTHER CHARGES
 UBS WARBURG LLC / 8 00
 CUSIP 681818108
 46 280800

OTHER CHARGES
 UBS WARBURG LLC / 21 00
 CUSIP 681818108
 46 280600

OTHER CHARGES
 UBS WARBURG LLC / 12 00
 CUSIP 681818108
 40 980500

OTHER CHARGES
 UBS WARBURG LLC / 6 00
 CUSIP 681818108
 40 980500

OTHER CHARGES
 UBS WARBURG LLC / 188 00
 CAPITAL INSTITUTIONAL SVC /
 5 01

OTHER CHARGES
 UBS WARBURG LLC / 6 00
 CUSIP 681818108
 40 980500

OTHER CHARGES
 UBS WARBURG LLC / 12 00
 CUSIP 681818108
 40 980500

OTHER CHARGES
 UBS WARBURG LLC / 21 00
 CUSIP 681818108
 46 280600

OTHER CHARGES
 UBS WARBURG LLC / 8 00
 CUSIP 681818108
 46 280800

OTHER CHARGES
 UBS WARBURG LLC / 18 00
 CUSIP 681818108
 46 280600

OTHER CHARGES
 UBS WARBURG LLC / 12 00
 CUSIP 681818108
 40 980500

OTHER CHARGES
 UBS WARBURG LLC / 6 00
 CUSIP 681818108
 40 980500

OTHER CHARGES
 UBS WARBURG LLC / 188 00
 CAPITAL INSTITUTIONAL SVC /
 5 01

OTHER CHARGES
 UBS WARBURG LLC / 6 00
 CUSIP 681818108
 40 980500

OTHER CHARGES
 UBS WARBURG LLC / 12 00
 CUSIP 681818108
 40 980500

OTHER CHARGES
 UBS WARBURG LLC / 21 00
 CUSIP 681818108
 46 280600

OTHER CHARGES
 UBS WARBURG LLC / 8 00
 CUSIP 681818108
 46 280800

OTHER CHARGES
 UBS WARBURG LLC / 18 00
 CUSIP 681818108
 46 280600

OTHER CHARGES
 UBS WARBURG LLC / 12 00
 CUSIP 681818108
 40 980700

OTHER CHARGES
 UBS WARBURG LLC / 6 00
 CUSIP 681818108
 40 980500

OTHER CHARGES
 UBS WARBURG LLC / 188 00
 CAPITAL INSTITUTIONAL SVC /
 5 01

OTHER CHARGES
 UBS WARBURG LLC / 6 00
 CUSIP 681818108
 40 980500

OTHER CHARGES
 UBS WARBURG LLC / 12 00
 CUSIP 681818108
 40 980500

OTHER CHARGES
 UBS WARBURG LLC / 21 00
 CUSIP 681818108
 46 280600

OTHER CHARGES
 UBS WARBURG LLC / 8 00
 CUSIP 681818108
 46 280800

OTHER CHARGES
 UBS WARBURG LLC / 18 00
 CUSIP 681818108
 46 280600

OTHER CHARGES
 UBS WARBURG LLC / 12 00
 CUSIP 681818108
 40 980500

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
1 Jul 02 5 Jul 02 Settled	OMNICOM GROUP INC COM CUSIP 681919108 UBS WARBURG LLC / 6 00 OTHER CHARGES 52	400 000 42 797300	17 112 40	000	- 35,254 00	- 18 141 60	0 00	18,141 60
1 Jul 02 5 Jul 02 Settled	OMNICOM GROUP INC COM CUSIP 681919108 UBS WARBURG LLC / 18 00 OTHER CHARGES 52	400 000 42 797300	17 100 40	000	- 34 842 12	- 17 841 72	0 00	17 841 72
2 Jul 02 8 Jul 02 Settled	OMNICOM GROUP INC COM CUSIP 681919108 CITATION GROUP / 12 00 OTHER CHARGES 51	400 000 41 871800	18 738 21	000	- 34 029 00	- 17 292 79	0 00	17,292 79
3 Jul 02 9 Jul 02 Settled	OMNICOM GROUP INC COM CUSIP 681919108 CITATION GROUP / 34 20 OTHER CHARGES 1 13	- 900 000 42 552200	38 281 82	000	87 172 22	28 910 60	0 00	- 28 910 60
30 Aug 02 5 Sep 02 Settled	OMNICOM GROUP INC COM CUSIP 681919108	- 2 800 000 60 500000	169 400 00	000	174 101 00	4 701 00	0 00	4,701 00
17 Sep 02 20 Sep 02 Settled	OMNICOM GROUP INC COM CUSIP 681919108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 18	100 000 61 460000	6 143 81	000	- 5,340 30	803 51	0 00	803 51
17 Sep 02 20 Sep 02 Settled	OMNICOM GROUP INC COM CUSIP 681919108 INSTINET / 4 00 OTHER CHARGES 74	- 400 000 61 280000	24 507 26	000	- 21,265 63	3,241 63	0 00	3 241 63
17 Sep 02 20 Sep 02 Settled	OMNICOM GROUP INC COM CUSIP 681919108 MERRILL LYNCH PIERCE FENNER & SMITH / 4 00 OTHER CHARGES 18	- 100 000 61 506600	6 146 47	000	- 5 340 30	806 17	0 00	806 17
23 Jan 02 28 Jan 02 Settled	ORACLE CORP COM CUSIP 68389X105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	- 100 000 16 445000	1 642 47	000	3 735 98	- 2 093 51	0 00	- 2 093 51

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

▶ Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
23 Jan 02 28 Jan 02 Settled	ORACLE CORP COM CUSIP 68389X105 INSTINET / 92 50 OTHER CHARGES 80	- 3,700 000 18 181400	59 703 78	000	138 231 28	- 78 527 48	0 00	- 78 527 48
20 Mar 02 25 Mar 02 Settled	ORACLE CORP COM CUSIP 68389X105 UBS WARBURG LLC / 105 00 OTHER CHARGES 41	- 2 100 000 12 716400	28 599 03	000	70,832 72	- 44 233 69	0 00	- 44 233 69
8 Apr 02 11 Apr 02 Settled	ORACLE CORP COM CUSIP 68389X105 ADAMS HARKNESS & HILL INC / 21 00 OTHER CHARGES 28	- 700 000 11 925700	8 326 73	000	- 23 108 08	- 14 781 35	0 00	- 14,781 35
12 Apr 02 17 Apr 02 Settled	ORACLE CORP COM CUSIP 68389X105 FIRST UNION CAPITAL MARKETS CLEARANCE OTHER CHARGES 41	- 1,200 000 11 213700	13 458 03	000	- 39 813 86	- 26 157 83	0 00	- 26 157 83
20 Aug 02 23 Aug 02 Settled	ORACLE CORP COM CUSIP 68389X105 INVESTMENT TECHNOLOG / GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 10 895000	1,067 48	000	- 3,735 98	2 888 52	0 00	- 2 888 52
20 Aug 02 23 Aug 02 Settled	ORACLE CORP COM CUSIP 68389X105 FIDELITY CAPITAL MARKETS / 56 00 OTHER CHARGES 82	- 2 800 000 10 888800	30 378 52	000	- 104 607 44	- 74,228 92	0 00	- 74,228 92
20 Aug 02 23 Aug 02 Settled	ORACLE CORP COM CUSIP 68389X105 INSTINET / 2 00 OTHER CHARGES 07	- 200 000 10 980000	2 189 93	000	- 7,471 98	- 5 282 03	0 00	- 5,282 03
21 Aug 02 28 Aug 02 Settled	ORACLE CORP COM CUSIP 68389X105 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 10	- 300 000 10 785000	3 228 40	000	- 11 207 84	7 978 54	0 00	- 7 978 54
21 Aug 02 28 Aug 02 Settled	ORACLE CORP COM CUSIP 68389X105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 10 785000	1,076 48	000	- 3,735 98	- 2 859 52	0 00	- 2 859 52

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
21 Aug 02 26 Aug 02 Settled	ORACLE CORP COM CUSIP 68389X105 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 10	400 000 10 785000	4 305 87	000	- 14 943 82	10 638 05	0 00	- 10 638 05
21 Aug 02 26 Aug 02 Settled	ORACLE CORP COM CUSIP 68389X105 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 46	1 400 000 10 685000	14 930 54	000	51 036 32	- 36 105 78	0 00	36 105 78
21 Aug 02 26 Aug 02 Settled	ORACLE CORP COM CUSIP 68389X105 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 13	- 400 000 10 665000	4 257 87	000	14 943 82	10 686 05	0 00	10 686 05
21 Aug 02 26 Aug 02 Settled	ORACLE CORP COM CUSIP 68389X105 CANTOR FITZGERALD & CO OTHER CHARGES 84	2 600 000 10 843800	27 673 04	000	- 84 183 15	36 510 11	0 00	36 510 11
22 Aug 02 27 Aug 02 Settled	ORACLE CORP COM CUSIP 68389X105 CANTOR FITZGERALD & CO OTHER CHARGES 23	- 700 000 10 713000	7 498 87	000	17,280 08	9 781 21	0 00	- 9 781 21
30 Aug 02 5 Sep 02 Settled	ORACLE CORP COM CUSIP 68389X105	83 000 000 9 590000	785,970 00	000	1 357 605 15	561 635 15	0 00	561 635 15
3 Oct 02 8 Oct 02 Settled	ORACLE CORP COM CUSIP 68389X105 MERRILL PROFESSIONAL CLEARING CORP / 872 00 OTHER CHARGES 5 70	22 400 000 8 442800	188 448 26	000	552 634 18	384 190 92	0 00	384 190 92
3 Oct 02 8 Oct 02 Settled	ORACLE CORP COM CUSIP 68389X105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	100 000 8 435000	841 47	000	2 468 58	1 627 11	0 00	- 1 627 11
4 Oct 02 8 Oct 02 Settled	ORACLE CORP COM CUSIP 68389X105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	- 100 000 8 465000	844 47	000	2 435 28	1 590 81	0 00	1 590 81

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
4 Oct 02 9 Oct 02 Settled	ORACLE CORP COM CUSIP 68389X105 INVESTMENT TECHNOLOGY GROUP INC / 16 00 OTHER CHARGES 21	- 800 000 8 335000	6,651 79	000	- 19 482 28	- 12 830 47	0 00	- 12 830 47
4 Oct 02 9 Oct 02 Settled	ORACLE CORP COM CUSIP 68389X105 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 08	- 200 000 8 375000	1 670 84	000	- 4 870 57	- 3 199 63	0 00	- 3 199 63
4 Oct 02 9 Oct 02 Settled	ORACLE CORP COM CUSIP 68389X105 MERRILL PROFESSIONAL CLEARING CORP / 872 00 OTHER CHARGES 5 04	- 22 400 000 8 352000	186,407 16	000	- 264 125 16	- 77 718 00	0 00	- 77 718 00
4 Oct 02 9 Oct 02 Settled	ORACLE CORP COM CUSIP 68389X105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	- 100 000 8 385000	836 47	000	- 2,435 28	- 1 598 81	0 00	1 598 81
7 Oct 02 10 Oct 02 Settled	ORACLE CORP COM CUSIP 68389X105 CANTOR FITZGERALD & CO OTHER CHARGES 1 52	- 6 300 000 7 871700	50 220 19	000	- 47 359 09	2 861 10	0 00	2 861 10
7 Oct 02 10 Oct 02 Settled	ORACLE CORP COM CUSIP 68389X105 INVESTMENT TECHNOLOGY GROUP INC / 44 00 OTHER CHARGES 52	2,200 000 7 755000	17 016 48	000	18 538 10	478 38	0 00	478 38
8 Oct 02 11 Oct 02 Settled	ORACLE CORP COM CUSIP 68389X105 CANTOR FITZGERALD & CO OTHER CHARGES 1 07	- 4 400 000 8 022600	35 298 37	000	- 33 076 19	2 222 18	0 00	2,222 18
8 Oct 02 11 Oct 02 Settled	ORACLE CORP COM CUSIP 68389X105 INSTINET / 4 00 OTHER CHARGES 10	- 400,000 7 705000	3 077 80	000	3,006 83	70 97	0 00	70 97
9 Oct 02 15 Oct 02 Settled	ORACLE CORP COM CUSIP 68389X105 INSTINET / 2 00 OTHER CHARGES 05	- 200 000 8 055000	1 608 85	000	- 1,503 46	105 49	0 00	105 49

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
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Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
8 Oct 02 15 Oct 02 Settled	ORACLE CORP COM CUSIP 68389X105 CANTOR FITZGERALD & CO OTHER CHARGES 30	1,600,000 8,060,300	12,896,09	000	12,027,71	888,38	0,00	888,38
10 Dec 02 13 Dec 02 Settled	OSI PHARMACEUTICALS INC COM CUSIP 871040103 SCHWAB CHARLES OTHER CHARGES 47	-800,000 19,410,000	15,527,53	000	12,908,88	2,618,55	0,00	2,618,55
11 Dec 02 16 Dec 02 Settled	OSI PHARMACEUTICALS INC COM CUSIP 871040103 SCHWAB, CHARLES OTHER CHARGES 343	6,100,000 18,952,800	115,608,60	000	88,188,04	17,420,56	0,00	17,420,56
13 Dec 02 18 Dec 02 Settled	OSI PHARMACEUTICALS INC COM CUSIP 871040103 SCHWAB CHARLES / 48 00 OTHER CHARGES 85	-1,600,000 18,388,900	20,373,19	000	-25,754,24	3,618,95	0,00	3,618,95
16 Dec 02 19 Dec 02 Settled	OSI PHARMACEUTICALS INC COM CUSIP 871040103 SCHWAB CHARLES / 81 00 OTHER CHARGES 149	-2,700,000 18,325,100	49,395,28	000	43,445,64	5,949,64	0,00	5,949,64
26 Aug 02 29 Aug 02 Settled	OVERSEAS SHIPHOLDING GROUP INC COM CUSIP 690368105 MERRILL LYNCH PIERCE FENNER & SMITH / 180 00 OTHER CHARGES 280	-4,500,000 19,568,200	87,874,24	000	118,420,28	31,548,04	0,00	31,548,04
28 Aug 02 29 Aug 02 Settled	OVERSEAS SHIPHOLDING GROUP INC COM CUSIP 690368105 INVESTMENT TECHNOLOGY GROUP INC / 40 00 OTHER CHARGES 117	-2,000,000 19,435,000	38,828,83	000	-73,021,50	34,192,67	0,00	34,192,67
27 Aug 02 30 Aug 02 Settled	OVERSEAS SHIPHOLDING GROUP INC COM CUSIP 690368105 MERRILL LYNCH PIERCE FENNER & SMITH / 52 00 OTHER CHARGES 76	1,300,000 19,225,200	24,040,00	000	30,583,00	-5,643,00	0,00	5,643,00
22 Oct 02 25 Oct 02 Settled	OVERSEAS SHIPHOLDING GROUP INC COM CUSIP 690368105 FIDELITY CAPITAL MARKET'S / 84 00 OTHER CHARGES 108	2,100,000 17,007,600	35,630,88	000	-45,697,80	-10,066,92	0,00	-10,066,92

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
22 Oct 02 25 Oct 02 Settled	OVERSEAS SHIPHOLDING GROUP INC COM CUSIP 680388105 INSTINET / 54 00 OTHER CHARGES 2 84	- 5 400 000 17 450000	84 173 16	000	- 106,616 85	12 443 69	0 00	- 12,443 69
29 Jul 02 1 Aug 02 Settled	OWENS ILL INC COM NEW CUSIP 690768403 INVESTMENT TECHNOLOGY GROUP INC / 170 00 OTHER CHARGES 3 21	- 8 500 000 12 510000	108 181 79	000	- 143,990 00	- 37 828 21	0 00	- 37 828 21
30 Aug 02 5 Sep 02 Settled	PACCAR INC COM CUSIP 693718108 OTHER CHARGES 35 310000	- 1 800 000 35 310000	63,558 00	000	- 70 132 00	- 8 574 00	0 00	- 6,574 00
21 May 02 24 May 02 Settled	PACIFICARE HLTH SYS INC DEL COM CUSIP 695112102 KNIGHT SECURITIES L P OTHER CHARGES 1 23	- 1 400 000 28 180000	40,822 77	000	- 27,528 77	13,294 00	0 00	13 294 00
25 Jun 02 28 Jun 02 Settled	PACIFICARE HLTH SYS INC DEL COM CUSIP 695112102 TROSTER SINGER CORP OTHER CHARGES 4 98	- 6 300 000 28 147800	164,726 81	000	- 112 291 01	52,435 80	0 00	52 435 80
25 Jun 02 28 Jun 02 Settled	PACIFICARE HLTH SYS INC DEL COM CUSIP 695112102 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 17	- 200 000 28 980000	5 391 83	000	- 3 725 54	1 666 28	0 00	1 666 28
28 Jun 02 1 Jul 02 Settled	PACIFICARE HLTH SYS INC DEL COM CUSIP 695112102 TROSTER SINGER CORP OTHER CHARGES 5 15	- 7,200 000 23 728000	170,843 65	000	119 182 20	51,661 45	0 00	51,661 45
30 Jul 02 2 Aug 02 Settled	PACKAGING DYNAMICS CORP COM CUSIP 695160101 TROSTER SINGER CORP OTHER CHARGES 15	- 700 000 6 750000	4,724 85	000	- 5 075 00	- 350 15	0 00	- 350 15
1 Aug 02 6 Aug 02 Settled	PACKAGING DYNAMICS CORP COM CUSIP 695160101 B TRADE SERVICES / 6 80 OTHER CHARGES 08	- 340 000 6 978600	2 385 84	000	2 485 00	- 99 16	0 00	99 16
30 Aug 02 5 Sep 02 Settled	FACTIV CORP COM CUSIP 695257105 OTHER CHARGES 18 180000	- 2 400 000 18 180000	43,584 00	000	- 42 039 00	1,545 00	0 00	1,545 00

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 13 Feb 03

Portfolio Statement

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1 JAN 02 - 31 DEC 02

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
16 Oct 02 21 Oct 02 Settled	PACTIV CORP COM CUSIP 695257105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 06	100 000 17 475000	1 745 44	000	2 288 50	543 08	0 00	- 543 08
16 Oct 02 21 Oct 02 Settled	PACTIV CORP COM CUSIP 695257105 HENDERSON BROTHERS INC / 72 00 OTHER CHARGES 1 25	- 2 400 000 17 232500	41 284 75	000	52 916 45	11 631 70	0 00	- 11,631 70
16 Oct 02 21 Oct 02 Settled	PACTIV CORP COM CUSIP 695257105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 06	- 100 000 17 425000	1,740 44	000	2 288 50	- 548 06	0 00	- 548 08
17 Oct 02 22 Oct 02 Settled	PACTIV CORP COM CUSIP 695257105 HENDERSON BROTHERS, INC / 123 00 OTHER CHARGES 2 13	- 4 100 000 17 187200	70 383 39	000	- 77 108 98	6 723 57	0 00	- 6 723 57
18 Oct 02 23 Oct 02 Settled	PACTIV CORP COM CUSIP 695257105 HENDERSON BROTHERS INC / 60 00 OTHER CHARGES 1 04	- 2,000 000 17 242800	34 424 76	000	- 37 217 62	2 782 86	0 00	- 2 782 88
30 Aug 02 5 Sep 02 Settled	PALL CORP COM CUSIP 698429307	- 1 900 000 16 800000	32 110 00	000	32 794 00	- 684 00	0 00	- 684 00
13 Feb 02 18 Feb 02 Settled	PARAMETRIC TECH CORP COM CUSIP 699173100 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 13	1 100 000 7 642000	8 406 07	000	12 444 46	- 4 038 39	0 00	- 4 038 39
18 Mar 02 21 Mar 02 Settled	PARAMETRIC TECH CORP COM CUSIP 699173100 MORGAN STANLEY & CO INC OTHER CHARGES 27	- 2 400 000 7 351000	17 642 13	000	24 605 28	6 963 15	0 00	6 963 15
30 Aug 02 5 Sep 02 Settled	PARAMETRIC TECH CORP COM CUSIP 699173100	3 900 000 2 280000	8 892 00	000	10 842 00	- 1 050 00	0 00	- 1 950 00
12 Apr 02 17 Apr 02 Settled	PAREXEL INTL CORP COM CUSIP 699482107 CANTOR FITZGERALD & CO OTHER CHARGES 2 75	- 8 100 000 14 960000	81 253 25	000	84,767 00	6 486 25	0 00	6 486 25

The Northern Trust Company

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1 JAN 02 - 31 DEC 02

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
15 Apr 02 18 Apr 02 Settled	PAREXEL INTL CORP COM CUSIP 889482107 CANTOR FITZGERALD & CO OTHER CHARGES 68	- 1 500 000 14 615000	21,921 84	000	20 842 50	1 078 34	0 00	1 078 34
18 Apr 02 19 Apr 02 Settled	PAREXEL INTL CORP COM CUSIP 889482107 CANTOR FITZGERALD & CO OTHER CHARGES 1 08	- 2 400 000 14 640000	35,134 94	000	- 33,337 50	1 787 44	0 00	1 787 44
23 Jan 02 28 Jan 02 Settled	PARKER HANNIFIN CORP COM CUSIP 701094104 GOLDMAN SACHS & COMPANY / 30 00 OTHER CHARGES 87	- 1 000 000 44 588700	44 556 03	000	- 38,025 38	8 530 67	0 00	6,530 67
24 Jan 02 29 Jan 02 Settled	PARKER HANNIFIN CORP COM CUSIP 701094104 INVESTMENT TECHNOLOGY GROUP INC / 2 50 OTHER CHARGES 07	- 100 000 48 517900	4 649 22	000	3 765 00	884 22	0 00	884 22
30 Aug 02 5 Sep 02 Settled	PARKER-HANNIFIN CORP COM CUSIP 701094104	- 1,800 000 40 560000	73 008 00	000	- 75 183 25	2,175 25	0 00	- 2,175 25
13 Nov 02 13 Nov 02 Settled	PARTHUSCEVA INC COM CUSIP 70212E108	- 0 870 0 000000	3 04	000	5 40	- 2 36	0 00	- 2 36
18 Nov 02 21 Nov 02 Settled	PARTHUSCEVA INC COM CUSIP 70212E108 SCHWAB CHARLES OTHER CHARGES 55	- 3 088 000 5 860000	17 968 21	000	- 23,373 81	- 5 407 60	0 00	- 5 407 60
28 Jun 02 28 Jun 02 Settled	PATHMARK STORES INC NEW COM CUSIP 70322A101 CANTOR FITZGERALD & CO OTHER CHARGES 2 57	- 4 600 000 18 503600	85,113 89	000	- 110 032 00	- 24 918 01	0 00	- 24 918 01
28 Jun 02 28 Jun 02 Settled	PATHMARK STORES INC NEW COM CUSIP 70322A101 CANTOR FITZGERALD & CO OTHER CHARGES 1 51	- 2 700 000 18 503600	48,958 21	000	- 67 677 50	- 17 718 28	0 00	- 17 718 28
18 Jul 02 19 Jul 02 Settled	PAXSON COMMUNICATIONS CORP COM CUSIP 704231108 INSTINET / 51 00 OTHER CHARGES 48	- 5,100 000 3 100000	15,758 52	000	- 55 218 72	- 39,460 20	0 00	- 39 460 20

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
 Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Equities

18 Jun 02	PAXSON COMMUNICATIONS CORP COM	CUSIP 704231108	MERRILL LYNCH PIERCE FENNER & SMITH / 184 00	Settled	4 600 000	13 662 04	50,074 89	36 412 85	0 00	36 412 85		0 00	36 412 85	
19 Jun 02	PAXSON COMMUNICATIONS CORP COM	CUSIP 704231108	MERRILL LYNCH PIERCE FENNER & SMITH / 184 00	Settled	3 010 100							0 00		
17 Jul 02	PAXSON COMMUNICATIONS CORP COM	CUSIP 704231108	MERRILL LYNCH PIERCE FENNER & SMITH / 184 00	Settled	4 600 000	13 707 58	48 899 96	35,292 38	0 00	35,292 38		0 00	35 292 38	
22 Jul 02	PAXSON COMMUNICATIONS CORP COM	CUSIP 704231108	INSTINET / 46 00	Settled	2 990 000							0 00		
17 Jul 02	PAXSON COMMUNICATIONS CORP COM	CUSIP 704231108	MERRILL LYNCH PIERCE FENNER & SMITH / 148 00	Settled	3 700 000	10 300 85	39 978 83	29 677 98	0 00	29 677 98		0 00	29 677 98	
22 Jul 02	PAXSON COMMUNICATIONS CORP COM	CUSIP 704231108	MERRILL LYNCH PIERCE FENNER & SMITH / 148 00	Settled	2 824 100							0 00		
18 Jul 02	PAXSON COMMUNICATIONS CORP COM	CUSIP 704231108	MERRILL LYNCH PIERCE FENNER & SMITH / 218 00	Settled	5 400 000	17 288 11	57 411 18	40 123 07	0 00	40 123 07		0 00	40 123 07	
23 Jul 02	PAXSON COMMUNICATIONS CORP COM	CUSIP 704231108	MERRILL LYNCH PIERCE FENNER & SMITH / 218 00	Settled	3 241 600							0 00		
22 Jan 02	PAYCHEX INC COM	CUSIP 704328107	PAYCHEX INC COM	Settled	100 000	3 538 44	5,112 50	1 574 08	0 00	1 574 08		0 00	1 574 08	
25 Jan 02	PAYCHEX INC COM	CUSIP 704328107	INVESTMENT TECHNOLOGY GROUP INC / 2 00	Settled	35 405 000							0 00		
28 Jan 02	PAYCHEX INC COM	CUSIP 704328107	TROSTER SINGER CORP	Settled	7 800 000	281 411 84	298 348 08	14 938 15	0 00	14 938 15		0 00	14 938 15	
23 Aug 02	PAYCHEX INC COM	CUSIP 704328107	PAYCHEX INC COM	Settled	5 700 000	133 380 00	130,626 64	2 753 38	0 00	2 753 38		0 00	2 753 38	
30 Aug 02	PAYCHEX INC COM	CUSIP 704328107	PAYCHEX INC COM	Settled	23 400 000							0 00		
3 Oct 02	PAYCHEX INC COM	CUSIP 704328107	PAYCHEX INC COM	Settled	200 000	4 787 33	4 917 68	120 35	0 00	120 35		0 00	120 35	
8 Oct 02	PAYCHEX INC COM	CUSIP 704328107	MERRILL PROFESSIONAL CLEARING CORP / 6 00	Settled	24 017 400							0 00		
7 Oct 02	PAYCHEX INC COM	CUSIP 704328107	PAYCHEX INC COM	Settled	900 000	21 162 41	21 984 44	822 03	0 00	822 03		0 00	822 03	
10 Oct 02	MERRILL PROFESSIONAL CLEARING CORP /	CUSIP 704328107	MERRILL PROFESSIONAL CLEARING CORP / 27 00	Settled	23 544 500							0 00		
	OTHER CHARGES													

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The Northern Trust Company

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
18 Jul 02 19 Jul 02 Settled	PDF SOLUTIONS INC COM CUSIP 693282105 INSTINET / 18 00 OTHER CHARGES 38	- 1 800 000 6 980000	12 545 62	000	18 757 28	- 6 211 64	0 00	- 6 211 64
18 Jul 02 23 Jul 02 Settled	PDF SOLUTIONS INC COM CUSIP 693282105 TROSTER SINGER CORP OTHER CHARGES 40	- 2 000 000 6 490000	12,979 60	000	- 20 841 40	7 861 80	0 00	- 7 861 80
18 Jul 02 24 Jul 02 Settled	PDF SOLUTIONS INC COM CUSIP 693282105 TROSTER SINGER CORP OTHER CHARGES 33	1,700 000 6 430000	10 930 67	000	17 715 19	- 6 784 52	0 00	- 6,784 52
19 Mar 02 21 Mar 02 Settled	PENNEY J C CO INC COM CUSIP 708160108 GOLDMAN SACHS & COMPANY / 3 00 OTHER CHARGES 04	- 100 000 21 805400	2,177 50	000	- 2,380 50	203 00	0 00	- 203 00
19 Mar 02 22 Mar 02 Settled	PENNEY J C CO INC COM CUSIP 708160108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	100 000 21 815000	2 179 46	000	- 2 380 50	- 201 04	0 00	- 201 04
19 Mar 02 22 Mar 02 Settled	PENNEY J C CO INC COM CUSIP 708160108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 14	- 400 000 21 895000	8 669 86	000	9 522 00	852 14	0 00	- 852 14
19 Mar 02 22 Mar 02 Settled	PENNEY J C CO INC COM CUSIP 708160108 GOLDMAN SACHS & COMPANY / 38 00 OTHER CHARGES 40	- 1 200 000 21 916800	26 263 78	000	- 27 858 00	- 1 594 24	0 00	- 1 594 24
19 Mar 02 22 Mar 02 Settled	PENNEY J C CO INC COM CUSIP 708160108 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 17	- 500 000 21 870000	10 824 83	000	- 11 846 00	- 1 021 17	0 00	- 1 021 17
30 Aug 02 5 Sep 02 Settled	PENNEY J C CO INC COM CUSIP 708160108	- 4 000 000 17 360000	68,440 00	000	62,620 00	6 820 00	0 00	6,820 00
30 Aug 02 5 Sep 02 Settled	PEOPLES ENERGY CORP COM CUSIP 711030108	- 500 000 33 420000	18 710 00	000	- 16,285 78	424 24	0 00	424 24

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

22 Jul 02 25 Jul 02 Settled	PEOPLESOFT INC COM CUSIP 712713106 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 39	- 800 000 18 100000	12 879 61	000	31 077 77	- 18 198 16	0 00	18 198 16
30 Aug 02 5 Sep 02 Settled	PEOPLESOFT INC COM CUSIP 712713106	4 700 000 18 080000	75 576 00	000	93 511 48	17 935 46	0 00	17 935 48
14 Aug 02 19 Aug 02 Settled	PEPCO HLDGS INC COM CUSIP 713281102 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 82	1 300 000 20 956900	27 217 14	000	28 499 60	- 1 281 46	0 00	1 281 46
30 Aug 02 5 Sep 02 Settled	PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005 CUSIP 713409100	4 300 000 29 200000	125 560 00	000	117 605 00	7 855 00	0 00	7 955 00
18 Mar 02 21 Mar 02 Settled	PEPSICO INC COM CUSIP 713448108 INVESTMENT TECHNOLOGY GROUP INC / 40 00 OTHER CHARGES 1 52	2,000 000 50 845200	101 248 88	000	- 68 042 40	33 206 48	0 00	33 206 48
18 Mar 02 21 Mar 02 Settled	PEPSICO INC COM CUSIP 713448108 ABEL NOSER CORPORATION / 172 00 OTHER CHARGES 3 27	4 300 000 50 547500	217 178 98	000	148 291 16	70 887 82	0 00	70 887 82
19 Mar 02 22 Mar 02 Settled	PEPSICO INC COM CUSIP 713448108 ABEL NOSER CORPORATION / 400 00 OTHER CHARGES 7 67	- 10 000 000 51 119100	510 783 33	000	340,212 00	170,571 33	0 00	170 571 33
28 Mar 02 1 Apr 02 Settled	PEPSICO INC COM CUSIP 713448108 MCDONALD AND COMPANY / 8 00 OTHER CHARGES 19	200 000 51 668900	10 327 82	000	- 9 726 64	600 98	0 00	600 98
2 Apr 02 5 Apr 02 Settled	PEPSICO INC COM CUSIP 713448108 MERRILL LYNCH PIERCE FENNER & SMITH / 76 00 OTHER CHARGES 2 91	- 1 800 000 50 782700	98 370 22	000	91 686 00	4 684 22	0 00	4 684 22
2 Apr 02 5 Apr 02 Settled	PEPSICO INC COM CUSIP 713448108 BEAR STEARNS SECURITIES CORP / 56 00 OTHER CHARGES 2 14	- 1 400 000 50 598500	70 779 78	000	- 47 629 68	23,150 08	0 00	23 150 08

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
2 Apr 02 5 Apr 02 Settled	PEPSICO INC COM CUSIP 713448108 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 1 53	- 1 000 000 50 633800	50,612 37	000	34,021 20	16 591 17	0 00	16 591 17
3 Apr 02 8 Apr 02 Settled	PEPSICO INC COM CUSIP 713448108 BEAR STEARNS SECURITIES CORP / 16 00 OTHER CHARGES 81	- 400 000 50 411700	20 148 07	000	- 13 608 48	6 539 59	0 00	6 539 59
2 May 02 7 May 02 Settled	PEPSICO INC COM CUSIP 713448108 BERNSTEIN SANFORD C & CO / 15 00 OTHER CHARGES 80	- 500 000 52 811800	26 380 10	000	- 23 819 60	2 570 50	0 00	2 570 50
13 May 02 16 May 02 Settled	PEPSICO INC COM CUSIP 713448108 FIDELITY CAPITAL MARKETS / 44 00 OTHER CHARGES 1 73	1 100 000 52 150000	57 319 27	000	37 423 32	19 895 95	0 00	19 895 95
29 May 02 3 Jun 02 Settled	PEPSICO INC COM CUSIP 713448108 INSTINET / 35 00 OTHER CHARGES 5 37	- 3 500 000 50 900000	178 109 63	000	- 118 984 75	59 124 88	0 00	59 124 88
30 Aug 02 5 Sep 02 Settled	PEPSICO INC COM CUSIP 713448108	- 26,700 000 39 550000	1 055 885 00	000	- 1 059 696 19	- 3 711 19	0 00	- 3 711 19
17 Dec 02 20 Dec 02 Settled	PEPSICO INC COM CUSIP 713448108 FIDELITY CAPITAL MARKETS / 460 00 OTHER CHARGES 14 54	- 11,500 000 42 000000	482 525 46	000	- 503 588 39	- 21 062 93	0 00	- 21 062 83
18 Nov 02 21 Nov 02 Settled	PER SE TECHNOLOGIES INC COM NEW CUSIP 713569309 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 18	700 000 8 512800	5 944 85	000	- 8 848 00	- 2 903 15	0 00	- 2 903 15
18 Nov 02 22 Nov 02 Settled	PER SE TECHNOLOGIES INC COM NEW CUSIP 713569309 INVESTMENT TECHNOLOGY GROUP INC / 80 00 OTHER CHARGES 1 01	4 000 000 8 380000	33 438 89	000	- 50 357 50	- 16 918 51	0 00	- 16 918 51
6 Feb 02 11 Feb 02 Settled	PEREGRINE SYS INC COM CUSIP 71368Q101 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 04	- 400 000 6,498800	2,591 48	000	10 070 00	7 478 52	0 00	- 7 478 52

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Portfolio Statement

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

7 Feb 02	PEREGRINE SYS INC COM	2 000 000	13 409 79	000	- 44 358 18	30,948 39	0 00	- 30 948 39
12 Feb 02	CUSIP 71386Q101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 40 00	6 725000						
	OTHER CHARGES 21							
27 Mar 02	PERFORMANCE FOOD GROUP CO COM	- 600 000	19 190 71	000	- 20 827 88	1 637 17	0 00	- 1 637 17
2 Apr 02	CUSIP 713755108							
Settled	INSTINET / 6 00	31 995000						
	OTHER CHARGES 29							
27 Mar 02	PERFORMANCE FOOD GROUP CO COM	- 300 000	9 563 85	000	- 10 656 00	1 092 15	0 00	1 092 15
2 Apr 02	CUSIP 713755108							
Settled	B	31 900000						
	TRADE SERVICES / 8 00							
	OTHER CHARGES 15							
29 Jul 02	PERFORMANCE FOOD GROUP CO COM	- 6 200 000	220 248 38	000	124,684 87	95 583 49	0 00	95 583 49
1 Aug 02	CUSIP 713755108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 124 00	35 545000						
	OTHER CHARGES 8 84							
14 Feb 02	PERKINELMER INC COM	- 6 700 000	170 964 67	000	- 159 966 85	10 997 82	0 00	10 997 82
20 Feb 02	CUSIP 714046109							
Settled	CAPITAL INSTITUTIONAL SVC / 402 00	25 577500						
	OTHER CHARGES 2 58							
15 Feb 02	PERKINELMER INC COM	- 4 100 000	101 943 32	000	97 890 17	4 053 15	0 00	4 053 15
21 Feb 02	CUSIP 714046109							
Settled	CAPITAL INSTITUTIONAL SVC / 246 00	24 824600						
	OTHER CHARGES 1 54							
30 Aug 02	PERKINELMER INC COM	1 900 000	10 830 00	000	10 898 50	- 66 50	0 00	- 66 50
5 Sep 02	CUSIP 714046109							
Settled		5 700000						
6 Aug 02	PERRIGO CO COM	19,400 000	188 901 78	000	252 836 50	63 734 72	0 00	63 734 72
9 Aug 02	CUSIP 714290103							
Settled	MCDONALD AND COMPANY / 870 00	9 787500						
	OTHER CHARGES 5 72							
14 Aug 02	PERRIGO CO COM	23 400 000	230 953 35	000	302 536 46	- 71 583 11	0 00	71 583 11
19 Aug 02	CUSIP 714290103							
Settled	JEFFERIES & COMPANY / 1 170 00	9 920100						
	OTHER CHARGES 6 99							

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
29 Jul 02 1 Aug 02 Settled	PFF BANCORP INC COM CUSIP 69331W104 MERRILL LYNCH PIERCE FENNER & SMITH / 200 00 OTHER CHARGES 5 10	- 5,000 000 34 471100	172,150 31	000	- 169 602 46	2 487 85	0 00	2 487 85
21 Oct 02 24 Oct 02 Settled	PFF BANCORP INC COM CUSIP 69331W104 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 83	- 700 000 29 775000	20 827 87	000	- 19 155 50	1 672 37	0 00	1 672 37
22 Oct 02 25 Oct 02 Settled	PFF BANCORP INC COM CUSIP 69331W104 FIDELITY CAPITAL MARKETS / 68 00 OTHER CHARGES 1 50	- 1,700 000 29 300000	49 740 50	000	- 43,080 24	6,660 28	0 00	6,660 28
4 Mar 02 7 Mar 02 Settled	PFIZER INC COM CUSIP 717081103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	- 100 000 41 575000	4,155 43	000	4 131 21	24 22	0 00	24 22
4 Mar 02 7 Mar 02 Settled	PFIZER INC COM CUSIP 717081103 JEFFERIES & COMPANY / 44 00 OTHER CHARGES 69	- 1,100 000 41 655600	45 778 47	000	- 45 443 31	333 18	0 00	333 18
4 Mar 02 7 Mar 02 Settled	PFIZER INC COM CUSIP 717081103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	- 100 000 41 670000	4 164 93	000	4 131 21	33 72	0 00	33 72
7 Mar 02 12 Mar 02 Settled	PFIZER INC COM CUSIP 717081103 JEFFERIES & COMPANY / 8 00 OTHER CHARGES 12	- 200 000 40 000000	7 991 88	000	- 8,282 42	- 270 54	0 00	- 270 54
11 Mar 02 14 Mar 02 Settled	PFIZER INC COM CUSIP 717081103 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 18	- 300 000 39 940700	11 978 03	000	- 12 393 63	- 417 60	0 00	- 417 60
13 May 02 18 May 02 Settled	PFIZER INC COM CUSIP 717081103 FIDELITY CAPITAL MARKETS / 328 00 OTHER CHARGES 9 12	- 8 200 000 38 950000	302,652 88	000	331 803 38	29 150 50	0 00	- 29 150 50

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

29 May 02 3 Jun 02 Settled	PFIZER INC COM CUSIP 717081103 INSTINET / 82 00 OTHER CHARGES 8 59	- 8 200 000 34 780000	285 187 41	000	- 288,204 78	4 017 35	0 00	- 4 017 35
18 Jun 02 21 Jun 02 Settled	PFIZER INC COM CUSIP 717081103 INVESTMENT TECHNOLOGY GROUP INC / 44 00 OTHER CHARGES 2 39	- 2,200 000 35 956800	79 058 57	000	- 76 287 86	2 770 71	0 00	2 770 71
9 Jul 02 12 Jul 02 Settled	PFIZER INC COM CUSIP 717081103 GOLDMAN SACHS & COMPANY / 3 00 OTHER CHARGES 11	100 000 33 486700	3 345 56	000	- 4 583 54	- 1 217 98	0 00	- 1 217 98
30 Aug 02 5 Sep 02 Settled	PFIZER INC COM CUSIP 717081103	84 400 000 33 080000	3 122 752 00	000	2 878 804 23	245 947 77	0 00	245 947 77
3 Oct 02 8 Oct 02 Settled	PFIZER INC COM CUSIP 717081103 INSTINET / 20 00 OTHER CHARGES 1 81	- 2 000 000 29 980000	59 858 19	000	- 69 352 60	9,394 41	0 00	- 9 394 41
14 Aug 02 19 Aug 02 Settled	PG& E CORP COM CUSIP 69331C108 INVESTMENT TECHNOLOGY GROUP INC / 98 00 OTHER CHARGES 1 48	4 900 000 10 028700	48 041 15	000	74 360 97	25,319 82	0 00	- 25 319 82
15 Aug 02 20 Aug 02 Settled	PG& E CORP COM CUSIP 69331C108 INVESTMENT TECHNOLOGY GROUP INC / 58 00 OTHER CHARGES 81	- 2 800 000 10 773800	30 109 73	000	- 33 008 48	2 898 75	0 00	2,898 75
18 Aug 02 21 Aug 02 Settled	PG& E CORP COM CUSIP 69331C108 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 41	1 300 000 10 948100	14 208 10	000	15 309 41	- 1 103 31	0 00	1 103 31
30 Aug 02 5 Sep 02 Settled	PG& E CORP COM CUSIP 69331C108	- 5 900 000 11 350000	68 965 00	000	58 091 44	8,873 58	0 00	8 873 58
17 Sep 02 20 Sep 02 Settled	PG& E CORP COM CUSIP 69331C108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 06	- 200 000 12 365000	2 468 82	000	4 733 18	2 264 26	0 00	- 2 264 26

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
17 Sep 02 20 Sep 02 Settled	PG& E CORP COM CUSIP 69331C108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 08	200 000 12 305000	2 456 82	000	- 4 733 18	- 2 276 28	0 00	- 2 276 28
17 Sep 02 20 Sep 02 Settled	PG& E CORP COM CUSIP 69331C108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 08	- 200 000 12 630000	2 521 82	000	- 4 733 18	- 2 211 28	0 00	- 2 211 28
17 Sep 02 20 Sep 02 Settled	PG& E CORP COM CUSIP 69331C108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 12 385000	1,236 46	000	- 2 366 59	1,130 13	0 00	1 130 13
17 Sep 02 20 Sep 02 Settled	PG& E CORP COM CUSIP 69331C108 CANTOR FITZGERALD & CO / 88 00 OTHER CHARGES 30	- 2 200 000 12 055200	26,432 64	000	- 50 053 90	23,621 28	0 00	- 23 621 28
18 Sep 02 23 Sep 02 Settled	PG& E CORP COM CUSIP 69331C108 CANTOR FITZGERALD & CO / 140 00 OTHER CHARGES 1 31	- 3 500 000 12 358800	43 114 49	000	- 76 858 49	33,745 00	0 00	33,745 00
27 Mar 02 2 Apr 02 Settled	PHARMACEUTICAL PROD DEV INC COM CUSIP 717124101 INSTINET / 20 00 OTHER CHARGES 1 03	- 2 000 000 34 065000	88 108 97	000	- 51 295 02	16 813 85	0 00	16 813 85
8 May 02 13 May 02 Settled	PHARMACEUTICAL PROD DEV INC COM CUSIP 717124101 JEFFERIES & COMPANY OTHER CHARGES 6 88	- 9 300 000 24 800000	231,563 02	000	283,844 70	- 52 281 68	0 00	- 52,281 68
7 Mar 02 12 Mar 02 Settled	PHARMACIA CORP COM CUSIP 71713U102 LEHMAN BROTHERS INC / 45 10 OTHER CHARGES 88	- 1,100 000 41 441500	45 539 88	000	- 38 281 44	7,278 42	0 00	7 278 42
8 Mar 02 13 Mar 02 Settled	PHARMACIA CORP COM CUSIP 71713U102 LEHMAN BROTHERS INC / 85 00 OTHER CHARGES 92	- 1 300 000 41 597300	54 010 87	000	- 45 095 86	8 814 71	0 00	8,814 71

Portfolio Statement

1 JAN 02 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

11 Mar 02 14 Mar 02 Settled	PHARMACIA CORP COM CUSIP 71713U102 LEHMAN BROTHERS INC / 42 00 OTHER CHARGES 72	- 1 200 000 41 214 100	49 414 17	000	- 41 627 04	7 787 13	0 00	7 787 13
18 Mar 02 21 Mar 02 Settled	PHARMACIA CORP COM CUSIP 71713U102 PRUDENTIAL SECURITIES INCORP / 32 00 OTHER CHARGES 55	- 800 000 45 870 100	36 503 53	000	43 104 64	8 601 11	0 00	- 6 601 11
18 Mar 02 21 Mar 02 Settled	PHARMACIA CORP COM CUSIP 71713U102 INVESTMENT TECHNOLOGY GROUP INC / 52 00 OTHER CHARGES 1 77	2 600 000 45 300 000	117 726 23	000	137 288 32	19 562 09	0 00	19 562 09
2 Apr 02 5 Apr 02 Settled	PHARMACIA CORP COM CUSIP 71713U102 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 54	- 400 000 44 812 400	17 916 42	000	21 121 28	3 204 86	0 00	3 204 86
3 Apr 02 8 Apr 02 Settled	PHARMACIA CORP COM CUSIP 71713U102 INSTINET / 12 00 OTHER CHARGES 1 61	- 1,200 000 44 520 000	53 410 39	000	63 383 84	- 9 953 45	0 00	- 9 953 45
30 Apr 02 3 May 02 Settled	PHARMACIA CORP COM CUSIP 71713U102 INSTINET / 11 00 OTHER CHARGES 1 37	1 100 000 41 150 000	45 252 63	000	- 58 083 52	12 830 89	0 00	12 830 89
30 Apr 02 3 May 02 Settled	PHARMACIA CORP COM CUSIP 71713U102 FIDELITY CAPITAL MARKETS / 88 00 OTHER CHARGES 2 99	- 2 400 000 41 285 100	98 937 25	000	128 727 68	27 790 43	0 00	- 27 790 43
1 May 02 6 May 02 Settled	PHARMACIA CORP COM CUSIP 71713U102 FIDELITY CAPITAL MARKETS / 32 00 OTHER CHARGES 1 00	800 000 41 457 400	33,132 82	000	42 148 91	- 9 015 89	0 00	9 015 99
17 Jun 02 20 Jun 02 Settled	PHARMACIA CORP COM CUSIP 71713U102 GOLDMAN SACHS & COMPANY OTHER CHARGES 2 05	1 700 000 39 920 000	87 881 85	000	78 648 45	- 8 787 50	0 00	- 8 787 50
30 Aug 02 5 Sep 02 Settled	PHARMACIA CORP COM CUSIP 71713U102	- 19 600 000 43 700 000	858 520 00	000	- 768 050 94	88 469 08	0 00	88,469 06

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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

Sales**Equities**

30 Aug 02 5 Sep 02 Settled	PHELPS DODGE CORP CAP CUSIP 717285102	- 1 300 000 32 310000	42 003 00	000	- 39 517 53	2 485 47	0 00	2 485 47
27 Feb 02 4 Mar 02 Settled	PHIL CONS HLDG CORP COM CUSIP 717528103 TROSTER SINGER CORP OTHER CHARGES 1 22	- 2 000 000 40 610000	81 218 78	000	- 64 240 00	16 978 78	0 00	16,978 78
9 Dec 02 12 Dec 02 Settled	PHILLIPS VAN HEUSEN CORP COM CUSIP 718592108 FIDELITY CAPITAL MARKETS / 232 00 OTHER CHARGES 2 19	- 5 800 000 12 533800	72,481 85	000	- 65 309 21	7 152 64	0 00	7 152 64
12 Jul 02 17 Jul 02 Settled	PIER 1 IMPORTS INC COM CUSIP 720278108 CITATION GROUP / 38 00 OTHER CHARGES 56	- 1 000 000 18 600600	18 582 04	000	19 128 48	- 564 45	0 00	- 564 45
14 Aug 02 19 Aug 02 Settled	PIER 1 IMPORTS INC COM CUSIP 720278108 INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 72	- 1 500 000 15 815000	23 691 78	000	- 28 220 29	- 4 528 51	0 00	- 4 528 51
14 Aug 02 18 Aug 02 Settled	PINNACLE W CAP CORP COM CUSIP 723484101 INVESTMENT TECHNOLOGY GROUP INC / 22 00 OTHER CHARGES 1 10	- 1,100 000 33 083200	36 368 42	000	- 35 360 27	1 008 15	0 00	1 008 15
15 Aug 02 20 Aug 02 Settled	PINNACLE W CAP CORP COM CUSIP 723484101 INSTINET / 2 00 OTHER CHARGES 21	- 200 000 33 530000	6 703 79	000	- 6 428 14	274 65	0 00	274 65
30 Aug 02 5 Sep 02 Settled	PINNACLE W CAP CORP COM CUSIP 723484101	- 1 300 000 33 410000	43 433 00	000	- 41 368 03	2 046 97	0 00	2,046 97
12 Nov 02 15 Nov 02 Settled	PINNACLE W CAP CORP COM CUSIP 723484101 BEAR, STEARNS SECURITIES CORP / 16 00 OTHER CHARGES 03	400 000 27 000000	10 783 67	000	- 18 379 00	7,595 33	0 00	- 7 595 33
12 Nov 02 15 Nov 02 Settled	PINNACLE W CAP CORP COM CUSIP 723484101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 28 490000	2,646 82	000	- 4,463 50	- 1 816 58	0 00	1 816 58

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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	Principal	Accrued Interest				

Sales

Equities

12 Nov 02	PINNACLE W CAP CORP COM	- 100 000	2,668 81	000	4 584 75	- 1 927 84	0 00	- 1 927 84
15 Nov 02	CUSIP 723484101							
Settled	INSTINET / 1 00	28 680000						
	OTHER CHARGES 09							
13 Nov 02	PINNACLE W CAP CORP COM	- 3 100 000	83 623 07	000	133 358 00	49 734 93	0 00	49 734 93
18 Nov 02	CUSIP 723484101							
Settled	BEAR STEARNS SECURITIES CORP / 124 00	27 016000						
	OTHER CHARGES 2 53							
14 Nov 02	PINNACLE W CAP CORP COM	- 100 000	2 703 81	000	- 4 227 00	1 523 09	0 00	1 523 09
18 Nov 02	CUSIP 723484101							
Settled	INSTINET / 1 00	27 050000						
	OTHER CHARGES 09							
14 Nov 02	PINNACLE W CAP CORP COM	2 200 000	61 637 96	000	87 083 00	25 445 04	0 00	25 445 04
18 Nov 02	CUSIP 723484101							
Settled	BEAR STEARNS SECURITIES CORP / 88 00	28 058100						
	OTHER CHARGES 1 86							
14 Nov 02	PINNACLE W CAP CORP COM	500 000	13 829 58	000	- 21 135 00	7 305 42	0 00	7 305 42
18 Nov 02	CUSIP 723484101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 10 00	27 680000						
	OTHER CHARGES 12							
8 Jan 02	PITNEY BOWES INC COM	3 600 000	142 395 86	000	- 148 850 71	8 454 85	0 00	8 454 85
11 Jan 02	CUSIP 724479100							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 72 00	39 575000						
	OTHER CHARGES 2 14							
8 Jan 02	PITNEY BOWES INC COM	4 500 000	178 444 82	000	179 026 30	581 48	0 00	- 581 48
11 Jan 02	CUSIP 724479100							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 80 00	39 675000						
	OTHER CHARGES 2 88							
20 Feb 02	PITNEY BOWES INC COM	- 2 100 000	82 620 73	000	- 77 324 32	5 296 41	0 00	5 296 41
25 Feb 02	CUSIP 724479100							
Settled	GOLDMAN SACHS & COMPANY / 63 00	39 373800						
	OTHER CHARGES 1 25							
13 May 02	PITNEY BOWES INC COM	- 3 100 000	129 452 09	000	114 538 33	14 913 76	0 00	14 913 76
18 May 02	CUSIP 724479100							
Settled	FIDELITY CAPITAL MARKETS / 124 00	41 800000						
	OTHER CHARGES 3 91							

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
29 May 02 3 Jun 02 Settled	PITNEY BOWES INC COM CUSIP 724479100 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 89	- 800 000 40 855000	32 747 01	000	- 28,627 58	4 118 45	0 00	4 118 45
29 May 02 3 Jun 02 Settled	PITNEY BOWES INC COM CUSIP 724479100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 13	100 000 40 885000	4 088 37	000	- 3 582 29	504 08	0 00	504 08
29 May 02 3 Jun 02 Settled	PITNEY BOWES INC COM CUSIP 724479100 INSTINET / 10 00 OTHER CHARGES 1 24	- 1 000 000 41 130000	41 118 78	000	- 35 672 40	5 448 38	0 00	5 448 38
23 Jul 02 28 Jul 02 Settled	PITNEY BOWES INC COM CUSIP 724479100 INSTINET / 9 00 OTHER CHARGES 1 00	- 900 000 38 650000	32 975 00	000	- 32,042 39	932 61	0 00	932 61
23 Jul 02 28 Jul 02 Settled	PITNEY BOWES INC COM CUSIP 724479100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 12	- 100 000 38 585000	3 658 38	000	3 582 89	83 39	0 00	83 39
23 Jul 02 28 Jul 02 Settled	PITNEY BOWES INC COM CUSIP 724479100 ACCESS SECURITIES INC / 44 00 OTHER CHARGES 1 19	- 1,100 000 35 840000	39,378 81	000	- 38 154 37	224 44	0 00	224 44
24 Jul 02 29 Jul 02 Settled	PITNEY BOWES INC COM CUSIP 724479100 ACCESS SECURITIES INC / 232 00 OTHER CHARGES 8 22	- 5,800 000 35 578200	208 115 34	000	- 189 778 11	6 337 23	0 00	6 337 23
25 Jul 02 30 Jul 02 Settled	PITNEY BOWES INC COM CUSIP 724479100 PRUDENTIAL SECURITIES INCORP / 88 00 OTHER CHARGES 2 40	- 2 200 000 38 092000	79,312 00	000	75,313 34	3 998 68	0 00	3 998 68
25 Jul 02 30 Jul 02 Settled	PITNEY BOWES INC COM CUSIP 724479100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 11	- 100 000 35 780000	3 573 89	000	- 3,429 17	144 72	0 00	144 72

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

25 Jul 02	PITNEY BOWES INC COM	- 100 000	3 558 89	000	3 429 17	129 72	0 00	129 72
30 Jul 02	CUSIP 724479100							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	35 610000						
	OTHER CHARGES 11							
25 Jul 02	PITNEY BOWES INC COM	- 900 000	32 525 02	000	30 862 51	1,682 51	0 00	1 682 51
30 Jul 02	CUSIP 724479100							
Settled	INSTINET / 9 00	38 150000						
	OTHER CHARGES 98							
8 Aug 02	PITNEY BOWES INC COM	400 000	14 445 32	000	- 13 877 18	768 14	0 00	768 14
9 Aug 02	CUSIP 724479100							
Settled	CIBC WORLD MARKETS CORP NEW YORK / 18 00	38 154400						
	OTHER CHARGES 44							
8 Aug 02	PITNEY BOWES INC COM	1 300 000	47 234 46	000	44 418 63	2 815 83	0 00	2 815 83
9 Aug 02	CUSIP 724479100							
Settled	PRUDENTIAL SECURITIES INCORP / 52 00	38 375300						
	OTHER CHARGES 1 43							
8 Aug 02	PITNEY BOWES INC COM	3 900 000	142 084 03	000	133 051 84	9 032 19	0 00	8,032 19
9 Aug 02	CUSIP 724479100							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 78 00	38 452900						
	OTHER CHARGES 4 29							
7 Aug 02	PITNEY BOWES INC COM	- 100 000	3,815 89	000	- 3 409 75	206 14	0 00	206 14
12 Aug 02	CUSIP 724479100							
Settled	CIBC WORLD MARKETS CORP NEW YORK / 4 00	38 200000						
	OTHER CHARGES 11							
21 Aug 02	PITNEY BOWES INC COM	- 600 000	22 244 33	000	20 430 46	1 813 87	0 00	1 813 87
28 Aug 02	CUSIP 724479100							
Settled	INSTINET / 6 00	37 085000						
	OTHER CHARGES 67							
30 Aug 02	PITNEY BOWES INC COM	3 600 000	130 500 00	000	138 054 44	6 454 44	0 00	6 454 44
5 Sep 02	CUSIP 724479100							
Settled		38 250000						
3 Sep 02	PITNEY BOWES INC COM	- 100 000	3 504 06	000	- 3 404 15	99 91	0 00	99 91
6 Sep 02	CUSIP 724479100							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	35 081700						
	OTHER CHARGES 11							

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1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales**Equities**

4 Sep 02 8 Sep 02 Settled	PITNEY BOWES INC COM CUSIP 724479100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 11	- 100 000 34 920000	3 489 89	000	- 3 404 14	85 75	0 00	85 75
5 Sep 02 10 Sep 02 Settled	PITNEY BOWES INC COM CUSIP 724479100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 11	- 100 000 34 860000	3,483 89	000	- 3 402 42	81 47	0 00	81 47
6 Sep 02 11 Sep 02 Settled	PITNEY BOWES INC COM CUSIP 724479100 INSTINET / 4 00 OTHER CHARGES 42	- 400 000 34 600000	13,835 58	000	- 13 521 00	314 58	0 00	314 58
6 Sep 02 11 Sep 02 Settled	PITNEY BOWES INC COM CUSIP 724479100 GRISWOLD COMPANY / 57 00 OTHER CHARGES 2 02	1 900 000 35 220600	68 860 12	000	- 83,409 87	3,450 45	0 00	3 450 45
9 Sep 02 12 Sep 02 Settled	PITNEY BOWES INC COM CUSIP 724479100 GRISWOLD COMPANY / 27 00 OTHER CHARGES 85	- 900 000 34 942100	31,419 94	000	- 30 036 18	1 383 78	0 00	1 383 78
10 Sep 02 13 Sep 02 Settled	PITNEY BOWES INC COM CUSIP 724479100 GRISWOLD COMPANY / 15 00 OTHER CHARGES 53	- 500 000 35 184600	17 576 77	000	- 18 686 76	890 01	0 00	890 01
14 Jan 02 17 Jan 02 Settled	PK ELECTROCHEMICAL CCRP COM CUSIP 700418209 CANTOR FITZGERALD & CO / 38 00 OTHER CHARGES 35	- 800 000 25 272700	22 708 08	000	- 25,892 46	- 3 283 38	0 00	- 3,283 38
15 Jan 02 18 Jan 02 Settled	PK ELECTROCHEMICAL CORP COM CUSIP 700418209 CANTOR FITZGERALD & CO / 180 00 OTHER CHARGES 1 73	- 4,500 000 25 500000	114,568 27	000	103,181 30	11 408 87	0 00	11 408 87
15 Aug 02 20 Aug 02 Settled	PK PL ENTMT CORP COM CUSIP 700890100 INVESTMENT TECHNOLOGY GROUP INC / 88 00 OTHER CHARGES 05	- 3 400 000 9 240000	31 347 05	000	- 27 308 82	4 038 13	0 00	4 038 13

Portfolio Statement

Account number 5502
Account Name FAMILY CODE FAM5502

1 JAN 02 - 31 DEC 02

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Investment Transaction Detail

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

Sales

Equities

29 May 02 3 Jun 02 Settled	PLUM CREEK TIMBER CO INC COM CUSIP 729251108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 18	- 200 000 30 255000	6 046 81	000	- 6 101 00	54 19	0 00	- 54 19
29 May 02 3 Jun 02 Settled	PLUM CREEK TIMBER CO INC COM CUSIP 729251108 FIDELITY CAPITAL MARKETS / 440 00 OTHER CHARGES 10 02	- 11 000 000 30 255700	332 362 68	000	334 365 00	2 002 32	0 00	- 2 002 32
29 May 02 3 Jun 02 Settled	PLUM CREEK TIMBER CO INC COM CUSIP 729251108 INVESTMENT TECHNOLOGY GROUP INC / 62 00 OTHER CHARGES 2 83	- 3 100 000 30 235000	83 663 67	000	94 565 50	901 83	0 00	901 83
29 May 02 3 Jun 02 Settled	PLUM CREEK TIMBER CO INC COM CUSIP 729251108 TROSTER SINGER CORP / 1 50 OTHER CHARGES 10	- 100 000 30 230000	3 021 40	000	3 050 50	- 29 10	0 00	- 29 10
3 Jun 02 6 Jun 02 Settled	PLUM CREEK TIMBER CO INC COM CUSIP 729251108 FIDELITY CAPITAL MARKETS / 280 00 OTHER CHARGES 8 39	7,000 000 30 321400	211,963 41	000	- 211 330 00	633 41	0 00	633 41
30 Aug 02 5 Sep 02 Settled	PLUM CREEK TIMBER CO INC COM CUSIP 729251108	2 800 000 25 740000	72 072 00	000	- 70 117 00	1 955 00	0 00	1 955 00
1 Jul 02 5 Jul 02 Settled	PMA CAP CORP CL A CUSIP 693419202 TROSTER SINGER CORP OTHER CHARGES 1 15	- 1 900 000 19 939200	37 883 33	000	- 43 919 22	- 6 035 89	0 00	- 6 035 89
2 Jul 02 8 Jul 02 Settled	PMA CAP CORP CL A CUSIP 693419202 TROSTER SINGER CORP OTHER CHARGES 3 35	5 600 000 19 838600	111 092 81	000	118 052 76	- 6 959 95	0 00	6 959 95
9 Jan 02 14 Jan 02 Settled	PMC SIERRA INC COM CUSIP 69344F108 KNIGHT SECURITIES L P OTHER CHARGES 4 23	11 000 000 25 617500	281 788 27	000	252 181 40	29 606 87	0 00	29 606 87
9 Jan 02 14 Jan 02 Settled	PMC SIERRA INC COM CUSIP 69344F108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 18	- 400 000 25 515000	10 187 84	000	- 9 368 00	829 84	0 00	829 84

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
6 Feb 02 11 Feb 02 Settled	PMC SIERRA INC COM CUSIP 69344F106 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	100 000 21 790000	2 176 88	000	17 952 83	15 775 87	0 00	- 15 775 87
14 Aug 02 19 Aug 02 Settled	PMC SIERRA INC COM CUSIP 69344F106 INVESTMENT TECHNOLOGY GROUP INC / 80 00 OTHER CHARGES 67	3 000 000 7 380000	22 079 33	000	52 074 25	29 894 82	0 00	- 20 894 82
30 Aug 02 5 Sep 02 Settled	PMC SIERRA INC COM CUSIP 69344F106	- 2,500 000 7 010000	17,525 00	000	- 29 375 00	11,850 00	0 00	- 11 850 00
14 Aug 02 19 Aug 02 Settled	PNC FINANCIAL SERVICES GROUP COM STK CUSIP 693475105 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 1 01	- 800 000 42 882800	34,289 20	000	- 50 912 00	- 16 622 80	0 00	- 16 622 80
15 Aug 02 20 Aug 02 Settled	PNC FINANCIAL SERVICES GROUP COM STK CUSIP 693475105 INSTINET / 18 00 OTHER CHARGES 2 51	1 800 000 43 830000	83,255 48	000	112,675 54	- 29 420 05	0 00	- 29 420 05
30 Aug 02 5 Sep 02 Settled	PNC FINANCIAL SERVICES GROUP COM STK CUSIP 693475105	- 4,300 000 48 090000	188 187 00	000	- 222 218 69	- 24,031 59	0 00	24,031 59
29 Jan 02 31 Jan 02 Settled	PNM RES INC COM CUSIP 69349H107 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 08	- 200 000 27 815000	5,558 81	000	- 5 818 00	258 09	0 00	- 258 09
29 Jan 02 1 Feb 02 Settled	PNM RES INC COM CUSIP 69349H107 INSTINET / 18 00 OTHER CHARGES 78	- 1,800 000 27 980000	50 309 24	000	- 32,319 42	17 989 82	0 00	17 989 82
29 Jan 02 1 Feb 02 Settled	PNM RES INC COM CUSIP 69349H107 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 24	- 600 000 27 245000	18 334 75	000	- 18 089 50	235 25	0 00	235 25
29 Jan 02 1 Feb 02 Settled	PNM RES INC COM CUSIP 69349H107 JEFFERIES & COMPANY / 48 00 OTHER CHARGES 50	- 1,200 000 27 249100	32,850 42	000	- 25 057 77	7 592 85	0 00	7,592 85

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
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Investment Transaction Detail

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

Sales

Equities

29 Jan 02 1 Feb 02 Settled	PNM RES INC COM CUSIP 69348H107 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 21	500 000 27 915000	13 947 29	000	- 14 545 00	597 71	0 00	597 71
8 Oct 02 11 Oct 02 Settled	POMEROY COMPUTER RES INC COM CUSIP 731822102 MERRILL PROFESSIONAL CLEARING CORP / 99 00 OTHER CHARGES 99	- 3 300 000 9 949000	32 731 71	000	50 391 00	- 17 659 29	0 00	17 659 29
9 Oct 02 15 Oct 02 Settled	POMEROY COMPUTER RES INC COM CUSIP 731822102 MERRILL PROFESSIONAL CLEARING CORP / 36 00 OTHER CHARGES 36	- 1 200 000 9 810100	11 735 76	000	17 940 00	6 204 24	0 00	6 204 24
22 Oct 02 25 Oct 02 Settled	POMEROY COMPUTER RES INC COM CUSIP 731822102 SCHWAB CHARLES OTHER CHARGES 1 59	- 5 100 000 10 350000	52 783 41	000	68 888 00	16 104 59	0 00	16 104 59
23 Oct 02 28 Oct 02 Settled	POMEROY COMPUTER RES INC COM CUSIP 731822102 SCHWAB CHARLES OTHER CHARGES 61	- 1 900 000 10 580000	20 101 39	000	24 700 00	- 4 598 61	0 00	- 4 598 61
29 Jul 02 1 Aug 02 Settled	POSSIS MED INC COM COM STK CUSIP 737407108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 07	- 200 000 10 240000	2 043 93	000	- 4 131 72	2 087 79	0 00	- 2 087 79
30 Jul 02 2 Aug 02 Settled	POSSIS MED INC COM COM STK CUSIP 737407108 MERRILL PROFESSIONAL CLEARING CORP / 45 00 OTHER CHARGES 97	- 3 000 000 10 693700	32 005 13	000	- 56 548 54	24 541 41	0 00	24,541 41
31 Jul 02 5 Aug 02 Settled	POSSIS MED INC COM COM STK CUSIP 737407108 MERRILL PROFESSIONAL CLEARING CORP / 1 50 OTHER CHARGES 04	- 100 000 10 110000	1 008 46	000	1 331 50	322 04	0 00	322 04

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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

Sales**Equities**

2 Aug 02 7 Aug 02 Settled	POSSIS MED INC COM COM STK CUSIP 737407108 MERRILL PROFESSIONAL CLEARING CORP / 8 00 OTHER CHARGES 12	- 400 000 9 440000	3 769 88	000	- 5 328 00	- 1,556 12	0 00	- 1,556 12
2 Aug 02 7 Aug 02 Settled	POSSIS MED INC COM COM STK CUSIP 737407108 TROSTER SINGER CORP OTHER CHARGES 70	- 2 500 000 9 274100	23 184 55	000	- 33,265 50	- 10,080 85	0 00	10,080 85
5 Aug 02 8 Aug 02 Settled	POSSIS MED INC COM COM STK CUSIP 737407108 MERRILL PROFESSIONAL CLEARING CORP / 3 00 OTHER CHARGES 08	- 200 000 9 050000	1 806 94	000	- 2 656 50	848 56	0 00	848 56
8 Aug 02 9 Aug 02 Settled	POSSIS MED INC COM COM STK CUSIP 737407108 MERRILL PROFESSIONAL CLEARING CORP / 27 00 OTHER CHARGES 51	- 1 800 000 9 353800	16 809 33	000	23 895 00	- 7 085 67	0 00	- 7 085 67
7 Aug 02 12 Aug 02 Settled	POSSIS MED INC COM COM STK CUSIP 737407108 MERRILL PROFESSIONAL CLEARING CORP / 9 00 OTHER CHARGES 18	- 600 000 9 700000	5 810 82	000	7,965 00	- 2 154 18	0 00	- 2,154 18
8 Aug 02 13 Aug 02 Settled	POSSIS MED INC COM COM STK CUSIP 737407108 MERRILL PROFESSIONAL CLEARING CORP / 3 00 OTHER CHARGES 08	- 200 000 9 400000	1,878 94	000	2 640 00	- 763 08	0 00	- 763 08
9 Aug 02 14 Aug 02 Settled	POSSIS MED INC COM COM STK CUSIP 737407108 MERRILL PROFESSIONAL CLEARING CORP / 7 50 OTHER CHARGES 15	- 500 000 9 500000	4 742 35	000	6 600 00	- 1 857 65	0 00	- 1 857 65
27 Aug 02 30 Aug 02 Settled	POSSIS MED INC COM COM STK CUSIP 737407108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 11 815000	1 179 48	000	- 1 320 00	- 140 54	0 00	140 54

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1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

27 Aug 02 30 Aug 02 Settled	POSSIS MED INC COM COM STK CUSIP 737407108 MERRILL PROFESSIONAL CLEARING CORP / 8 00 OTHER CHARGES 14	400 000 11 530000	4 605 88	000	- 5 280 00	- 674 14	0 00	- 674 14
27 Aug 02 30 Aug 02 Settled	POSSIS MED INC COM COM STK CUSIP 737407108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	100 000 11 635000	1 161 46	000	1 320 00	158 54	0 00	- 158 54
28 Aug 02 3 Sep 02 Settled	POSSIS MED INC COM COM STK CUSIP 737407108 MERRILL PROFESSIONAL CLEARING CORP / 73 50 OTHER CHARGES 1 71	- 4 900 000 11 609700	58 812 31	000	- 60 288 00	- 3 475 69	0 00	3 475 69
10 Sep 02 13 Sep 02 Settled	POSSIS MED INC COM COM STK CUSIP 737407108 INVESTMENT TECHNOLOGY GROUP INC / 70 00 OTHER CHARGES 1 25	3 500 000 11 840000	41 368 75	000	41 876 00	- 507 25	0 00	- 507 25
23 Sep 02 26 Sep 02 Settled	POSSIS MED INC COM COM STK CUSIP 737407108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 14	- 400 000 11 190000	4 467 86	000	4 762 00	294 14	0 00	294 14
26 Sep 02 1 Oct 02 Settled	POSSIS MED INC COM COM STK CUSIP 737407108 SCHWAB CHARLES OTHER CHARGES 41	1 200 000 11 280000	13 535 59	000	14 296 00	750 41	0 00	- 750 41
30 Aug 02 5 Sep 02 Settled	POWER ONE INC COM CUSIP 739308104	1 200 000 4 230000	5 076 00	000	5 965 03	889 03	0 00	889 03
18 Jul 02 19 Jul 02 Settled	POWERWAVE TECHNOLOGII S INC COM CUSIP 739383109 INSTINET / 40 00 OTHER CHARGES 78	- 4 000 000 8 480000	25 879 21	000	46,380 00	- 20 500 79	0 00	- 20 500 79
16 Jul 02 19 Jul 02 Settled	POWERWAVE TECHNOLOGII S INC COM CUSIP 739383109 INVESTMENT TECHNOLOGY GROUP INC / 38 00 OTHER CHARGES 38	1,900 000 6 700000	12 691 61	000	22 030 50	9 338 89	0 00	9 338 89

The Northern Trust Company

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Portfolio Statement

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Sales								
Equities								
18 Jul 02 19 Jul 02 Settled	POWERWAVE TECHNOLOGIES INC COM CUSIP 739383109 INVESTMENT TECHNOLOGY GROUP INC / 54 00 OTHER CHARGES 50	- 2 700 000 8 865000	18 480 94	000	- 31,308 50	- 12,825 58	0 00	- 12 825 58
23 Jul 02 28 Jul 02 Settled	PPG IND INC COM CUSIP 693508107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 18	- 100 000 49 855000	4 993 34	000	- 5 881 00	- 687 88	0 00	887 66
24 Jul 02 29 Jul 02 Settled	PPG IND INC COM CUSIP 693508107 FIDELITY CAPITAL MARKETS / 38 00 OTHER CHARGES 1 41	- 900 000 51 700800	46 483 13	000	- 51 615 00	- 5,121 87	0 00	- 5 121 87
24 Jul 02 29 Jul 02 Settled	PPG IND INC COM CUSIP 693508107 INSTINET / 1 00 OTHER CHARGES 15	100 000 48 080000	4,908 85	000	- 5 881 00	- 874 15	0 00	- 874 15
14 Aug 02 19 Aug 02 Settled	PPG IND INC COM CUSIP 693508107 INVESTMENT TECHNOLOGY GROUP INC / 44 00 OTHER CHARGES 3 75	- 2 200 000 58 515000	124 285 25	000	100,233 76	24 051 49	0 00	24,051 49
30 Aug 02 5 Sep 02 Settled	PPG IND INC COM CUSIP 693508107	- 2,600 000 58 270000	148,302 00	000	116,458 08	27,843 82	0 00	27 843 82
7 Feb 02 12 Feb 02 Settled	PPL CORP COM ISIN US69C51T1060 CUSIP 69351T108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 32 710000	3,268 95	000	- 4,281 01	1 022 08	0 00	- 1,022 08
12 Feb 02 15 Feb 02 Settled	PPL CORP COM ISIN US69C51T1060 CUSIP 69351T108 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 48	- 800 000 33 525000	30 154 04	000	- 38,573 81	8 419 87	0 00	- 8 419 87
30 Aug 02 5 Sep 02 Settled	PPL CORP COM ISIN US69C51T1060 CUSIP 69351T108	- 2,200 000 38 350000	79 970 00	000	73,895 68	5 874 32	0 00	5 874 32
14 Aug 02 18 Aug 02 Settled	PRAK AIR INC COM CUSIP 74005P104 INVESTMENT TECHNOLOGY GROUP INC / 58 00 OTHER CHARGES 4 63	2 800 000 53 005000	153 851 87	000	- 117 881 88	35 789 91	0 00	35 789 91

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	PRAXAIR INC COM CUSIP 74005P104	2 500 000	140 075 00	000	96 933 60	43 141 40	0 00	43 141 40
		56 030000						
28 Aug 02 29 Aug 02 Settled	PRE PAID LEGAL SVCS INC COM CUSIP 740065107 INVESTMENT TECHNOLOGY GROUP INC / 38 00 OTHER CHARGES 1 2'	1 800 000	42,017 23	000	- 52 674 83	10 657 60	0 00	10 657 60
		22 135000						
28 Aug 02 29 Aug 02 Settled	PRE PAID LEGAL SVCS INC COM CUSIP 740065107 INVESTMENT TECHNOLOGY GROUP INC / 32 00 OTHER CHARGES 1 0'	1 600 000	35 214 83	000	52 379 27	17 164 34	0 00	17 164 34
		22 030000						
27 Aug 02 30 Aug 02 Settled	PRE PAID LEGAL SVCS INC COM CUSIP 740065107 INSTINET / 38 00 OTHER CHARGES 2 41	- 3,600 000	79 989 59	000	- 84 995 87	- 5 006 28	0 00	- 5 006 28
		22 230000						
18 Nov 02 21 Nov 02 Settled	PRE PAID LEGAL SVCS INC COM CUSIP 740065107 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 5E	700 000	18 489 94	000	- 14 345 38	4 144 56	0 00	4 144 56
		26 435000						
19 Aug 02 22 Aug 02 Settled	PRECISION CASTPARTS CORP COM CUSIP 740189105 CAPITAL INSTITUTIONAL SVC / 510 00 OTHER CHARGES 5 0'	- 8 500 000	197 617 33	000	299 369 15	- 101 751 82	0 00	- 101,751 82
		23 309800						
16 Apr 01 19 Apr 01 Pending	REVERSAL PRENTISS PPTYS TR SH BEN INT REIT CUSIP 740706108 MERRILL LYNCH PIERCE FENNER & SMITH / -215 00 OTHER CHARGES -3 51	4 300 000	104,918 49	000	107 395 53	2 479 04	0 00	2 479 04
		24 450000						
16 Apr 01 19 Apr 01 Pending	PRENTISS PPTYS TR SH BEN INT REIT CUSIP 740706108 MERRILL LYNCH PIERCE FENNER & SMITH / 215 00 OTHER CHARGES 3 51	4 300 000	104 918 49	000	106,927 83	- 2 011 34	0 00	- 2 011 34
		24 450000						
25 Sep 01 28 Sep 01 Pending	REVERSAL PRENTISS PPTYS TR SH BEN INT REIT CUSIP 740706108 INVESTMENT TECHNOLOGY GROUP INC / -18 00 OTHER CHARGES - 81	900 000	24 101 19	000	23 085 00	- 1 016 19	0 00	- 1 016 19
		26 800000						

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
25 Sep 01 28 Sep 01 Pending	REVERSAL PRENTISS PPTYS TR SH BEN INT REIT CUSIP 740708108 TROSTER SINGER CORP / -9 00 OTHER CHARGES 54	800 000 26 780000	- 16 058 48	000	15,390 00	- 668 48	0 00	- 668 48
25 Sep 01 28 Sep 01 Pending	PRENTISS PPTYS TR SH BEN INT REIT CUSIP 740708108 INVESTMENT TECHNOLOG / GROUP INC / 18 00 OTHER CHARGES 81	800 000 26 800000	24,101 19	000	- 23 029 20	1 071 89	0 00	1 071 89
25 Sep 01 28 Sep 01 Pending	PRENTISS PPTYS TR SH BEN INT REIT CUSIP 740708108 TROSTER SINGER CORP / 9 00 OTHER CHARGES 54	600 000 26 780000	16 058 48	000	15,352 80	705 66	0 00	705 66
25 Jun 02 28 Jun 02 Settled	PRENTISS PPTYS TR SH BEN INT REIT CUSIP 740708108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 20	- 200 000 32 700000	6 535 80	000	- 5 581 66	854 14	0 00	854 14
26 Jun 02 28 Jun 02 Settled	PRENTISS PPTYS TR SH BEN INT REIT CUSIP 740708108 BNY CLEARING SERVICES LLC / 224 00 OTHER CHARGES 5 28	- 5 600 000 31 304800	175 077 60	000	- 134,392 15	40,685 45	0 00	40 685 45
27 Jun 02 28 Jun 02 Settled	PRENTISS PPTYS TR SH BEN INT REIT CUSIP 740708108 BNY CLEARING SERVICES LLC / 64 00 OTHER CHARGES 1 31	1,600 000 31 150000	48 774 49	000	- 43 048 33	6,725 16	0 00	6 725 16
2 Apr 02 5 Apr 02 Settled	PRICE T ROWE GROUP INC COM CUSIP 74144T108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 24	- 200 000 38 835000	7 762 76	000	- 7 703 26	59 50	0 00	59 50
2 Apr 02 5 Apr 02 Settled	PRICE T ROWE GROUP INC COM CUSIP 74144T108 KNIGHT SECURITIES LP OTHER CHARGES 24	- 200 000 38 810000	7 761 78	000	- 7 703 26	58 50	0 00	58 50
29 May 02 3 Jun 02 Settled	PRICE T ROWE GROUP INC COM CUSIP 74144T108 INSTINET / 1 00 OTHER CHARGES .1	- 100 000 36 345000	3,633 39	000	3 851 63	- 218 24	0 00	- 218 24

Portfolio Statement

1 JAN 02 31 DEC 02

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Investment Transaction Detail

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

Sales

Equities

29 May 02	PRICE T ROWE GROUP INC COM	2 300 000	83 731 73	000	- 86 647 42	2 915 69	0 00	2 915 69
3 Jun 02	CUSIP 74144T108							
Settled	TROSTER SINGER CORP OTHER CHARGES 2 53	36 406200						
29 May 02	PRICE T ROWE GROUP INC COM	300 000	10 899 24	000	11,541 63	- 642 39	0 00	842 39
3 Jun 02	CUSIP 74144T108							
Settled	INSTINET / 7 50 OTHER CHARGES 33	38 356800						
30 May 02	PRICE T ROWE GROUP INC COM	- 800 000	28 743 13	000	- 29 710 78	867 63	0 00	- 967 63
4 Jun 02	CUSIP 74144T108							
Settled	KNIGHT SECURITIES L P OTHER CHARGES 87	35 930000						
31 May 02	PRICE T ROWE GROUP INC COM	- 200 000	7 271 10	000	7 377 52	106 42	0 00	106 42
5 Jun 02	CUSIP 74144T108							
Settled	TROSTER SINGER CORP OTHER CHARGES 22	38 356800						
9 Jul 02	PRICE T ROWE GROUP INC COM	200 000	6 350 80	000	7 377 52	- 1 028 72	0 00	1 028 72
12 Jul 02	CUSIP 74144T108							
Settled	INSTINET / 2 00 OTHER CHARGES 20	31 765000						
9 Jul 02	PRICE T ROWE GROUP INC COM	1 800 000	55,432 21	000	65 524 54	- 10 092 33	0 00	- 10 092 33
12 Jul 02	CUSIP 74144T108							
Settled	TROSTER SINGER CORP OTHER CHARGES 1 57	30 796800						
10 Jul 02	PRICE T ROWE GROUP INC COM	- 300 000	9 222 05	000	10 649 00	- 1 428 95	0 00	1 428 95
15 Jul 02	CUSIP 74144T108							
Settled	CANTOR FITZGERALD & CO OTHER CHARGES 28	30 741100						
10 Jul 02	PRICE T ROWE GROUP INC COM	200 000	5 979 81	000	7 119 00	- 1 139 19	0 00	- 1 139 19
15 Jul 02	CUSIP 74144T108							
Settled	INSTINET / 2 00 OTHER CHARGES 19	29 910000						
11 Jul 02	PRICE T ROWE GROUP INC COM	2,500 000	72 896 80	000	86 081 03	- 13 094 23	0 00	- 13 094 23
16 Jul 02	CUSIP 74144T108							
Settled	CANTOR FITZGERALD & CO OTHER CHARGES 2 20	29 195600						

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Jul 02 2 Aug 02 Settled	PRICE T ROWE GROUP INC COM CUSIP 74144T108 CITATION GROUP / 3 00 OTHER CHARGES 09	- 100 000 27 216800	2 718 57	000	4 177 49	- 1,458 82	0 00	1 458 82
14 Aug 02 19 Aug 02 Settled	PRICE T ROWE GROUP INC COM CUSIP 74144T108 INVESTMENT TECHNOLOGY GROUP INC / 48 00 OTHER CHARGES 1 38	2 300 000 27 042200	82 148 18	000	86 831 03	- 24,681 85	0 00	- 24 681 85
15 Aug 02 20 Aug 02 Settled	PRICE T ROWE GROUP INC COM CUSIP 74144T108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 09	- 100 000 28 075000	2 805 41	000	- 3 680 89	- 885 48	0 00	- 885 48
30 Aug 02 5 Sep 02 Settled	PRICE T ROWE GROUP INC COM CUSIP 74144T108	- 1,900 000 28 290000	53,751 00	000	- 55 282 44	- 1 541 44	0 00	1,541 44
30 Aug 02 5 Sep 02 Settled	PRIN FINL GROUP INC COM STK CUSIP 74251V102	- 5,400 000 29 330000	158,382 00	000	- 151 148 00	7 238 00	0 00	7,238 00
18 Nov 02 21 Nov 02 Settled	PROASSURANCE CORP CCM CUSIP 74287C108 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 42	- 700 000 19 505000	13 639 08	000	11,519 06	2,120 02	0 00	2,120 02
15 Jan 02 18 Jan 02 Settled	PROCTER & GAMBLE CO COM CUSIP 742718109 UBS WARBURG LLC / 8 40 OTHER CHARGES 14	200 000 79 519800	15 895 32	000	- 18,310 00	2 414 68	0 00	- 2 414 68
22 Jan 02 25 Jan 02 Settled	PROCTER & GAMBLE CO COM CUSIP 742718109 TROSTER SINGER CORP / 24 00 OTHER CHARGES 1 81	- 1,600 000 79 500000	127,174 08	000	- 120 483 00	8 691 09	0 00	8 691 09
6 Feb 02 11 Feb 02 Settled	PROCTER & GAMBLE CO COM CUSIP 742718109 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 67	- 700 000 82 335000	57 819 83	000	83 808 72	- 6 187 09	0 00	- 6 187 09
6 Feb 02 11 Feb 02 Settled	PROCTER & GAMBLE CO COM CUSIP 742718109 MORGAN STANLEY & CO INC / 3 70 OTHER CHARGES 13	- 100 000 82 610600	8 257 23	000	- 9 155 00	- 897 77	0 00	- 897 77

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Sales								
Equities								
13 Feb 02 19 Feb 02 Settled	PROCTER & GAMBLE CO CCM CUSIP 742718109 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 51	- 400 000 83 672000	33 468 29	000	36 341 72	2 873 43	0 00	- 2 873 43
22 Jul 02 25 Jul 02 Settled	PROCTER & GAMBLE CO CCM CUSIP 742718109 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 1 42	- 600 000 78 410000	47 032 58	000	- 54 065 31	7 032 73	0 00	7 032 73
8 Aug 02 9 Aug 02 Settled	PROCTER & GAMBLE CO CCM CUSIP 742718109 INVESTMENT TECHNOLOGY GROUP INC / 52 00 OTHER CHARGES 6 87	- 2 600 000 87 669800	227,860 27	000	221 403 24	6 477 03	0 00	6 477 03
7 Aug 02 12 Aug 02 Settled	PROCTER & GAMBLE CO CCM CUSIP 742718109 INSTINET / 3 00 OTHER CHARGES 80	- 300 000 87 720000	26 312 20	000	22 341 68	3 970 52	0 00	3,970 52
30 Aug 02 5 Sep 02 Settled	PROCTER & GAMBLE CO CCM CUSIP 742718109	- 18 700 000 88 650000	1 746 405 00	000	- 1 699 086 39	47 308 61	0 00	47 308 61
14 Aug 02 19 Aug 02 Settled	PROGRESS ENERGY INC COM CUSIP 743263105 INVESTMENT TECHNOLOGY GROUP INC / 40 00 OTHER CHARGES 2 90	- 2 000 000 48 055000	96 067 10	000	64 813 60	31 253 50	0 00	31 253 50
15 Aug 02 20 Aug 02 Settled	PROGRESS ENERGY INC COM CUSIP 743263105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 15	100 000 48 585000	4 858 35	000	- 3 021 80	1 834 55	0 00	1 834 55
30 Aug 02 5 Sep 02 Settled	PROGRESS ENERGY INC COM CUSIP 743263105	3 300 000 46 520000	153 518 00	000	99 719 40	53 796 60	0 00	53 786 80
10 Dec 02 13 Dec 02 Settled	PROGRESS ENERGY INC CONTINGENT VALUE OBLIG CUSIP 743263AA3 ACCESS SECURITIES INC	- 6 000 000 0 000003	0 02	000	3 270 00	- 3 269 88	0 00	- 3 269 88
2 Apr 02 5 Apr 02 Settled	PROGRESSIVE CORP OH COM CUSIP 743315103 JONES & ASSOCIATES / 4 00 OTHER CHARGES 52	- 100 000 189 551400	18,950 82	000	- 14,931 63	2 018 98	0 00	2 018 98

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Investment Transaction Detail

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

Sales**Equities**

2 Apr 02	PROGRESSIVE CORP OH COM	- 100 000	17,087 54	000	- 14,831 63	2 155 91	0 00	2 155 91
5 Apr 02	CUSIP 743315103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	170 800600						
	OTHER CHARGES 52							
3 Apr 02	PROGRESSIVE CORP OH COM	- 100 000	18 732 76	000	- 14,803 37	1 829 39	0 00	1 829 39
8 Apr 02	CUSIP 743315103							
Settled	JONES & ASSOCIATES / 4 00	167 372700						
	OTHER CHARGES 51							
8 Jul 02	PROGRESSIVE CORP OH COM	- 100 000	5,520 83	000	- 5,807 00	- 386 17	0 00	386 17
11 Jul 02	CUSIP 743315103							
Settled	FIDELITY CAPITAL MARKETS / 4 00	55 250000						
	OTHER CHARGES 17							
22 Jul 02	PROGRESSIVE CORP OH COM	- 200 000	9 600 71	000	11 814 00	- 2 213 29	0 00	2,213 29
25 Jul 02	CUSIP 743315103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00	48 025000						
	OTHER CHARGES 29							
23 Jul 02	PROGRESSIVE CORP OH COM	- 700 000	33 532 49	000	34 640 18	- 1 107 69	0 00	- 1 107 69
26 Jul 02	CUSIP 743315103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 14 00	47 925000						
	OTHER CHARGES 1 01							
23 Jul 02	PROGRESSIVE CORP OH COM	200 000	9 581 71	000	- 9 935 58	373 87	0 00	373 87
26 Jul 02	CUSIP 743315103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00	47 830000						
	OTHER CHARGES 29							
8 Aug 02	PROGRESSIVE CORP OH COM	- 900 000	43 853 08	000	- 44 149 92	296 88	0 00	- 286 88
9 Aug 02	CUSIP 743315103							
Settled	CANTOR FITZGERALD & CO / 38 00	48 787100						
	OTHER CHARGES 1 33							
20 Aug 02	PROGRESSIVE CORP OH COM	400 000	21 501 35	000	- 19,587 27	1 914 08	0 00	1 914 08
23 Aug 02	CUSIP 743315103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	53 775000						
	OTHER CHARGES 65							
20 Aug 02	PROGRESSIVE CORP OH COM	100 000	5 434 33	000	- 4 898 82	537 51	0 00	537 51
23 Aug 02	CUSIP 743315103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	54 365000						
	OTHER CHARGES 17							

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Investment Transaction Detail

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

Sales

Equities

20 Aug 02	PROGRESSIVE CORP OH CCM	- 300 000	18 252 01	000	14 890 45	1 561 58	0 00	1 561 58
23 Aug 02	CUSIP 743315103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	54 185000						
	OTHER CHARGES 49							
20 Aug 02	PROGRESSIVE CORP OH COM	- 400 000	21 489 35	000	19 587 27	1 912 08	0 00	1 912 08
23 Aug 02	CUSIP 743315103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	53 770000						
	OTHER CHARGES 65							
20 Aug 02	PROGRESSIVE CORP OH CCM	- 600 000	32 753 01	000	29 380 80	3 372 11	0 00	3 372 11
23 Aug 02	CUSIP 743315103							
Settled	INSTINET / 6 00	54 600000						
	OTHER CHARGES 99							
20 Aug 02	PROGRESSIVE CORP OH COM	- 200 000	10 820 67	000	8 783 63	1 027 04	0 00	1 027 04
23 Aug 02	CUSIP 743315103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00	54 125000						
	OTHER CHARGES 33							
20 Aug 02	PROGRESSIVE CORP OH COM	200 000	10 784 67	000	- 8 783 63	1 001 04	0 00	1 001 04
23 Aug 02	CUSIP 743315103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00	53 995000						
	OTHER CHARGES 33							
21 Aug 02	PROGRESSIVE CORP OH COM	- 400 000	21,579 35	000	19 587 27	1 892 08	0 00	1 992 08
26 Aug 02	CUSIP 743315103							
Settled	INSTINET / 4 00	53 860000						
	OTHER CHARGES 65							
21 Aug 02	PROGRESSIVE CORP OH COM	500 000	27 144 18	000	24 484 08	2 660 10	0 00	2 660 10
26 Aug 02	CUSIP 743315103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 10 00	54 310000						
	OTHER CHARGES 82							
21 Aug 02	PROGRESSIVE CORP OH COM	800 000	43 217 89	000	39 174 53	4 043 36	0 00	4 043 36
26 Aug 02	CUSIP 743315103							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH /	54 084000						
	32 00							
	OTHER CHARGES 1 31							
21 Aug 02	PROGRESSIVE CORP OH COM	600 000	32 276 02	000	29 380 90	2 895 12	0 00	2 895 12
26 Aug 02	CUSIP 743315103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 12 00	53 815000						
	OTHER CHARGES 88							

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Sales								
Equities								
22 Aug 02 27 Aug 02 Settled	PROGRESSIVE CORP OH COM CUSIP 743315103 MERRILL LYNCH PIERCE FENNER & SMITH / 120 00 OTHER CHARGES 4 88	- 3 000 000 55 095300	165 160 82	000	- 148 804 50	18 258 42	0 00	18 258 42
23 Aug 02 28 Aug 02 Settled	PROGRESSIVE CORP OH COM CUSIP 743315103 MERRILL LYNCH PIERCE FENNER & SMITH / 24 00 OTHER CHARGES 1 00	- 600 000 55 135600	33 056 38	000	- 29 380 80	3,875 46	0 00	3 875 46
30 Aug 02 5 Sep 02 Settled	PROGRESSIVE CORP OH COM CUSIP 743315103	- 3 300 000 53 750000	177,375 00	000	180 213 00	- 2 838 00	0 00	- 2,838 00
11 Nov 02 14 Nov 02 Settled	PROGRESSIVE CORP OH COM CUSIP 743315103 SPEAR LEEDS AND KELLOGG / 1 50 OTHER CHARGES 17	- 100 000 53 883300	5,386 68	000	5 297 50	89 16	0 00	89 16
2 Dec 02 5 Dec 02 Settled	PROGRESSIVE CORP OH COM CUSIP 743315103 JONES & ASSOCIATES / 24 00 OTHER CHARGES 1 01	- 600 000 55 803200	33 456 81	000	31,785 00	1 871 81	0 00	1 871 81
2 Dec 02 5 Dec 02 Settled	PROGRESSIVE CORP OH COM CUSIP 743315103 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 51	300 000 58 175000	18,845 88	000	- 15 088 05	1 778 84	0 00	1 778 84
3 Dec 02 6 Dec 02 Settled	PROGRESSIVE CORP OH COM CUSIP 743315103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 17	- 100 000 55 550000	5 552 83	000	4 884 28	668 55	0 00	668 55
3 Dec 02 6 Dec 02 Settled	PROGRESSIVE CORP OH COM CUSIP 743315103 FIDELITY CAPITAL MARKETS / 138 00 OTHER CHARGES 5 71	- 3 400 000 55 702800	189,248 15	000	165,537 10	23 711 05	0 00	23,711 05
3 Dec 02 6 Dec 02 Settled	PROGRESSIVE CORP OH COM CUSIP 743315103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 17	- 100 000 55 830000	5 580 83	000	- 4 884 28	698 55	0 00	698 55

Portfolio Statement

Account number 5502
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Investment Transaction Detail

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

Sales

Equities

15 Aug 02 20 Aug 02 Settled	PROLOGIS CUSIP 743410102 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 80	- 1 200 000 24 720000	29,639 10	000	27 364 40	2 274 70	0 00	2 274 70
14 Aug 02 19 Aug 02 Settled	PROTECTIVE LIFE CORP CCM CUSIP 743674103 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 87	- 900 000 31 879700	29 782 86	000	- 30 691 10	- 1 928 24	0 00	- 1 828 24
3 Jan 02 8 Jan 02 Settled	PROVIDENT BANKSHARES CORP COM CUSIP 743859100 INVESTMENT TECHNOLOGY GROUP INC / 26 00 OTHER CHARGES 48	- 1 300 000 24 795000	32 207 01	000	31 538 00	669 01	0 00	669 01
30 Aug 02 5 Sep 02 Settled	PROVIDIAN FINL CORP COM CUSIP 74406A102	- 4 400 000 5 690000	24 092 00	000	- 22 022 00	2 970 00	0 00	2 970 00
28 Jun 02 3 Jul 02 Settled	PRUDENTIAL FINL INC COM CUSIP 744320102 SMITH BARNEY INC / 36 00 OTHER CHARGES 61	- 600 000 33 550000	20,093 39	000	19 549 20	544 19	0 00	544 19
11 Jul 02 18 Jul 02 Settled	PRUDENTIAL FINL INC COM CUSIP 744320102 SMITH BARNEY INC / 43 20 OTHER CHARGES 1 11	1 200 000 30 698500	36 793 89	000	39,055 00	2 281 11	0 00	2,281 11
18 Jul 02 23 Jul 02 Settled	PRUDENTIAL FINL INC COM CUSIP 744320102 UBS WARBURG LLC / 3 00 OTHER CHARGES 10	100 000 31 725000	3 169 40	000	3 214 80	- 45 40	0 00	- 45 40
19 Jul 02 24 Jul 02 Settled	PRUDENTIAL FINL INC COM CUSIP 744320102 UBS WARBURG LLC / 65 60 OTHER CHARGES 1 48	1 600 000 30 005000	49 390 81	000	- 49 886 04	- 505 13	0 00	- 505 13
22 Jul 02 25 Jul 02 Settled	PRUDENTIAL FINL INC COM CUSIP 744320102 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 1 90	- 2 000 000 31 520000	63 038 10	000	- 60 307 24	2 730 86	0 00	2,730 86
30 Aug 02 5 Sep 02 Settled	PRUDENTIAL FINL INC COM CUSIP 744320102	- 8 900 000 30 200000	268 780 00	000	- 282 812 40	14 032 40	0 00	- 14 032 40

Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
22 Jan 02 25 Jan 02 Settled	PUB SERVICE ENTERPRISE GROUP INC COM CUSIP 744573108 TROSTER SINGER CORP / 21 00 OTHER CHARGES 88	- 1 400 000 40 808800	57 251 58	000	39,883 18	17,268 42	0 00	17 268 42
4 Feb 02 7 Feb 02 Settled	PUB SERVICE ENTERPRISE GROUP INC COM CUSIP 744573108 CANTOR FITZGERALD & CO / 32 00 OTHER CHARGES 51	- 800 000 42 228700	33,750 45	000	- 22 847 52	10 902 83	0 00	10,902 83
5 Feb 02 8 Feb 02 Settled	PUB SERVICE ENTERPRISE GROUP INC COM CUSIP 744573108 INVESTMENT TECHNOLOGY GROUP INC / 32 00 OTHER CHARGES 1 02	- 1,800 000 42 185000	87 462 88	000	45,695 04	21 787 84	0 00	21 787 84
5 Feb 02 8 Feb 02 Settled	PUB SERVICE ENTERPRISE GROUP INC COM CUSIP 744573108 CANTOR FITZGERALD & CO / 140 00 OTHER CHARGES 2 23	- 3,500 000 42 326000	147,898 77	000	- 99 852 28	48 048 51	0 00	48 048 51
20 Feb 02 25 Feb 02 Settled	PUB SERVICE ENTERPRISE GROUP INC COM CUSIP 744573108 CANTOR FITZGERALD & CO / 24 00 OTHER CHARGES 1 8	- 600 000 41 787700	25 048 24	000	- 17 130 00	7 918 24	0 00	7,918 24
4 Mar 02 7 Mar 02 Settled	PUB SERVICE ENTERPRISE GROUP INC COM CUSIP 744573108 TROSTER SINGER CORP / 8 00 OTHER CHARGES 40	- 600 000 43 380000	28 018 80	000	- 17,127 24	8 891 38	0 00	8 891 38
4 Mar 02 7 Mar 02 Settled	PUB SERVICE ENTERPRISE GROUP INC COM CUSIP 744573108 INVESTMENT TECHNOLOG / GROUP INC / 2 00 OTHER CHARGES 1 7	- 100 000 43 315000	4 329 43	000	2 855 00	1 474 43	0 00	1 474 43
30 Aug 02 5 Sep 02 Settled	PUB SERVICE ENTERPRISE GROUP INC COM CUSIP 744573108	3,100 000 35 200000	109,120 00	000	- 108 204 25	815 75	0 00	915 75
20 Feb 02 25 Feb 02 Settled	PULTE HOMES INC COM CUSIP 745887101 CANTOR FITZGERALD & CO / 20 00 OTHER CHARGES 38	- 500 000 47 154300	23 558 79	000	- 19 807 50	3,749 29	0 00	3 749 29
21 Feb 02 28 Feb 02 Settled	PULTE HOMES INC COM CUSIP 745887101 TROSTER SINGER CORP / 1 00 OTHER CHARGES 15	200 000 47 625800	8 522 03	000	- 7,923 00	1,599 03	0 00	1 599 03

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Portfolio Statement

1 JAN.02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Equities

21 Feb 02 28 Feb 02 Settled	PULTE HOMES INC COM CUSIP 745867101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	100 000 47 725000	4 770 42	000	3,981 50	808 92	0 00	808 92
4 Mar 02 7 Mar 02 Settled	PULTE HOMES INC COM CUSIP 745867101 ROBB, PECK MCCOOEY CLEARING CORP / 54 00 OTHER CHARGES 1 48	- 1 800 000 54 465000	97,981 52	000	40 408 56	57 572 96	0 00	57 572 96
5 Mar 02 8 Mar 02 Settled	PULTE HOMES INC COM CUSIP 745867101 ROBB, PECK MCCOOEY CLEARING CORP / 68 00 OTHER CHARGES 1 77	2 200 000 53 398900	117 409 59	000	- 49,166 24	68 243 35	0 00	68,243 35
5 Mar 02 8 Mar 02 Settled	PULTE HOMES INC COM CUSIP 745867101 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 24	300 000 53 320000	15 989 76	000	6 734 76	9 255 00	0 00	9,255 00
5 Mar 02 8 Mar 02 Settled	PULTE HOMES INC COM CUSIP 745867101 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 49	- 600 000 53 390000	32 021 51	000	- 13 469 52	18 551 99	0 00	18 551 99
5 Mar 02 8 Mar 02 Settled	PULTE HOMES INC COM CUSIP 745867101 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 33	400 000 53 925000	21 561 67	000	8 979 68	12,581 99	0 00	12 581 99
30 Aug 02 5 Sep 02 Settled	PULTE HOMES INC COM CUSIP 745867101	900 000 47 740000	42 966 00	000	45 512 99	2,546 98	0 00	- 2 546 98
30 Aug 02 5 Sep 02 Settled	QLOGIC CORP COM CUSIP 747277101	1 400 000 33 550000	48 970 00	000	- 53,011 00	6 041 00	0 00	- 6 041 00
12 Sep 02 17 Sep 02 Settled	QLOGIC CORP COM CUSIP 747277101 SCHWAB CHARLES OTHER CHARGES 52	- 500 000 34 410000	17,204 48	000	19 048 85	- 1 844 37	0 00	- 1 844 37
17 Dec 02 20 Dec 02 Settled	QLOGIC CORP COM CUSIP 747277101 INSTINET / 8 00 OTHER CHARGES 70	600 000 38 370000	23 015 30	000	- 20 324 08	2,691 22	0 00	2 691 22

Portfolio Statement
 1 JAN 02 - 31 DEC 02
 Account number 5502
 Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Equities

17 Dec 02	LOGIC CORP COM	CUSIP 747277101	SCHWAB, CHARLES / 84 00	38 443400	2,800 000	107 554 27	70 901 10	36 653 17	0 00	38 653 17		
18 Dec 02	LOGIC CORP COM	CUSIP 747277101	SCHWAB, CHARLES / 84 00	38 443400	- 300 000	10 952 82	- 7 508 00	3 446 82	0 00	3 446 82		
23 Dec 02	LOGIC CORP COM	CUSIP 747277101	SCHWAB, CHARLES / 84 00	38 443400	- 300 000	10 952 82	- 7 508 00	3 446 82	0 00	3 446 82		
21 Oct 02	QUAKER FABRIC CORP NEW	CUSIP 747398103	OTHER CHARGES	33	- 200 000	1 269 98	- 2,760 28	- 1 490 30	0 00	- 1,490 30		
24 Oct 02	QUAKER FABRIC CORP NEW	CUSIP 747398103	INVESTMENT TECHNOLOGY GROUP INC / 4 00	04	- 200 000	1 269 98	- 2,760 28	- 1 490 30	0 00	- 1,490 30		
25 Oct 02	QUAKER FABRIC CORP NEW	CUSIP 747398103	INVESTMENT TECHNOLOGY GROUP INC / 168 00	1 57	- 8 400 000	51 784 43	- 84,889 18	43 104 75	0 00	43 104 75		
1 Mar 02	QUALCOMM INC COM	CUSIP 747525103	MORGAN STANLEY & CO INC / 27 00	47	- 800 000	31 011 55	- 132 742 44	101 730 89	0 00	101 730 89		
5 Mar 02	QUALCOMM INC COM	CUSIP 747525103	FIRST UNION CAPITAL MARKETS CLEARANCE	47	600 000	31 140 81	- 82,182 89	81 041 88	0 00	- 81 041 88		
18 Mar 02	QUALCOMM INC COM	CUSIP 747525103	MORGAN STANLEY & CO INC	88	- 1,000 000	43 640 34	78 270 38	- 32 630 04	0 00	- 32 630 04		
25 Jun 02	QUALCOMM INC COM	CUSIP 747525103	PRUDENTIAL SECURITIES INCORP / 3 00	08	- 100 000	2 702 22	- 7 589 63	- 4,897 41	0 00	- 4,897 41		
18 Jul 02	QUALCOMM INC COM	CUSIP 747525103	GOLDMAN SACHS & COMPANY / 12 00	37	- 400 000	12 182 07	30,330 14	- 18 138 07	0 00	- 18 138 07		
23 Jul 02	OTHER CHARGES				30 511100							

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Capital Gains and Losses for Tax on Investment Income

The Northern Trust Company

Portfolio Statement

1 JAN 02 31 DEC 02

Account number 5502
Account Name FAMILY CODE:FAM5502

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Investment Transaction Detail

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

Sales

Equities

22 Jul 02 25 Jul 02 Settled	QUALCOMM INC COM CUSIP 747525103 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 38	400 000 29 340000	11 735 84	000	- 30 125 00	18 389 38	0 00	18 380 38
30 Aug 02 5 Sep 02 Settled	QUALCOMM INC COM CUSIP 747525103	- 11,600 000 27 710000	321,438 00	000	471 059 03	- 149 623 03	0 00	149 623 03
30 Aug 02 5 Sep 02 Settled	QUINTILES TRANSNATIONAL CORP COM CUSIP 748767100	1 800 000 10 030000	18 054 00	000	18 171 00	117 00	0 00	117 00
2 Jan 02 7 Jan 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 749121109 INVESTMENT TECHNOLOGY GROUP INC / 44 00 OTHER CHARGES 47	- 2 200 000 14 015000	30 788 53	000	123 656 50	- 92 887 97	0 00	92 867 97
10 Jan 02 15 Jan 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 749121109 GOLDMAN SACHS & COMPANY / 13 20 OTHER CHARGES 09	- 400 000 13 852200	5 447 59	000	- 22 483 00	17 035 41	0 00	- 17 035 41
10 Jan 02 15 Jan 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 749121109 DEUTSCHE BANK SECURITIES INC / 8 00 OTHER CHARGES 03	100 000 13 500000	1 343 97	000	- 5 620 75	- 4 276 78	0 00	- 4 276 78
6 Feb 02 11 Feb 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 749121109 BERNSTEIN SANFORD C & CO / 88 00 OTHER CHARGES 22	1 600 000 8 944500	14 222 88	000	- 89 932 00	75 709 02	0 00	75 709 02
7 Feb 02 12 Feb 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 749121109 CREDIT SUISSE FIRST BOSTON CORPORATION / 252 00 OTHER CHARGES 54	- 4 000 000 8 882600	35,277 88	000	224 830 00	189 552 14	0 00	- 189 552 14
21 May 02 24 May 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 749121109 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 04	- 5 600 000 4 970000	27 831 18	000	314,762 00	288 930 84	0 00	- 286 930 84
11 Jun 02 14 Jun 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 749121109 LIQUIDNET INC / 18 00 OTHER CHARGES 12	- 800 000 4 869000	3 711 88	000	44 968 00	- 41 254 12	0 00	41 254 12

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales**Equities**

11 Jun 02 14 Jun 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 749121109 BERNSTEIN SANFORD C & CO / 48 80 OTHER CHARGES 18	- 1,200 000 4 725400	5,823 50	000	- 67,449 00	81 825 50	0 00	- 61 825 50
12 Jun 02 17 Jun 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 749121109 UBS WARBURG LLC / 21 00 OTHER CHARGES 10	- 700 000 4 401100	3,059 67	000	- 39 345 25	36,285 58	0 00	- 36,285 58
20 Jun 02 25 Jun 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 749121109 MORGAN STANLEY & CO INC / 57 00 OTHER CHARGES 29	1,900 000 4 909200	9 270 19	000	- 98 673 69	- 89 403 50	0 00	- 89 403 50
20 Jun 02 25 Jun 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 749121109 LIQUIDNET INC / 36 00 OTHER CHARGES 27	- 1 800 000 4 880000	8,747 73	000	- 101 173 50	- 92 425 77	0 00	92 425 77
26 Jun 02 1 Jul 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 749121109 CREDIT SUISSE FIRST BOSTON CORPORATION / 292 00 OTHER CHARGES 37	7,300 000 1 659400	11 821 25	000	165,324 90	- 153 503 65	0 00	153 503 65
30 Aug 02 5 Sep 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 749121109	25 400 000 3 250000	82 550 00	000	- 64 729 28	17 820 72	0 00	17 820 72
13 Sep 02 18 Sep 02 Settled	RADIANT GROUP INC COM CUSIP 750238101 CAPITAL INSTITUTIONAL SVC / 438 00 OTHER CHARGES 9 74	- 7 300 000 39 759000	289 793 98	000	- 183 175 25	106 818 71	0 00	106,818 71
21 Oct 02 24 Oct 02 Settled	RADIANT SYS INC COM CUSIP 75025N102 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 07	- 200 000 10 275000	2,050 83	000	- 1 940 00	110 83	0 00	110 83
22 Oct 02 25 Oct 02 Settled	RADIANT SYS INC COM CUSIP 75025N102 CANTOR FITZGERALD & CO OTHER CHARGES 2 38	- 7 700 000 10 157800	78 211 16	000	- 72 204 00	6 007 16	0 00	6,007 16
30 Aug 02 5 Sep 02 Settled	RADIOSHACK CORP COM CUSIP 750438103	- 2,600 000 21 790000	56 654 00	000	- 71 117 00	14 463 00	0 00	- 14,463 00

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Portfolio Statement

Account number 5502
Account Name: FAMILY CODE.FAM5502

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Investment Transaction Detail

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

Sales

Equities

18 Nov 02 21 Nov 02 Settled	RALCORP HLDGS INC NEW COM CUSIP 751028101 JONES & ASSOCIATES / 236 00 OTHER CHARGES 4 18	5 900 000 23 375100	137 672 93	000	- 122 100 50	15,572 43	0 00	15 572 43
18 Nov 02 22 Nov 02 Settled	RALCORP HLDGS INC NEW COM CUSIP 751028101 JONES & ASSOCIATES / 13 00 OTHER CHARGES 28	400 000 23 095900	9 222 08	000	- 8 278 00	944 08	0 00	944 08
21 Oct 02 24 Oct 02 Settled	RAMBUS INC DEL COM CUSIP 750917106 INVESTMENT TECHNOLOGY GROUP INC / 22 00 OTHER CHARGES 18	- 1 100 000 5 180000	5 675 82	000	- 8 656 35	- 3,980 53	0 00	3 980 53
22 Oct 02 25 Oct 02 Settled	RAMBUS INC DEL COM CUSIP 750917106 CANTOR FITZGERALD & CO OTHER CHARGES 31	2 000 000 5 000000	9 999 69	000	17 557 00	7 557 31	0 00	7 557 31
23 Oct 02 28 Oct 02 Settled	RAMBUS INC DEL COM CUSIP 750917106 CANTOR FITZGERALD & CO OTHER CHARGES 3 86	- 25 900 000 4 939400	127 928 60	000	- 226 649 29	- 98 722 69	0 00	- 98 722 69
18 Nov 02 21 Nov 02 Settled	RAMBUS INC DEL COM CUSIP 750917106 INVESTMENT TECHNOLOGY GROUP INC / 90 00 OTHER CHARGES 1 08	- 4 500 000 7 830700	35 597 07	000	38 608 25	- 3 009 18	0 00	3 009 18
18 Nov 02 21 Nov 02 Settled	RAMBUS INC DEL COM CUSIP 750917106 MERRILL PROFESSIONAL CLEARING CORP / 180 00 OTHER CHARGES 1 44	6 000 000 7 966700	47,618 76	000	49 320 00	- 1 701 24	0 00	1 701 24
30 Aug 02 5 Sep 02 Settled	RATIONAL SOFTWARE CORP COM NEW CUSIP 75409P202	2 800 000 6 800000	10 720 00	000	- 54 508 04	- 34 788 04	0 00	34,788 04
15 Jan 02 18 Jan 02 Settled	RAYMOND JAMES FNCL INC COM STK CUSIP 754730109 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 35 240000	3 521 94	000	- 2 829 00	692 94	0 00	892 94

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

▶ Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
15 Jan 02 18 Jan 02 Settled	RAYMOND JAMES FNCL INC COM STK CUSIP 754730109 MERRILL LYNCH PIERCE FENNER & SMITH / 308 00 OTHER CHARGES 4 09	- 7 700 000 35 390400	272,193 98	000	- 171,259 59	100 934 40	0 00	100 934 40
29 Jan 02 1 Feb 02 Settled	RAYMOND JAMES FNCL INC COM STK CUSIP 754730109 INSTINET / 23 00 OTHER CHARGES 1 17	- 2,300 000 33 870000	77 876 83	000	- 43 148 00	34,728 83	0 00	34 728 83
25 Jun 02 28 Jun 02 Settled	RAYQVAC CORP COM CUSIP 755081106 MERRILL LYNCH PIERCE FENNER & SMITH / 418 00 OTHER CHARGES 5 35	- 10 400 000 17 062400	177 027 61	000	- 180 987 85	18,039 76	0 00	18 039 76
30 Aug 02 5 Sep 02 Settled	RAYTHEON CO COM NEW CUSIP 755111507	- 6 000 000 35 000000	210 000 00	000	- 206 340 00	3,660 00	0 00	3 660 00
14 Aug 02 19 Aug 02 Settled	READERS DIGEST ASSN INC COM CL A NON VTG CUSIP 755287101 INVESTMENT TECHNOLOGY GROUP INC / 190 00 OTHER CHARGES 4 59	- 9 500 000 16 030000	152,080 41	000	183,287 00	- 41 198 59	0 00	- 41,198 59
3 Jan 02 8 Jan 02 Settled	RECKSON ASSOCS RLTY CORP REIT CUSIP 75621K106 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 11	- 300 000 23 420000	7 018 88	000	- 7 351 53	- 331 64	0 00	- 331 84
3 Jan 02 8 Jan 02 Settled	RECKSON ASSOCS RLTY CORP REIT CUSIP 75621K106 BNY ESI SECURITIES CO / 80 00 OTHER CHARGES 53	1 500 000 23 550000	35,264 47	000	- 36 757 68	- 1 493 19	0 00	- 1 493 19
14 Jan 02 17 Jan 02 Settled	RECKSON ASSOCS RLTY CORP REIT CUSIP 75621K106 MERRILL LYNCH PIERCE FENNER & SMITH / 320 00 OTHER CHARGES 2 83	8 000 000 23 559100	188,149 97	000	173,059 51	15,080 46	0 00	15,080 46
28 Feb 02 1 Mar 02 Settled	RED HAT INC COM CUSIP 756577102 CANTOR FITZGERALD & CO OTHER CHARGES 1 48	- 15,700 000 8 245000	88,045 02	000	137,811 76	- 39,768 74	0 00	- 39 768 74

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
28 Feb 02 1 Mar 02 Settled	RED HAT INC COM CUSIP 756577102 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 03	- 300 000 6 325000	1 891 47	000	2 634 72	743 25	0 00	- 743 25
28 Feb 02 1 Mar 02 Settled	RED HAT INC COM CUSIP 756577102 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 08	- 800 000 6 285000	5 019 82	000	- 7 025 82	2 008 00	0 00	- 2 008 00
28 Feb 02 1 Mar 02 Settled	RED HAT INC COM CUSIP 756577102 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 05	- 500 000 6 305000	3 142 45	000	4 391 20	1 248 75	0 00	- 1 248 75
28 Feb 02 1 Mar 02 Settled	RED HAT INC COM CUSIP 756577102 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 05	- 500 000 6 285000	3,132 45	000	4 391 20	- 1 258 75	0 00	1 258 75
28 Feb 02 1 Mar 02 Settled	RED HAT INC COM CUSIP 756577102 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 02	- 200 000 6 275000	1 250 88	000	1 758 48	505 50	0 00	- 505 50
28 Feb 02 1 Mar 02 Settled	RED HAT INC COM CUSIP 756577102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 01	- 100 000 6 285000	628 49	000	878 24	251 75	0 00	- 251 75
28 Feb 02 1 Mar 02 Settled	RED HAT INC COM CUSIP 756577102 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 02	- 200 000 6 390000	1 273 88	000	- 1 756 48	- 482 50	0 00	- 482 50
23 Jan 02 28 Jan 02 Settled	REEBOK INTL COM CUSIP 758110100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 28 075000	2,805 45	000	2 676 81	128 64	0 00	128 64
23 Jan 02 28 Jan 02 Settled	REEBOK INTL COM CUSIP 758110100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	100 000 28 080000	2,805 85	000	- 2 676 81	128 14	0 00	128 14

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
23 Jan 02 28 Jan 02 Settled	REEBOK INTL COM CUSIP 758110100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 27 570000	2 754 95	000	2 876 81	78 14	0 00	78 14
23 Jan 02 28 Jan 02 Settled	REEBOK INTL COM CUSIP 758110100 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 17	- 400 000 27 735000	11 085 83	000	- 10 437 43	648 40	0 00	648 40
23 Jan 02 28 Jan 02 Settled	REEBOK INTL COM CUSIP 758110100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 27 815000	2 779 45	000	- 2 876 81	102 64	0 00	102 84
23 Jul 02 28 Jul 02 Settled	REEBOK INTL COM CUSIP 758110100 FIDELITY CAPITAL MARKETS / 64 00 OTHER CHARGES 1 12	- 1,600 000 23 250400	37,135 52	000	40 857 00	- 3,521 48	0 00	- 3 521 48
23 Jul 02 28 Jul 02 Settled	REEBOK INTL COM CUSIP 758110100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	- 100 000 23 215000	2 319 43	000	- 2,881 50	- 542 07	0 00	- 542 07
23 Jul 02 28 Jul 02 Settled	REEBOK INTL COM CUSIP 758110100 INSTINET / 8 00 OTHER CHARGES 43	- 600 000 23 320000	13 985 57	000	- 17 167 50	- 3,181 83	0 00	3 181 83
30 Aug 02 5 Sep 02 Settled	REEBOK INTL COM CUSIP 758110100	- 800 000 24 460000	22 014 00	000	- 23 967 00	- 1 853 00	0 00	- 1,853 00
18 Oct 02 21 Oct 02 Settled	REEBOK INTL COM CUSIP 758110100 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 39	- 500 000 25 455000	12,717 11	000	- 12 012 20	704 81	0 00	704 81
18 Oct 02 21 Oct 02 Settled	REEBOK INTL COM CUSIP 758110100 BNY ESI SECURITIES CO / 18 00 OTHER CHARGES 30	- 400 000 24 850000	9 923 70	000	- 9 618 88	304 82	0 00	304 82
30 Aug 02 5 Sep 02 Settled	REGIONS FNCL CORP COM CUSIP 758940100	- 3 500 000 35 720000	125 020 00	000	- 119 834 57	5 185 43	0 00	5,185 43

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

3 Jan 02 8 Jan 02 Settled	REGISTER COM INC COM CUSIP 75914G101 INVESTMENT TECHNOLOGY GROUP INC / 118 00 OTHER CHARGES .7	- 5 900 000 10 870000	64 014 03	000	69 951 58	- 5 837 55	0 00	- 5,037 55
3 Jan 02 8 Jan 02 Settled	REGISTER COM INC COM CUSIP 75914G101 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES .2	1 300 000 11 065000	14 358 28	000	15 413 08	1 054 78	0 00	1 054 78
28 Feb 02 1 Mar 02 Settled	REGISTER COM INC COM CUSIP 75914G101 INVESTMENT TECHNOLOGY GROUP INC / 272 00 OTHER CHARGES 1 75	13 600 000 8 550000	116 006 25	000	137 093 03	- 21 086 78	0 00	21 086 78
13 Mar 02 18 Mar 02 Settled	REGISTER COM INC COM CUSIP 75914G101 INVESTMENT TECHNOLOGY GROUP INC / 34 00 OTHER CHARGES '3	- 1 700 000 8 705000	14,764 27	000	15 268 00	- 501 73	0 00	- 501 73
13 Mar 02 18 Mar 02 Settled	REGISTER COM INC COM CUSIP 75914G101 TROSTER SINGER CORP OTHER CHARGES '0	3,800 000 8 674800	32 964 12	000	33 892 39	- 928 27	0 00	928 27
13 Mar 02 18 Mar 02 Settled	REGISTER COM INC COM CUSIP 75914G101 INSTINET / 23 00 OTHER CHARGES 11	- 2 300 000 8 750000	20,101 69	000	- 20 589 50	487 81	0 00	- 487 81
14 Mar 02 19 Mar 02 Settled	REGISTER COM INC COM CUSIP 75914G101 TROSTER SINGER CORP OTHER CHARGES 40	- 3 000 000 8 725000	28,174 60	000	26 723 70	- 549 10	0 00	549 10
11 Oct 02 11 Oct 02 Settled	RELIANT RES INC COM CUSIP 75952B105	- 0 140 0 000000	0 23	000	0 77	0 54	0 00	0 54
11 Oct 02 11 Oct 02 Settled	RELIANT RES INC COM CUSIP 75952B105	- 0 140 0 000000	0 23	000	0 56	- 0 33	0 00	0 33
18 Oct 02 21 Oct 02 Settled	RELIANT RES INC COM CUSIP 75952B105 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES '02	- 300 000 1 345000	397 48	000	- 1 199 44	- 801 86	0 00	801 86

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

▶ Investment Transaction Detail

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

Sales**Equities**

18 Oct 02 21 Oct 02 Settled	RELIANT RES INC COM CUSIP 75952B105 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 08	- 1 300 000 1 380000	1,787 94	000	- 5 197 58	3 428 65	0 00	- 3 428 65
18 Oct 02 21 Oct 02 Settled	RELIANT RES INC COM CUSIP 75952B105 LEHMAN BROTHERS INC / 252 00 OTHER CHARGES 28	- 6 300 000 1 348300	8 242 03	000	25 169 97	18,927 94	0 00	18 927 94
18 Oct 02 21 Oct 02 Settled	RELIANT RES INC COM CUSIP 75952B105 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 02	- 300 000 1 360000	401 98	000	- 1 199 45	797 47	0 00	- 797 47
17 Oct 02 22 Oct 02 Settled	RELIANT RES INC COM CUSIP 75952B105 INSTINET / 7 00 OTHER CHARGES 03	- 700 000 1 280000	888 97	000	- 2 796 50	- 1,807 53	0 00	1 907 53
17 Oct 02 22 Oct 02 Settled	RELIANT RES INC COM CUSIP 75952B105 LEHMAN BROTHERS INC / 89 84 OTHER CHARGES 07	1,746 000 1 268900	2 145 58	000	- 6,857 50	4 811 91	0 00	4 811 91
25 Jun 02 28 Jun 02 Settled	REP BANCORP INC COM CUSIP 780282103 INVESTMENT TECHNOLOGY GROUP INC / 182 00 OTHER CHARGES 4 08	- 9,100 000 14 804200	134 532 16	000	110 015 59	24 518 57	0 00	24 518 57
25 Jun 02 28 Jun 02 Settled	REP BANCORP INC COM CUSIP 780282103 TROSTER SINGER CORP OTHER CHARGES 01	- 10 000 14 550000	145 49	000	124 41	21 08	0 00	21 08
1 Jul 02 5 Jul 02 Settled	RESPIRONICS INC COM CUSIP 781230101 JEFFERIES & COMPANY OTHER CHARGES 4 69	- 4 700 000 33 140000	155 753 31	000	- 142 860 80	12 892 51	0 00	12 892 51
2 Jul 02 8 Jul 02 Settled	RESPIRONICS INC COM CUSIP 781230101 JEFFERIES & COMPANY OTHER CHARGES 88	- 900 000 32 130000	28 918 12	000	22,480 92	8 435 20	0 00	8,435 20

Portfolio Statement

Account number 5502
Account Name: FAMILY CODE FAM5502

1 JAN 02 31 DEC 02

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
15 May 01 18 May 01 Pending	REVERSAL RFS HOTEL INVS INC COM CUSIP 74955J108 LEHMAN BROTHERS INC NEW YORK / -150 00 OTHER CHARGES 1 45	3 000 000	43 348 55	000	34 012 98	- 9 335 57	0 00	- 9 335 57
15 May 01 18 May 01 Pending	RFS HOTEL INVS INC COM CUSIP 74955J108 LEHMAN BROTHERS INC / 150 00 OTHER CHARGES 1 45	3,000 000	43 348 55	000	33,816 93	9 531 62	0 00	9 531 62
10 Jul 01 13 Jul 01 Pending	REVERSAL RFS HOTEL INVS INC COM CUSIP 74955J108 TROSTER SINGER CORP / 1 50 OTHER CHARGES - 05	100 000	- 1 448 45	000	1 082 75	365 70	0 00	- 365 70
10 Jul 01 13 Jul 01 Pending	RFS HOTEL INVS INC COM CUSIP 74955J108 TROSTER SINGER CORP / 1 50 OTHER CHARGES 35	100 000	1 448 45	000	1 076 01	372 44	0 00	372 44
11 Jul 01 18 Jul 01 Pending	REVERSAL RFS HOTEL INVS INC COM CUSIP 74955J108 INSTINET / 8 00 OTHER CHARGES 29	600 000	- 8 609 71	000	6 498 50	- 2,113 21	0 00	2 113 21
11 Jul 01 18 Jul 01 Pending	REVERSAL RFS HOTEL INVS INC COM CUSIP 74955J108 ACCESS SECURITIES INC / 50 00 OTHER CHARGES 19	1 000 000	14 392 31	000	10 827 50	- 3 564 81	0 00	3 564 81
11 Jul 01 16 Jul 01 Pending	RFS HOTEL INVS INC COM CUSIP 74955J108 ACCESS SECURITIES INC / 50 00 OTHER CHARGES 19	- 1 000 000	14 392 31	000	10 760 09	3 632 22	0 00	3 632 22
11 Jul 01 16 Jul 01 Pending	RFS HOTEL INVS INC COM CUSIP 74955J108 INSTINET / 8 00 OTHER CHARGES 29	600 000	8 609 71	000	6 456 05	2 153 66	0 00	2 153 66
12 Jul 01 17 Jul 01 Pending	REVERSAL RFS HOTEL INVS INC COM CUSIP 74955J108 ACCESS SECURITIES INC / -70 00 OTHER CHARGES - 67	1 400 000	19 038 55	000	14 275 50	5 663 05	0 00	5 663 05

Portfolio Statement
 1 JAN 02 - 31 DEC 02

Account number 5502
 Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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Trade date	Security description	Asset ID	Shares/PA	Price	Transaction amount	Principal	Accrued interest	Cost	Market	Realized gain/loss	Total
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Sales

Equities

12 Jul 01	RFS HOTEL INVS INC COM		18 838 55		- 1 400 000			000	- 14 181 11	5 757 44	0 00
17 Jul 01	CUSIP 74855108										
	ACCESS SECURITIES INC / 70 00				14 282300						
	OTHER CHARGES										
13 Jul 01	REVERSAL RFS HOTEL INVS INC COM		- 31,607 68		2 200 000			000	21,755 31	8 852 35	0 00
18 Jul 01	CUSIP 74855108										
	ACCESS SECURITIES INC / -110 00				14 417600						
	OTHER CHARGES										
13 Jul 01	RFS HOTEL INVS INC COM		31,607 68		- 2 200 000			000	- 21 729 58	9 978 07	0 00
18 Jul 01	CUSIP 74855108										
	ACCESS SECURITIES INC / 110 00				14 417600						
	OTHER CHARGES										
3 Jan 02	ROADWAY CORPORATION		138 157 85		- 3 700 000			000	81,408 82	54,749 13	0 00
8 Jan 02	CUSIP 769742107										
	KNIGHT SECURITIES LP				38 800000						
	OTHER CHARGES										
4 Jan 02	ROADWAY CORPORATION		157 476 63		- 4 200 000			000	- 83 034 00	74,442 83	0 00
8 Jan 02	CUSIP 769742107										
	KNIGHT SECURITIES LP				37 485000						
	OTHER CHARGES										
8 Oct 02	ROBBINS & MYERS INC COM		53,693 34		- 3 300 000			000	65 373 00	- 11 679 68	0 00
11 Oct 02	CUSIP 770188103										
	GOLDMAN SACHS & COMPANY / 89 00				18 301200						
	OTHER CHARGES										
8 Mar 02	ROBERT HALF INTL INC COM		100 774 48		- 3,400 000			000	- 87 995 75	32,778 73	0 00
13 Mar 02	CUSIP 770323103										
	LEHMAN BROTHERS INC / 204 00				29 700000						
	OTHER CHARGES										
8 Mar 02	ROBERT HALF INTL INC COM		101 318 47		- 3 400 000			000	87 995 75	33,322 72	0 00
13 Mar 02	CUSIP 770323103										
	BLAIR, WILLIAM & CO / 204 00				29 880000						
	OTHER CHARGES										
8 Mar 02	ROBERT HALF INTL INC COM		118 461 01		- 4 000 000			000	79 895 00	38 468 01	0 00
13 Mar 02	CUSIP 770323103										
	BANC AMERICA SECUR MONTGOMERY DIV /				29 875700						
	OTHER CHARGES										

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The Northern Trust Company

Portfolio Statement

Account number 5502
Account Name FAMILY CODE FAM5502

1 JAN 02 - 31 DEC 02

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Investment Transaction Detail

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

Sales

Equities

30 Aug 02 5 Sep 02 Settled	ROBERT HALF INTL INC COM CUSIP 770323103	2 700 000 17 320000	48,784 00	000	- 46 210 50	553 50	0 00	553 50
25 Jan 02 30 Jan 02 Settled	ROCKWELL AUTOMATION CUSIP 773903109 LAZARD FRERES & CO / CO 00 OTHER CHARGES 15	- 500 000 18 722000	9 330 85	000	9 388 88	- 58 03	0 00	- 58 03
2 Apr 02 5 Apr 02 Settled	ROCKWELL AUTOMATION CUSIP 773903109 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	100 000 20 045000	2 002 43	000	- 1 866 00	136 43	0 00	136 43
3 Apr 02 8 Apr 02 Settled	ROCKWELL AUTOMATION CUSIP 773903109 JONES & ASSOCIATES / 38 00 OTHER CHARGES 53	- 900 000 19 290100	17 324 56	000	- 16 788 88	535 68	0 00	535 68
14 Aug 02 19 Aug 02 Settled	ROCKWELL AUTOMATION CUSIP 773903109 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 64	- 1,200 000 17 825000	21 125 36	000	25 578 32	- 4 453 96	0 00	- 4 453 96
30 Aug 02 5 Sep 02 Settled	ROCKWELL AUTOMATION CUSIP 773903109	2,800 000 18 420000	51 576 00	000	50 348 10	1 227 90	0 00	1 227 90
9 Jan 02 14 Jan 02 Settled	ROCKWELL COLLINS INC COM CUSIP 774341101 MERRILL LYNCH PIERCE FENNER & SMITH / 60 00 OTHER CHARGES 45	- 1 500 000 19 913800	28 810 25	000	39 480 82	- 9 670 57	0 00	- 9 670 57
30 Aug 02 5 Sep 02 Settled	ROCKWELL COLLINS INC COM CUSIP 774341101	- 2 800 000 21 250000	59,500 00	000	63 876 00	- 4,376 00	0 00	4,376 00
21 Oct 02 24 Oct 02 Settled	ROGERS CORP COM CUSIP 775133101 INVESTMENT TECHNOLOGY GROUP INC / 84 00 OTHER CHARGES 3 31	4 200 000 28 175000	109 847 69	000	137 388 94	27,541 25	0 00	27 541 25
3 Jan 02 8 Jan 02 Settled	ROHM & HAAS CO COM CUSIP 775371107 WEEDEN AND & CO / 8 80 OTHER CHARGES 11	200 000 38 023800	7 185 81	000	- 5,999 88	1 195 95	0 00	1 195 95

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	ROHM & HAAS CO COM CUSIP 775371107	- 3,300 000 38 380000	120 087 00	000	108 837 15	13 249 85	0 00	13 249 85
3 Oct 02 8 Oct 02 Settled	ROHM & HAAS CO COM CUSIP 775371107 ACCESS SECURITIES INC / 38 00 OTHER CHARGES 86	- 900 000 31 883700	28 460 47	000	34,358 50	- 5 898 03	0 00	- 5,898 03
14 Aug 02 18 Aug 02 Settled	ROUSE CO COM CUSIP 778273101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 10	- 100 000 30 890000	3 088 90	000	- 2 768 00	320 90	0 00	320 90
15 Aug 02 20 Aug 02 Settled	ROUSE CO COM CUSIP 778273101 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 47	- 500 000 31 082500	15 520 78	000	13 830 00	1 690 78	0 00	1,690 78
30 Aug 02 5 Sep 02 Settled	ROWAN COMPANIES INC COM CUSIP 779382100	1,400 000 20 580000	28 812 00	000	- 25 948 24	2 865 78	0 00	2 865 78
18 Oct 02 21 Oct 02 Settled	ROWAN COMPANIES INC COM CUSIP 779382100 SPEAR LEEDS AND KELLOGG / 3 00 OTHER CHARGES 13	- 200 000 20 890000	4 174 87	000	4 302 00	- 127 13	0 00	- 127 13
18 Oct 02 21 Oct 02 Settled	ROWAN COMPANIES INC COM CUSIP 779382100 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 77	1 200 000 21 185000	25 397 23	000	- 24 819 50	577 73	0 00	577 73
10 Jun 02 13 Jun 02 Settled	RPM INTL INC CUSIP 749685103 FIDELITY CAPITAL MARKETS / 84 00 OTHER CHARGES 1 00	- 2,100 000 15 741400	32,971 94	000	- 30,919 58	2 052 38	0 00	2 052 38
18 Jul 02 19 Jul 02 Settled	RPM INTL INC CUSIP 749685103 INSTINET / 38 00 OTHER CHARGES 1 47	3,600 000 13 520000	48 634 53	000	- 52 419 88	3 785 13	0 00	3,785 13
29 Jul 02 1 Aug 02 Settled	RPM INTL INC CUSIP 749685103 JONES & ASSOCIATES / 11 00 OTHER CHARGES 1 21	2,800 000 14 308700	39,945 55	000	- 34 883 04	5 082 51	0 00	5 082 51

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

13 Aug 02	RPM INTL INC	- 3 000 000	44 878 84	000	- 34 187 48	10 691 16	0 00	10 691 16
18 Aug 02	CUSIP 749685103							
Settled	FIDELITY CAPITAL MARKETS / 120 00 OTHER CHARGES 1 38	15 000000						
8 Oct 02	RPM INTL INC	- 1 200 000	17 591 46	000	10 291 20	7 300 26	0 00	7 300 26
11 Oct 02	CUSIP 749685103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 54	14 680000						
8 Oct 02	RPM INTL INC	8 200 000	119 388 40	000	70 323 20	49 065 20	0 00	49 065 20
11 Oct 02	CUSIP 749685103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 164 00 OTHER CHARGES 3 63	14 580000						
8 Oct 02	RPM INTL INC	- 1 600 000	22 810 51	000	- 13 721 60	9 088 91	0 00	9 088 91
11 Oct 02	CUSIP 749685103							
Settled	JONES & ASSOCIATES / 84 30 OTHER CHARGES 65	14 287000						
10 Jun 02	RUBY TUESDAY INC COM	- 4 600 000	103,818 87	000	88 339 50	15 478 37	0 00	15 478 37
13 Jun 02	CUSIP 781182100							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 92 00 OTHER CHARGES 3 13	22 590000						
16 Jul 02	RUBY TUESDAY INC COM	- 2 400 000	45 694 62	000	- 33 542 16	12 152 46	0 00	12 152 46
19 Jul 02	CUSIP 781182100							
Settled	INSTINET / 24 00 OTHER CHARGES 1 38	19 050000						
29 Jul 02	RUBY TUESDAY INC COM	1 800 000	35,670 24	000	18 439 92	17 230 32	0 00	17 230 32
1 Aug 02	CUSIP 781182100							
Settled	JONES & ASSOCIATES / 72 00 OTHER CHARGES 1 08	19 857400						
28 Aug 02	RUBY TUESDAY INC COM	- 9 800 000	191 677 31	000	- 89 134 10	103 543 21	0 00	103 543 21
29 Aug 02	CUSIP 781182100							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 392 00 OTHER CHARGES 5 79	19 598500						
14 Feb 02	RURAL CELLULAR CORP CL A	- 2 550 000	18 104 72	000	- 127 262 85	- 109 158 13	0 00	109,158 13
20 Feb 02	CUSIP 781904107							
Settled	TROSTER SINGER CORP OTHER CHARGES 28	7 100000						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
19 Feb 02 22 Feb 02 Settled	RURAL CELLULAR CORP CL A CUSIP 781904107 TROSTER SINGER CORP OTHER CHARGES 45	- 5 950 000 5 021300	28 876 28	000	296 846 65	- 267 070 38	0 00	267 070 38
30 Aug 02 5 Sep 02 Settled	RYDER SYS INC COM CUSIP 783549108	900 000 26 140000	23 528 00	000	23,913 00	- 387 00	0 00	- 387 00
18 Nov 02 21 Nov 02 Settled	RYERSON TULL INC NEW COM CUSIP 78375P107 INVESTMENT TECHNOLOGY GROUP INC / 154 00 OTHER CHARGES 1 60	- 7 700 000 8 875000	52,781 90	000	- 62 787 34	- 10 005 44	0 00	- 10 005 44
8 Dec 02 12 Dec 02 Settled	RYERSON TULL INC NEW COM CUSIP 78375P107 FIDELITY CAPITAL MARKETS / 384 00 OTHER CHARGES 1 88	- 9 600 000 8 850000	65,374 02	000	- 76 970 01	- 11 595 89	0 00	- 11,595 89
13 Mar 02 18 Mar 02 Settled	RYLAND GROUP INC COM CUSIP 783764103 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 89	700 000 83 885000	65 704 51	000	31,003 00	34,701 51	0 00	34,701 51
13 Mar 02 18 Mar 02 Settled	RYLAND GROUP INC COM CUSIP 783764103 INSTINET / 9 00 OTHER CHARGES 1 28	- 800 000 84 500000	85 039 72	000	39 881 00	45,178 72	0 00	45 178 72
15 Jan 02 18 Jan 02 Settled	S JERSEY INDS INC COM CUSIP 838518108 STATE STREET BROKERAGE SVCS / 2 00 OTHER CHARGES 05	- 100 000 32 350000	3 232 95	000	- 3 048 75	184 20	0 00	184 20
15 Jan 02 18 Jan 02 Settled	S JERSEY INDS INC COM CUSIP 838518108 TROSTER SINGER CORP / 1 50 OTHER CHARGES 05	100 000 32 340000	3 232 45	000	- 3 001 50	230 95	0 00	230 85
17 Jan 02 23 Jan 02 Settled	S JERSEY INDS INC COM CUSIP 838518108 TROSTER SINGER CORP / 7 50 OTHER CHARGES 25	- 500 000 32 353800	16,169 15	000	- 14,970 69	1 188 46	0 00	1 188 46

Portfolio Statement
 Account number 5502
 Account Name, FAMILY CODE FAM5502
 JAN 02 31 DEC 02

Investment Transaction Detail

Trade date	Security description	Asset ID	Shares/PAR	Transaction amount	Cost	Market	Translation	Total
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Sales

Trade date	Trade Status	Broker/Commission	Price	Principal	Accrued Interest	Realized gain/loss
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Equities

29 Jan 02	Sold	S JERSEY INDS INC COM	CUSIP 838518108	- 600 000	19 322 71	- 17 804 46	1 518 25	1 518 25
			MERRILL PROFESSIONAL CLEARING CORP /					
			OTHER CHARGES					9 00
13 Feb 02	Sold	S JERSEY INDS INC COM	CUSIP 838518108	- 100 000	3 092 95	2 930 00	162 85	162 95
			INVESTMENT TECHNOLOGY GROUP INC / 2 00					
			OTHER CHARGES					30 950000
13 Feb 02	Sold	S JERSEY INDS INC COM	CUSIP 838518108	- 300 000	9 238 36	8 653 30	585 06	585 06
			INVESTMENT TECHNOLOGY GROUP INC / 6 00					
			OTHER CHARGES					30 815000
13 Feb 02	Sold	S JERSEY INDS INC COM	CUSIP 838518108	- 200 000	6 184 90	- 5 797 10	387 80	387 80
			INVESTMENT TECHNOLOGY GROUP INC / 3 00					
			OTHER CHARGES					30 940000
14 Feb 02	Sold	S JERSEY INDS INC COM	CUSIP 838518108	- 900 000	27 719 58	23 959 70	3 759 88	3 759 88
			INVESTMENT TECHNOLOGY GROUP INC / 18 00					
			OTHER CHARGES					30 820000
17 Apr 02	Sold	S W BANCORPORATION TEX INC COM	CUSIP 84476R109	7 700 000	268 788 89	192 808 00	75 980 89	75 980 89
			KNIGHT SECURITIES L P					
			OTHER CHARGES					34 908700
12 Apr 02	Sold	S W BANCORPORATION TEX INC COM	CUSIP 84476R109	100 000	3 484 89	- 3 077 00	407 89	407 89
			INVESTMENT TECHNOLOGY GROUP INC / 2 00					
			OTHER CHARGES					34 870000
3 Jan 02	Sold	S W GAS CORP COM	CUSIP 844895102	- 1 200 000	27 215 59	- 28 006 56	790 87	790 87
			INVESTMENT TECHNOLOGY GROUP INC / 24 00					
			OTHER CHARGES					22 700000
18 Mar 02	Sold	S W AIRL CO COM	CUSIP 844741108	- 3 900 000	77 183 74	- 73 896 41	3 287 33	3 287 33
			MORGAN STANLEY & CO INC					
			OTHER CHARGES					19 791000

The Northern Trust Company

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Capital Gains and Losses for Tax on Investment Income

Portfolio Statement 1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

Trade date Security description Shares/PAR Transaction amount Market Realized gain/loss

Trade date Asset ID Broker/Commission Price Principal Accrued Interest Total

Sales

Equities

12 Apr 02	S W AIRL CO COM	CUSIP 844741108	- 600 000	11,512 45	000	- 11,191 32	321 13	0 00	321 13
17 Apr 02	GOLDMAN SACHS & COMPANY	CUSIP 844741108	19 188000						
		OTHER CHARGES							
16 May 02	S W AIRL CO COM	CUSIP 844741108	- 400 000	7 040 08	000	- 7,480 88	420 82	0 00	- 420 82
21 May 02	ISI GROUP INC / 12 00	CUSIP 844741108	17 830700						
		OTHER CHARGES							
21 May 02	S W AIRL CO COM	CUSIP 844741108	- 200 000	3,297 90	000	- 3,730 44	432 54	0 00	- 432 54
24 May 02	DEUTSCHE BANK SECURITIES INC	CUSIP 844741108	16 490000						
		OTHER CHARGES							
24 May 02	S W AIRL CO COM	CUSIP 844741108	- 200 000	3,393 07	000	- 3,730 44	- 337 37	0 00	- 337 37
30 May 02	CIBC WORLD MARKETS CORP NEW YORK / 8 80	CUSIP 844741108	17 009900						
		OTHER CHARGES							
2 Aug 02	S W AIRL CO COM	CUSIP 844741108	- 2 600 000	33 664 56	000	- 47 089 54	- 13 434 98	0 00	13 434 98
7 Aug 02	MORGAN STANLEY & CO INC / 108 80	CUSIP 844741108	12 889300						
		OTHER CHARGES							
8 Aug 02	S W AIRL CO COM	CUSIP 844741108	- 600 000	7 717 86	000	- 8 286 76	1 568 90	0 00	- 1 568 90
8 Aug 02	DEUTSCHE BANK SECURITIES INC / 39 00	CUSIP 844741108	12 928500						
		OTHER CHARGES							
30 Aug 02	S W AIRL CO COM	CUSIP 844741108	- 11 700 000	166 257 00	000	- 140,551 41	25 705 59	0 00	25 705 59
5 Sep 02	SABRE HLDGS CORP	CUSIP 785905100	- 2 200 000	59 202 00	000	- 53 041 78	6 160 22	0 00	6 160 22
30 Aug 02	SAFECO CORP COM	CUSIP 786428100	1 800 000	62 908 00	000	- 63,815 75	- 906 75	0 00	906 75
5 Sep 02	SAFEMAY INC COM NEW	CUSIP 786514208	- 200 000	8 248 88	000	- 10 212 63	- 1,965 64	0 00	- 1 965 64
12 Feb 02	LEGG MASON WOOD WALKER INC / 8 00	CUSIP 786514208	41 265800						
		OTHER CHARGES							

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The Northern Trust Company

Portfolio StatementAccount number 5502
Account Name FAMILY CODE FAM5502

1 JAN 02 - 31 DEC 02

Investment Transaction Detail

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

Sales**Equities**

7 Feb 02 12 Feb 02 Settled	SAFEWAY INC COM NEW CUSIP 786514208 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 28	600 000 41 656700	24 981 64	000	30 550 92	- 5 569 28	0 00	5 569 28
28 Feb 02 5 Mar 02 Settled	SAFEWAY INC COM NEW CUSIP 786514208 ISI GROUP INC / 15 00 OTHER CHARGES 33	- 500 000 43 220000	21 594 67	000	25 288 25	3 691 58	0 00	3 691 58
1 Mar 02 6 Mar 02 Settled	SAFEWAY INC COM NEW CUSIP 786514208 THOMAS WEISEL PARTNERS LLC / 3 00 OTHER CHARGES 07	100 000 43 985800	4 385 51	000	5 055 73	670 22	0 00	670 22
28 Mar 02 3 Apr 02 Settled	SAFEWAY INC COM NEW CUSIP 786514208 LEGG MASON WOOD WALKER INC / 21 00 OTHER CHARGES 47	700 000 44 574600	31,180 75	000	35 390 11	- 4 209 38	0 00	4 209 38
2 Apr 02 5 Apr 02 Settled	SAFEWAY INC COM NEW CUSIP 786514208 ISI GROUP INC / 6 00 OTHER CHARGES 21	200 000 43 918200	8 778 97	000	10 101 98	- 1 324 99	0 00	- 1 324 99
2 Apr 02 5 Apr 02 Settled	SAFEWAY INC COM NEW CUSIP 786514208 ISI GROUP INC / 15 00 OTHER CHARGES 67	- 500 000 43 916200	21,942 43	000	25 128 20	- 3 186 77	0 00	3 186 77
3 Apr 02 8 Apr 02 Settled	SAFEWAY INC COM NEW CUSIP 786514208 ISI GROUP INC / 3 00 OTHER CHARGES 14	- 100 000 44 034800	4 400 35	000	- 5 025 84	- 625 48	0 00	625 48
4 Apr 02 8 Apr 02 Settled	SAFEWAY INC COM NEW CUSIP 786514208 ISI GROUP INC / 3 00 OTHER CHARGES 14	- 100 000 44 064000	4 403 28	000	- 5 025 84	622 58	0 00	622 58
4 Apr 02 9 Apr 02 Settled	SAFEWAY INC COM NEW CUSIP 786514208 ISI GROUP INC / 9 00 OTHER CHARGES 40	- 300 000 44 064000	13 208 80	000	- 14 885 67	- 1 675 87	0 00	1,675 87

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Sales								
Equities								
8 Apr 02	SAFEWAY INC COM NEW	- 300 000	13 080 83	000	- 14,885 87	1 804 84	0 00	- 1 804 84
11 Apr 02	CUSIP 788514208							
Settled	SCOTT & STRINGFELLOW INVESTMENT / 12 30 OTHER CHARGES 40	43 845 100						
9 Apr 02	SAFEWAY INC COM NEW	- 300 000	13 285 60	000	- 14 885 87	1 620 07	0 00	- 1 620 07
12 Apr 02	CUSIP 788514208							
Settled	SCOTT & STRINGFELLOW INVESTMENT / 8 00 OTHER CHARGES 40	44 250 000						
11 Apr 02	SAFEWAY INC COM NEW	- 1 100 000	47 516 58	000	- 54 580 79	7 064 21	0 00	- 7 064 21
18 Apr 02	CUSIP 788514208							
Settled	ISI GROUP INC / 33 00 OTHER CHARGES 1 44	43 228 200						
18 Apr 02	SAFEWAY INC COM NEW	- 300 000	13 233 14	000	- 14 885 87	- 1 652 53	0 00	- 1 652 53
19 Apr 02	CUSIP 788514208							
Settled	BANC AMERICA SECUR MONTGOMERY DIV / 13 80 OTHER CHARGES 40	44 157 800						
18 Apr 02	SAFEWAY INC COM NEW	- 300 000	13 413 85	000	- 14,885 87	- 1 471 82	0 00	1 471 82
23 Apr 02	CUSIP 788514208							
Settled	ISI GROUP INC / 8 00 OTHER CHARGES 41	44 744 200						
18 Apr 02	SAFEWAY INC COM NEW	- 300 000	13 420 60	000	- 14 885 87	1 465 07	0 00	1 465 07
24 Apr 02	CUSIP 788514208							
Settled	CANTOR FITZGERALD & CO / 15 90 OTHER CHARGES 41	44 789 700						
22 Apr 02	SAFEWAY INC COM NEW	- 100 000	4 458 90	000	4 861 89	- 502 99	0 00	502 99
25 Apr 02	CUSIP 788514208							
Settled	LEGG MASON WOOD WALKER INC / 3 00 OTHER CHARGES 14	44 820 400						
24 Apr 02	SAFEWAY INC COM NEW	- 300 000	13 275 23	000	- 14 885 87	- 1 610 44	0 00	- 1,610 44
29 Apr 02	CUSIP 788514208							
Settled	NEUBERGER AND BERMAN / 9 00 OTHER CHARGES 40	44 282 100						
25 Apr 02	SAFEWAY INC COM NEW	- 400 000	17,404 75	000	- 19 647 76	2 243 01	0 00	2 243 01
30 Apr 02	CUSIP 788514208							
Settled	SMITH BARNEY INC / 18 00 OTHER CHARGES 53	43 558 200						

Portfolio Statement

Account number 5502
Account Name FAMILY CODE FAM5502

1 JAN 02 - 31 DEC 02

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Investment Transaction Detail

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

Sales

Equities

17 Jun 02 20 Jun 02 Settled	SAFEWAY INC COM NEW CUSIP 786514208 GOLDMAN SACHS & COMPANY OTHER CHARGES 2 11	- 2 300 000 30 340000	69 779 89	000	- 112 457 03	- 42 877 14	0 00	- 42 877 14
18 Jun 02 21 Jun 02 Settled	SAFEWAY INC COM NEW CUSIP 786514208 NEEDHAM & COMPANY / 9 00 OTHER CHARGES .29	300 000 31 057200	9 307 87	000	- 14 625 91	5 318 04	0 00	5 318 04
28 Jun 02 3 Jul 02 Settled	SAFEWAY INC COM NEW CUSIP 786514208 STANDARD AND POORS SECURITIES / 87 00 OTHER CHARGES 2 56	- 2 900 000 29 213200	84 628 72	000	- 135 202 51	- 50 573 78	0 00	- 50 573 78
8 Jul 02 11 Jul 02 Settled	SAFEWAY INC COM NEW CUSIP 786514208 MERRILL LYNCH PIERCE FENNER & SMITH / 304 00 OTHER CHARGES 8 60	7 600 000 28 820000	218 721 40	000	- 365 468 12	- 146 746 72	0 00	- 146 746 72
8 Jul 02 11 Jul 02 Settled	SAFEWAY INC COM NEW CUSIP 786514208 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 20	300 000 28 780000	9 630 74	000	15 859 88	- 7 229 12	0 00	- 7 229 12
8 Jul 02 12 Jul 02 Settled	SAFEWAY INC COM NEW CUSIP 786514208 MERRILL LYNCH PIERCE FENNER & SMITH / 80 00 OTHER CHARGES 1 76	2 000 000 29 130300	58 178 84	000	83,135 00	- 24 956 16	0 00	- 24 956 16
23 Jul 02 26 Jul 02 Settled	SAFEWAY INC COM NEW CUSIP 786514208 MERRILL LYNCH PIERCE FENNER & SMITH / 58 00 OTHER CHARGES 1 06	- 1 400 000 25 620000	35 810 82	000	- 57 162 00	21 351 08	0 00	21 351 08
30 Aug 02 5 Sep 02 Settled	SAFEWAY INC COM NEW CUSIP 786514208	- 7,300 000 25 820000	189 486 00	000	198 003 76	8 517 76	0 00	8 517 76
30 Jul 02 2 Aug 02 Settled	SANGSTAT MED CORP COM CUSIP 801003104 INSTINET / 85 00 OTHER CHARGES 4 90	6 500 000 24 985000	182 397 60	000	- 138 654 00	25 743 60	0 00	25 743 60

Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
20 Feb 02 25 Feb 02 Settled	SANMINA-SCI CORP FORMERLY SANMINA HLDGS COM COM CUSIP 800907107 CANTOR FITZGERALD & CO OTHER CHARGES 98	5 800 000 10 957700	63 553 70	000	- 128 820 15	- 65 266 45	0 00	- 65,266 45
21 Feb 02 28 Feb 02 Settled	SANMINA-SCI CORP FORMERLY SANMINA HLDGS COM COM CUSIP 800907107 CANTOR FITZGERALD & CO OTHER CHARGES 07	- 400 000 10 910000	4 363 93	000	- 8,137 08	- 3 773 15	0 00	3,773 15
4 Mar 02 7 Mar 02 Settled	SANMINA-SCI CORP FORMERLY SANMINA HLDGS COM COM CUSIP 800907107 KNIGHT SECURITIES LP OTHER CHARGES 42	2,300 000 11 914300	27 402 47	000	- 45 820 50	- 18 218 03	0 00	18 218 03
4 Mar 02 7 Mar 02 Settled	SANMINA-SCI CORP FORMERLY SANMINA HLDGS COM COM CUSIP 800907107 INSTINET / 45 00 OTHER CHARGES 33	- 1,800 000 12 137200	21,801 83	000	- 35,740 50	- 13 938 87	0 00	- 13 938 87
30 Aug 02 5 Sep 02 Settled	SANMINA SCI CORP FORMERLY SANMINA HLDGS COM COM CUSIP 800907107	7 800 000 3 640000	27 888 00	000	- 28,737 73	1,228 27	0 00	1 228 27
30 Aug 02 5 Sep 02 Settled	SARA LEE CORP COM CUSIP 803111103	- 11,900 000 18 440000	219 438 00	000	- 234 785 00	- 15 359 00	0 00	15,359 00
17 Sep 02 20 Sep 02 Settled	SARA LEE CORP COM CUSIP 803111103 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 17	- 300 000 18 320000	5 489 93	000	- 6 855 78	- 1,365 95	0 00	- 1 365 95
17 Sep 02 20 Sep 02 Settled	SARA LEE CORP COM CUSIP 803111103 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 21	- 400 000 18 350000	7,331 77	000	9,141 04	- 1 808 27	0 00	- 1 808 27
17 Sep 02 20 Sep 02 Settled	SARA LEE CORP COM CUSIP 803111103 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 18	300 000 18 830000	5,642 82	000	8 855 78	- 1 212 96	0 00	- 1 212 96

Portfolio Statement

1 JAN 02, 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

17 Sep 02	SARA LEE CORP COM	- 100 000	1,887 44	000	2 285 28	417 82	0 00	- 417 82
20 Sep 02	CUSIP 803111103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	18 695000						
	OTHER CHARGES 08							
17 Sep 02	SARA LEE CORP COM	- 200 000	3 666 88	000	4 570 52	- 903 64	0 00	- 903 84
20 Sep 02	CUSIP 803111103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00	18 355000						
	OTHER CHARGES 12							
17 Sep 02	SARA LEE CORP COM	- 20 200 000	369 782 18	000	- 436 878 01	67 095 85	0 00	- 67 095 85
20 Sep 02	CUSIP 803111103							
Settled	ACCESS SECURITIES INC / 808 00	18 346600						
	OTHER CHARGES 11 18							
3 Oct 02	SARA LEE CORP COM	- 3 300 000	64 181 74	000	- 63 201 00	980 74	0 00	980 74
8 Oct 02	CUSIP 803111103							
Settled	FIDELITY CAPITAL MARKETS / 132 00	19 489600						
	OTHER CHARGES 1 94							
3 Oct 02	SARA LEE CORP COM	100 000	1 835 84	000	- 2 089 51	153 57	0 00	- 153 57
8 Oct 02	CUSIP 803111103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	19 380000						
	OTHER CHARGES 06							
3 Oct 02	SARA LEE CORP COM	100 000	1 948 44	000	2 089 51	143 07	0 00	- 143 07
8 Oct 02	CUSIP 803111103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	19 485000						
	OTHER CHARGES 08							
3 Oct 02	SARA LEE CORP COM	200 000	3 918 88	000	- 4,182 00	- 245 12	0 00	245 12
8 Oct 02	CUSIP 803111103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00	19 605000						
	OTHER CHARGES 12							
15 Apr 02	SBC COMMUNICATIONS INC COM	800 000	27 043 18	000	31 498 00	- 4,452 82	0 00	- 4 452 82
18 Apr 02	CUSIP 78387G103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 18 00	33 825000						
	OTHER CHARGES 82							
30 Aug 02	SBC COMMUNICATIONS INC COM	50 500 000	1,249 370 00	000	1,849 834 78	400 464 78	0 00	400 464 78
5 Sep 02	CUSIP 78387G103							
Settled		24 740000						
23 Apr 02	SCHEIN HENRY INC COM	- 300 000	13 813 08	000	- 4 237 50	9 575 58	0 00	9 575 58
26 Apr 02	CUSIP 808407102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	48 065000						
	OTHER CHARGES 42							

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
23 Apr 02 28 Apr 02 Settled	SCHEIN HENRY INC COM CUSIP 806407102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 14	- 100 000 46 190000	4 616 88	000	- 1 412 50	3,204 38	0 00	3 204 38
23 Apr 02 28 Apr 02 Settled	SCHEIN HENRY INC COM CUSIP 806407102 B TRADE SERVICES / 18 00 OTHER CHARGES 1 12	- 800 000 46 190000	38 934 88	000	11 139 77	25,785 11	0 00	25,785 11
23 Apr 02 28 Apr 02 Settled	SCHEIN HENRY INC COM CUSIP 806407102 KNIGHT SECURITIES L.P. OTHER CHARGES 2 09	- 1 500 000 46 180000	69 267 81	000	- 20,844 15	48,423 76	0 00	48,423 76
2 Jan 02 7 Jan 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 35 390000	3 536 84	000	- 4 477 50	- 840 58	0 00	- 840 58
3 Jan 02 8 Jan 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 MERRILL LYNCH PIERCE FENNER & SMITH / 38 00 OTHER CHARGES 84	- 1 200 000 35 377300	42,416 12	000	- 53 730 00	- 11 313 88	0 00	- 11 313 88
8 Jan 02 14 Jan 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 37	700 000 35 000000	24 485 63	000	24 426 00	59 63	0 00	59 63
9 Jan 02 14 Jan 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 INSTINET / 7 00 OTHER CHARGES 37	- 700 000 34 430000	24 093 63	000	- 24 430 00	- 336 37	0 00	- 336 37
9 Jan 02 14 Jan 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 CREDIT SUISSE FIRST BOSTON CORPORATION / 12 00 OTHER CHARGES 16	300 000 34 818400	10,433 68	000	10 471 50	37 84	0 00	- 37 84
15 Mar 02 20 Mar 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 CREDIT SUISSE FIRST BOSTON CORPORATION / 22 50 OTHER CHARGES 28	- 500 000 33 433800	18 684 14	000	- 22 387 50	5 693 38	0 00	- 5,693 38

The Northern Trust Company

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Portfolio Statement

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Investment Transaction Detail

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

Sales

Equities

18 Mar 02 21 Mar 02 Settled	SCHERING PLOUGH CORP COM CUSIP 806605101 CREDIT SUISSE FIRST BOSTON CORPORATION / 105 80 OTHER CHARGES 1 09	- 2 200 000 32 942400	72 366 59	000	98 505 00	26 138 41	0 00	- 26 138 41
20 Mar 02 25 Mar 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 FOX PITT BELTON / 18 00 OTHER CHARGES 29	- 600 000 31 953300	19 153 69	000	- 26 865 00	7,711 31	0 00	- 7 711 31
1 Apr 02 4 Apr 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 CREDIT SUISSE FIRST BOSTON CORPORATION / 15 00 OTHER CHARGES 47	- 500 000 30 681600	15,325 33	000	- 22 387 50	7 062 17	0 00	7 062 17
18 Apr 02 19 Apr 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 FERRIS BAKER WATTS INC / 12 00 OTHER CHARGES 38	- 400 000 29 290900	11,704 00	000	17 910 00	6 208 00	0 00	6 208 00
18 Apr 02 23 Apr 02 Settled	SCHERING PLOUGH CORP COM CUSIP 806605101 FIRST TENNESSEE SECURITIES / 48 00 OTHER CHARGES 73	800 000 30 295900	24 187 89	000	35 820 00	11 632 01	0 00	- 11 632 01
29 Apr 02 2 May 02 Settled	SCHERING PLOUGH CORP COM CUSIP 806605101 MERRILL LYNCH PIERCE FENNER & SMITH / 37 80 OTHER CHARGES 70	800 000 28 801400	23 002 82	000	- 35 820 00	- 12 817 18	0 00	- 12 817 18
9 May 02 14 May 02 Settled	SCHERING PLOUGH CORP COM CUSIP 806605101 UNTERBERG HARRIS / 8 00 OTHER CHARGES 18	- 200 000 28 250000	5 643 82	000	8 955 00	3 311 18	0 00	- 3 311 18
15 May 02 20 May 02 Settled	SCHERING PLOUGH CORP COM CUSIP 806605101 LAZARD FRERES & CO / 9 00 OTHER CHARGES 26	300 000 28 183700	8 445 65	000	13 432 50	4 986 65	0 00	4 986 65
21 May 02 24 May 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 1 51	1 900 000 26 390000	50 139 49	000	84 481 56	- 34 322 07	0 00	34,322 07

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1 JAN 02 - 31 DEC 02

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Investment Transaction Detail

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

Sales

Equities

22 May 02 28 May 02 Settled	SCHERING PLOUGH CORP COM CUSIP 806605101 SIMMONS & COMPANY INTL / 18 00 OTHER CHARGES 49	- 600 000 28 810800	15 947 87	000	- 28 531 78	- 10 583 89	0 00	- 10 583 89
23 May 02 29 May 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 SIMMONS & COMPANY INTL / 6 00 OTHER CHARGES 18	- 200 000 28 331900	5 260 22	000	- 8 843 92	- 3 583 70	0 00	3,583 70
28 May 02 31 May 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 MERRILL LYNCH PIERCE FENNER & SMITH / 54 60 OTHER CHARGES 1 13	- 1,400 000 28 812400	37 201 83	000	- 58 043 89	18 842 38	0 00	- 18 842 38
29 May 02 3 Jun 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 INSTINET / 9 00 OTHER CHARGES 72	- 900 000 28 550000	23 885 28	000	31 392 00	- 7 508 72	0 00	7,508 72
31 May 02 5 Jun 02 Settled	SCHERING PLOUGH CORP COM CUSIP 806605101 GOLDMAN SACHS & COMPANY / 83 00 OTHER CHARGES 1 67	- 2 100 000 28 417200	55 411 45	000	- 81 067 80	- 25 658 35	0 00	25 658 35
31 May 02 5 Jun 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 GOLDMAN SACHS & COMPANY / 3 00 OTHER CHARGES 08	- 100 000 28 417200	2 638 64	000	- 3 849 73	- 1 311 09	0 00	- 1,311 09
6 Jun 02 11 Jun 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 MERRILL LYNCH PIERCE FENNER & SMITH / 83 00 OTHER CHARGES 1 04	- 1 400 000 24 469700	34 193 54	000	51 145 77	16 852 23	0 00	18,852 23
8 Jun 02 11 Jun 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 MERRILL LYNCH PIERCE FENNER & SMITH / 22 50 OTHER CHARGES 37	- 500 000 24 469700	12 211 88	000	18,704 50	6,492 52	0 00	- 6 492 52
7 Jun 02 12 Jun 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 MERRILL LYNCH PIERCE FENNER & SMITH / 38 70 OTHER CHARGES 88	- 900 000 24 305000	21 835 14	000	32 502 15	- 10,687 01	0 00	- 10 687 01

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Portfolio Statement

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

10 Jun 02	SCHERING PLOUGH CORP COM	- 1 500 000	38 237 10	000	50 456 70	- 14 219 60	0 00	14 219 60
13 Jun 02	CUSIP 806605101							
Settled	ROBB PECK MCCOOEY CLEARING CORP / 45 00	24 188800						
	OTHER CHARGES 1 10							
30 Aug 02	SCHERING-PLOUGH CORP COM	22 200 000	512 376 00	000	537,459 58	25,083 58	0 00	25 083 58
5 Sep 02	CUSIP 806605101							
Settled		23 080000						
13 Mar 02	SCHOLASTIC CORP COM	- 200 000	10 742 83	000	- 8 494 00	2,248 83	0 00	2 248 83
18 Mar 02	CUSIP 807068105							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00	53 735000						
	OTHER CHARGES 1 7							
13 Mar 02	SCHOLASTIC CORP COM	- 6 500 000	338 846 41	000	218 671 12	122 175 29	0 00	122,175 29
18 Mar 02	CUSIP 807068105							
Settled	TROSTER SINGER CORP	52 131000						
	OTHER CHARGES 5 03							
6 May 02	SCHOOL SPECIALTY INC WI COM	- 400 000	10 959 67	000	9 455 70	1 503 97	0 00	1 503 97
9 May 02	CUSIP 807883105							
Settled	CANTOR FITZGERALD & CO	27 400000						
	OTHER CHARGES 3 0							
7 May 02	SCHOOL SPECIALTY INC WI COM	4 000 000	108 862 72	000	90 029 10	18,833 62	0 00	18 833 62
10 May 02	CUSIP 807883105							
Settled	CANTOR FITZGERALD & CO	27 216500						
	OTHER CHARGES 3 28							
8 May 02	SCHOOL SPECIALTY INC WI COM	200 000	5 443 83	000	- 4,470 00	973 83	0 00	973 83
13 May 02	CUSIP 807883105							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00	27 240000						
	OTHER CHARGES 1 7							
8 May 02	SCHOOL SPECIALTY INC WI COM	6 300 000	170 184 33	000	140 805 00	29 379 33	0 00	29 379 33
13 May 02	CUSIP 807883105							
Settled	CANTOR FITZGERALD & CO	27 014200						
	OTHER CHARGES 5 13							
21 May 02	SCHULMAN A INC COM	100 000	2 003 43	000	1 650 00	353 43	0 00	353 43
24 May 02	CUSIP 808194104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	20 055000						
	OTHER CHARGES 0 7							
21 May 02	SCHULMAN A INC COM	200 000	4 074 37	000	- 3 300 00	774 37	0 00	774 37
24 May 02	CUSIP 808194104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00	20 392500						
	OTHER CHARGES 1 3							

Portfolio Statement

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
21 May 02 24 May 02 Settled	SCHULMAN A INC COM CUSIP 808194104 KNIGHT SECURITIES LP OTHER CHARGES 43	- 700 000 20 200000	14,139 57	000	- 11 314 50	2 825 07	0 00	2,825 07
21 May 02 24 May 02 Settled	SCHULMAN A INC COM CUSIP 808194104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	- 100 000 20 175000	2 015 43	000	- 1 650 00	365 43	0 00	365 43
21 May 02 24 May 02 Settled	SCHULMAN A INC COM CUSIP 808194104 INSTINET / 14 00 OTHER CHARGES 89	1,400 000 21 115000	29 546 11	000	22 484 00	7 062 11	0 00	7 062 11
21 May 02 24 May 02 Settled	SCHULMAN A INC COM CUSIP 808194104 B TRADE SERVICES / 30 00 OTHER CHARGES 81	- 1 500 000 20 000000	29,969 09	000	- 24 090 00	5 879 09	0 00	5 879 09
2 Jan 02 7 Jan 02 Settled	SCHWAB CHARLES CORP COM NEW CUSIP 808513105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	- 100 000 15 205000	1 518 47	000	2 839 50	- 1,321 03	0 00	- 1 321 03
3 Jan 02 8 Jan 02 Settled	SCHWAB CHARLES CORP COM NEW CUSIP 808513105 INSTINET / 5 00 OTHER CHARGES 12	- 500 000 15 580000	7,774 88	000	- 14 121 27	8 348 39	0 00	- 8 348 39
12 Feb 02 15 Feb 02 Settled	SCHWAB CHARLES CORP COM NEW CUSIP 808513105 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 15	700 000 14 280000	9,881 85	000	- 19 768 77	- 9 787 92	0 00	- 8 787 92
17 Jun 02 20 Jun 02 Settled	SCHWAB CHARLES CORP COM NEW CUSIP 808513105 GOLDMAN SACHS & COMPANY OTHER CHARGES 15	- 400 000 12 120000	4,847 85	000	11,297 01	8,449 18	0 00	- 8,449 18
25 Jun 02 28 Jun 02 Settled	SCHWAB CHARLES CORP COM NEW CUSIP 808513105 GOLDMAN SACHS & COMPANY / 8 00 OTHER CHARGES 11	- 300 000 11 548200	3 454 45	000	- 8 472 76	- 5 018 31	0 00	- 5 018 31

Portfolio Statement

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

2 Jul 02	SCHWAB CHARLES CORP COM NEW	- 2 600 000	28 545 57	000	- 72 772 71	- 44 227 14	0 00	44 227 14
8 Jul 02	CUSIP 808513105							
Settled	UBS WARBURG LLC / 78 00	11 008400						
	OTHER CHARGES 87							
8 Jul 02	SCHWAB CHARLES CORP COM NEW	800 000	8 965 72	000	- 22 178 33	- 13 212 81	0 00	- 13 212 81
11 Jul 02	CUSIP 808513105							
Settled	BANC AMERICA SECUR MONTGOMERY DIV /	11 237500						
	24 00							
	OTHER CHARGES 28							
9 Jul 02	SCHWAB CHARLES CORP COM NEW	2 500 000	27,013 68	000	65 660 63	- 38 646 85	0 00	- 38 646 85
12 Jul 02	CUSIP 808513105							
Settled	BANC AMERICA SECUR MONTGOMERY DIV /	10 835800						
	75 00							
	OTHER CHARGES 82							
22 Jul 02	SCHWAB CHARLES CORP COM NEW	- 2 200 000	20 833 37	000	- 45 529 68	- 24 696 28	0 00	- 24 696 28
25 Jul 02	CUSIP 808513105							
Settled	DEUTSCHE BANK SECURITIES INC	9 470000						
	OTHER CHARGES 83							
30 Aug 02	SCHWAB CHARLES CORP COM NEW	20 700 000	190 026 00	000	306,634 28	116 608 28	0 00	- 116 608 28
5 Sep 02	CUSIP 808513105							
Settled		9 180000						
22 Jan 02	SCIENTIFIC-ATLANTA INC COM	- 300 000	7 732 38	000	- 26 535 75	18 803 37	0 00	- 18 803 37
25 Jan 02	CUSIP 808655104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	25 795000						
	OTHER CHARGES 12							
23 Jan 02	SCIENTIFIC-ATLANTA INC COM	- 5 000 000	123 413 14	000	405 825 26	282 412 12	0 00	282 412 12
28 Jan 02	CUSIP 808655104							
Settled	GOLDMAN SACHS & COMPANY / 150 00	24 713000						
	OTHER CHARGES 1 88							
24 Jan 02	SCIENTIFIC-ATLANTA INC COM	- 2 400 000	59 807 58	000	- 100 894 18	- 41 088 60	0 00	- 41,088 60
29 Jan 02	CUSIP 808655104							
Settled	GOLDMAN SACHS & COMPANY / 72 00	24 850200						
	OTHER CHARGES 80							
24 Jan 02	SCIENTIFIC ATLANTA INC COM	- 600 000	14,723 77	000	34,378 50	- 19,654 73	0 00	19 654 73
29 Jan 02	CUSIP 808655104							
Settled	INSTINET / 8 00	24 550000						
	OTHER CHARGES 23							

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Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Equities

30 Aug 02 5 Sep 02 Settled	SCIENTIFIC-ATLANTA INC COM CUSIP 808655104	2 400 000 14 740000	35 378 00	000	31 284 00	4 092 00	0 00	4 092 00
12 Nov 02 15 Nov 02 Settled	SCIENTIFIC-ATLANTA INC COM CUSIP 808655104 INSTINET / 5 00 OTHER CHARGES 19	- 500 000 11 800000	5,894 82	000	- 11 235 00	5 340 18	0 00	5 340 18
12 Nov 02 15 Nov 02 Settled	SCIENTIFIC-ATLANTA INC COM CUSIP 808655104 JEFFERIES & COMPANY / 38 00 OTHER CHARGES 32	- 800 000 11 853000	10,451 38	000	- 20,223 00	- 9 771 62	0 00	- 9 771 62
15 Jan 02 18 Jan 02 Settled	SCOTTS CO CL A CUSIP 810188108 INSTINET / 7 00 OTHER CHARGES 47	- 700 000 44 700000	31,282 53	000	- 31 095 08	187 47	0 00	187 47
27 Mar 02 2 Apr 02 Settled	SCOTTS CO CL A CUSIP 810188108 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 41	600 000 45 280000	27 155 59	000	- 23,948 00	3 209 59	0 00	3 209 59
21 May 02 24 May 02 Settled	SCOTTS CO CL A CUSIP 810188108 CANTOR FITZGERALD & CO / 158 00 OTHER CHARGES 5 82	- 3 800 000 47 870300	188,532 55	000	- 125 823 11	60 609 44	0 00	60 609 44
22 May 02 28 May 02 Settled	SCOTTS CO CL A CUSIP 810188108 CANTOR FITZGERALD & CO / 40 00 OTHER CHARGES 1 42	1,000 000 47 019600	46,978 18	000	- 24 678 70	22 299 48	0 00	22,299 48
1 Jul 02 5 Jul 02 Settled	SCP POOL CORP COM CUSIP 784028102 JEFFERIES & COMPANY OTHER CHARGES 4 21	- 5,025 000 27 829000	139 836 52	000	- 74 677 50	65 159 02	0 00	65,159 02
8 May 02 8 May 02 Settled	SEACOAST FINL SVCS CORP COM STK CUSIP 81170Q108 KNIGHT SECURITIES LP OTHER CHARGES 1 61	- 2,500 000 21 340700	53 350 14	000	- 38 270 83	15 078 21	0 00	15 078 21
7 May 02 10 May 02 Settled	SEACOAST FINL SVCS CORP COM STK CUSIP 81170Q108 KNIGHT SECURITIES LP OTHER CHARGES 1 48	- 2 300 000 20 870000	48,229 54	000	- 29 744 52	18 485 02	0 00	18,485 02

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 13 Feb 03

Portfolio Statement

Account number 5502
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Investment Transaction Detail

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

Sales

Equities

8 Oct 02 11 Oct 02 Settled	SEACOR HLDGS INC COM CUSIP 811904101 PRUDENTIAL SECURITIES INCORP / 100 00 OTHER CHARGES 2 39	2 500 000 39 812700	98 828 76	000	116,339 23	17,410 47	0 00	17 410 47
22 Oct 02 25 Oct 02 Settled	SEACOR HLDGS INC COM CUSIP 811904101 FIDELITY CAPITAL MARKETS / 112 00 OTHER CHARGES 3 52	- 2 800 000 41 712500	116 679 48	000	105 642 75	11 038 73	0 00	11 038 73
3 Apr 02 8 Apr 02 Settled	SEALED AIR CORP NEW COM STK CUSIP 81211K100 JONES & ASSOCIATES / 164 00 OTHER CHARGES 5 80	4 100 000 48 933100	192 255 91	000	- 167 839 90	24 418 01	0 00	24 418 01
15 Apr 02 18 Apr 02 Settled	SEALED AIR CORP NEW COM STK CUSIP 81211K100 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 85	600 000 48 630000	27 865 15	000	24 375 50	3,589 65	0 00	3 589 65
15 Apr 02 18 Apr 02 Settled	SEALED AIR CORP NEW COM STK CUSIP 81211K100 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 71	- 500 000 48 675000	23 326 79	000	20 377 82	2 948 97	0 00	2 948 97
18 Apr 02 19 Apr 02 Settled	SEALED AIR CORP NEW COM STK CUSIP 81211K100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 15	- 100 000 47 355000	4 733 35	000	- 4 062 50	670 85	0 00	670 85
18 Apr 02 19 Apr 02 Settled	SEALED AIR CORP NEW COM STK CUSIP 81211K100 MERRILL LYNCH PIERCE FENNER & SMITH / 16 00 OTHER CHARGES 58	- 400 000 47 434100	18 857 08	000	- 16 250 00	2,707 06	0 00	2 707 06
18 Apr 02 19 Apr 02 Settled	SEALED AIR CORP NEW COM STK CUSIP 81211K100 INSTINET / 1 00 OTHER CHARGES 15	- 100 000 48 870000	4,665 85	000	- 4 062 50	603 35	0 00	603 35
18 Apr 02 19 Apr 02 Settled	SEALED AIR CORP NEW COM STK CUSIP 81211K100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 15	- 100 000 47 255000	4 723 35	000	- 4 062 50	660 85	0 00	660 85

Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
17 Apr 02 22 Apr 02 Settled	SEALED AIR CORP NEW COM STK CUSIP 81211K100 MERRILL LYNCH PIERCE FENNER & SMITH / 28 00 OTHER CHARGES 1 01	700 000 47 537000	33 246 89	000	- 28 437 50	4 809 38	0 00	4 809 38
17 Apr 02 22 Apr 02 Settled	SEALED AIR CORP NEW COM STK CUSIP 81211K100 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 29	- 200 000 47 300000	8 455 71	000	- 8,125 00	1 330 71	0 00	1 330 71
18 Apr 02 23 Apr 02 Settled	SEALED AIR CORP NEW COM STK CUSIP 81211K100 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 72	- 500 000 47 295000	23 636 78	000	- 20 312 50	3 324 28	0 00	3 324 28
18 Apr 02 23 Apr 02 Settled	SEALED AIR CORP NEW COM STK CUSIP 81211K100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 15	100 000 47 240000	4 721 85	000	- 4 082 50	659 35	0 00	659 35
18 Apr 02 23 Apr 02 Settled	SEALED AIR CORP NEW COM STK CUSIP 81211K100 FIDELITY CAPITAL MARKETS / 32 00 OTHER CHARGES 15	- 800 000 47 350000	37 846 85	000	- 32 500 00	5 346 85	0 00	5 346 85
18 Apr 02 24 Apr 02 Settled	SEALED AIR CORP NEW COM STK CUSIP 81211K100 FIDELITY CAPITAL MARKETS / 4 00 OTHER CHARGES 15	- 100 000 47 298100	4 725 48	000	- 4 062 50	662 96	0 00	662 96
22 Apr 02 25 Apr 02 Settled	SEALED AIR CORP NEW COM STK CUSIP 81211K100 FIDELITY CAPITAL MARKETS / 48 00 OTHER CHARGES 1 82	1 200 000 44 798400	53 708 48	000	44 730 21	8 978 25	0 00	8 978 25
23 Apr 02 28 Apr 02 Settled	SEALED AIR CORP NEW COM STK CUSIP 81211K100 FIDELITY CAPITAL MARKETS / 18 00 OTHER CHARGES 35	- 400 000 44 887300	17 830 37	000	- 14 804 00	3 128 37	0 00	3,128 37
30 Apr 02 3 May 02 Settled	SEALED AIR CORP NEW COM STK CUSIP 81211K100 INSTINET / 1 00 OTHER CHARGES 14	- 100 000 44 280000	4 424 86	000	3 701 00	723 86	0 00	723 86

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Investment Transaction Detail

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

Sales

Equities

30 Apr 02	SEALED AIR CORP NEW COM STK	700 000	31,249 01	000	- 25 907 00	5 342 01	0 00	5 342 01
3 May 02	CUSIP 81211K100							
Settled	GOLDMAN SACHS & COMPANY / 21 00	44 672800						
	OTHER CHARGES 35							
30 Aug 02	SEALED AIR CORP NEW COM STK	1 300 000	20 137 00	000	20 189 00	52 00	0 00	- 52 00
5 Sep 02	CUSIP 81211K100							
Settled		15 490000						
18 Jun 02	SEARS ROEBUCK & CO COM	- 10 800 000	603 155 35	000	355 468 02	247 689 33	0 00	247 689 33
21 Jun 02	CUSIP 812387108							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH /	55 889400						
	432 00							
	OTHER CHARGES 18 17							
18 Jun 02	SEARS ROEBUCK & CO COM	100 000	5 590 83	000	5 593 00	- 2 17	0 00	2 17
21 Jun 02	CUSIP 812387108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	55 930000						
	OTHER CHARGES 17							
18 Jun 02	SEARS ROEBUCK & CO COM	- 200 000	11 183 66	000	11 186 00	2 34	0 00	2 34
21 Jun 02	CUSIP 812387108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00	55 940000						
	OTHER CHARGES 34							
19 Jun 02	SEARS ROEBUCK & CO COM	- 1 000 000	55 871 31	000	27 675 00	28 298 31	0 00	28 298 31
24 Jun 02	CUSIP 812387108							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH /	58 013000						
	40 00							
	OTHER CHARGES 1 69							
18 Jun 02	SEARS ROEBUCK & CO COM	4 700 000	261 641 12	000	130 072 50	131 568 62	0 00	131 568 62
24 Jun 02	CUSIP 812387108							
Settled	INSTINET / 47 00	55 680000						
	OTHER CHARGES 7 88							
30 Aug 02	SEARS ROEBUCK & CO COM	4 800 000	218 448 00	000	238 908 78	- 20 460 78	0 00	- 20 460 78
5 Sep 02	CUSIP 812387108							
Settled		45 510000						
17 Dec 02	SEARS ROEBUCK & CO COM	- 700 000	17 742 64	000	33 115 00	- 15 372 36	0 00	15 372 36
20 Dec 02	CUSIP 812387108							
Settled	CANTOR FITZGERALD & CO / 28 00	25 387400						
	OTHER CHARGES 54							

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
17 Dec 02	SEARS ROEBUCK & CO COM	100 000	2 564 92	000	- 4 410 00	- 1,845 08	0 00	1 845 08
20 Dec 02	CUSIP 812387108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	25 870000						
	OTHER CHARGES 08							
6 May 02	SEMITOOL INC COM	- 600 000	8,399 74	000	- 8 502 15	- 102 41	0 00	- 102 41
9 May 02	CUSIP 816909105							
Settled	KNIGHT SECURITIES L P	14 000000						
	OTHER CHARGES 28							
7 May 02	SEMITOOL INC COM	1,300 000	17 900 48	000	- 18 288 15	- 387 69	0 00	- 387 69
10 May 02	CUSIP 816909105							
Settled	KNIGHT SECURITIES L P	13 770000						
	OTHER CHARGES 54							
8 May 02	SEMITOOL INC COM	- 1 300 000	18,834 28	000	17,896 60	637 68	0 00	637 68
13 May 02	CUSIP 816909105							
Settled	KNIGHT SECURITIES L P	14 334500						
	OTHER CHARGES 57							
30 Jul 02	SEMITOOL INC COM	- 2 000 000	14 899 54	000	- 22 910 50	- 7 910 88	0 00	- 7 910 88
2 Aug 02	CUSIP 816909105							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 40 00	7 520000						
	OTHER CHARGES 48							
30 Jul 02	SEMITOOL INC COM	4 800 000	33 394 99	000	47,527 17	- 14 132 18	0 00	14 132 18
2 Aug 02	CUSIP 816909105							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 92 00	7 280000						
	OTHER CHARGES 1 01							
30 Jul 02	SEMITOOL INC COM	- 1 400 000	10 709 87	000	- 17 418 50	- 8 708 83	0 00	- 8 708 83
2 Aug 02	CUSIP 816909105							
Settled	TROSTER SINGER CORP	7 650000						
	OTHER CHARGES 33							
13 Aug 02	SEMITOOL INC COM	2 400 000	14 483 58	000	- 24,636 50	- 10 152 94	0 00	- 10,152 94
16 Aug 02	CUSIP 816909105							
Settled	INSTINET / 24 00	8 045000						
	OTHER CHARGES 44							
14 Aug 02	SEMITOOL INC COM	400 000	2 385 92	000	4 063 00	1 677 08	0 00	- 1 677 08
19 Aug 02	CUSIP 816909105							
Settled	MERRILL PROFESSIONAL CLEARING CORP /	5 980000						
	8 00							
	OTHER CHARGES 08							

Portfolio Statement

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

15 Aug 02 20 Aug 02 Settled	SEMITOOL INC COM CUSIP 816909105 INSTINET / 27 00 OTHER CHARGES 49	- 2 700 000	18 159 01	000	- 27 309 00	- 11 149 99	0 00	- 11 149 99
15 Aug 02 20 Aug 02 Settled	SEMITOOL INC COM CUSIP 816909105 MERRILL PROFESSIONAL CLEARING CORP / 10 50 OTHER CHARGES 13	700 000	4 102 29	000	- 7,084 00	2,981 71	0 00	2 981 71
16 Aug 02 21 Aug 02 Settled	SEMITOOL INC COM CUSIP 816909105 MERRILL PROFESSIONAL CLEARING CORP / 52 50 OTHER CHARGES 82	- 3 500 000	20 473 68	000	- 35 082 60	- 14 608 82	0 00	- 14 608 82
19 Aug 02 22 Aug 02 Settled	SEMITOOL INC COM CUSIP 816809105 MERRILL PROFESSIONAL CLEARING CORP / 27 00 OTHER CHARGES 32	- 1 800 000	10 503 40	000	- 17 321 50	- 6 818 10	0 00	6 818 10
29 May 02 3 Jun 02 Settled	SEMPRA ENERGY INC COM STK CUSIP 816851109 MERRILL LYNCH PIERCE FENNER & SMITH / 136 00 OTHER CHARGES 2 5E	- 3 400 000	85 371 42	000	- 88 940 50	- 1 569 08	0 00	- 1,569 08
30 Aug 02 5 Sep 02 Settled	SEMPRA ENERGY INC COM STK CUSIP 816851109	- 3 100 000	74 431 00	000	- 69 471 00	4,960 00	0 00	4 960 00
5 Sep 02 10 Sep 02 Settled	SEMPRA ENERGY INC COM STK CUSIP 816851109 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	100 000	2 293 43	000	2,507 00	- 213 57	0 00	- 213 57
5 Sep 02 10 Sep 02 Settled	SEMPRA ENERGY INC COM STK CUSIP 816851109 GOLDMAN SACHS & COMPANY / 33 00 OTHER CHARGES 75	1 100 000	24,859 82	000	27 577 00	2,917 18	0 00	2 917 18
3 Oct 02 8 Oct 02 Settled	SEMPRA ENERGY INC COM STK CUSIP 816851109 CIBC WORLD MARKETS CORP NEW YORK / 38 00 OTHER CHARGES 54	- 900 000	17 863 29	000	22 563 00	- 4 699 71	0 00	- 4 699 71

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Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
3 Oct 02 8 Oct 02 Settled	SEMPRA ENERGY INC COM STK CUSIP 818851108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	- 100 000 20 150000	2 012 83	000	2,507 00	- 484 07	0 00	484 07
4 Oct 02 9 Oct 02 Settled	SEMPRA ENERGY INC COM STK CUSIP 818851108 CIBC WORLD MARKETS CORP NEW YORK / 20 00 OTHER CHARGES 29	500 000 18 184700	8 582 08	000	- 12 535 00	- 2,872 84	0 00	- 2 972 84
29 Jan 02 1 Feb 02 Settled	SEQUENOM INC COM ISIN US8173371084 CUSIP 817337108 INSTINET / 137.50 OTHER CHARGES 55	- 5,500 000 8 605500	36 182 20	000	- 88 264 45	- 50 072 25	0 00	- 50 072 25
30 Jan 02 4 Feb 02 Settled	SEQUENOM INC COM ISIN US8173371084 CUSIP 817337108 INSTINET / 242.50 OTHER CHARGES 97	- 9 700 000 8 638300	84 148 04	000	115 917 20	- 51,769 18	0 00	- 51 769 18
31 Jan 02 5 Feb 02 Settled	SEQUENOM INC COM ISIN US8173371084 CUSIP 817337108 INSTINET / 205 00 OTHER CHARGES 85	- 8 200 000 8 800300	56,378 61	000	- 87 698 80	- 31,323 18	0 00	- 31 323 18
1 Feb 02 8 Feb 02 Settled	SEQUENOM INC COM ISIN US8173371084 CUSIP 817337108 INSTINET / 12 00 OTHER CHARGES 13	- 1,200 000 8 870000	8 231 87	000	- 11,828 00	- 3 594 13	0 00	- 3 584 13
4 Feb 02 7 Feb 02 Settled	SEQUENOM INC COM ISIN US8173371084 CUSIP 817337108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 02	- 200 000 8 485000	1,292 88	000	- 1 871 00	- 878 02	0 00	- 878 02
4 Feb 02 7 Feb 02 Settled	SEQUENOM INC COM ISIN US8173371084 CUSIP 817337108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 01	100 000 8 205000	618 48	000	- 885 50	- 367 01	0 00	- 367 01
5 Feb 02 8 Feb 02 Settled	SEQUENOM INC COM ISIN US8173371084 CUSIP 817337108 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 13	1,300 000 8 170000	7,984 87	000	12 811 50	4 818 83	0 00	- 4,818 63

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Investment Transaction Detail

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

Sales

Equities

5 Feb 02	SEQUENOM INC COM ISIN US8173371084	- 1 300 000	8 059 87	000	- 12 811 50	4 751 63	0 00	- 4,751 63
8 Feb 02	CUSIP 817337108							
Settled	TROSTER SINGER CORP OTHER CHARGES 13	6 200000						
15 Apr 02	SHERWIN WILLIAMS CO COM	- 1 100 000	33 587 48	000	- 32 259 50	1 327 98	0 00	1 327 98
18 Apr 02	CUSIP 824348106							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 22 00 OTHER CHARGES 1 02	30 555000						
30 Apr 02	SHERWIN-WILLIAMS CO COM	- 8 000 000	183 183 07	000	- 174 868 40	8 323 67	0 00	8 323 67
3 May 02	CUSIP 824348106							
Settled	JEFFERIES & COMPANY / 740 00 OTHER CHARGES 5 33	30 573100						
30 Apr 02	SHERWIN-WILLIAMS CO COM	2 300 000	69 561 40	000	87 173 85	2 387 75	0 00	2 387 75
3 May 02	CUSIP 824348106							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 48 00 OTHER CHARGES 2 10	30 265000						
13 May 02	SHERWIN WILLIAMS CO COM	- 7 600 000	239 128 03	000	221 168 98	17 057 05	0 00	17 057 05
18 May 02	CUSIP 824348106							
Settled	FIDELITY CAPITAL MARKETS / 304 00 OTHER CHARGES 7 21	31 504900						
29 May 02	SHERWIN WILLIAMS CO COM	3 100 000	87 467 57	000	89 418 32	8 048 25	0 00	8 048 25
3 Jun 02	CUSIP 824348106							
Settled	BNY CLEARING SERVICES LLC / 124 00 OTHER CHARGES 2 84	31 482100						
30 May 02	SHERWIN-WILLIAMS CO COM	- 1 300 000	40 741 81	000	36 973 43	3 768 38	0 00	3 768 38
4 Jun 02	CUSIP 824348106							
Settled	BNY CLEARING SERVICES LLC / 52 00 OTHER CHARGES 1 23	31 380800						
31 May 02	SHERWIN-WILLIAMS CO COM	7 500 000	237 217 85	000	- 213 112 39	24 105 46	0 00	24 105 46
5 Jun 02	CUSIP 824348106							
Settled	BNY CLEARING SERVICES LLC / 300 00 OTHER CHARGES 7 15	31 870000						
23 Jul 02	SHERWIN-WILLIAMS CO COM	- 1 300 000	33 634 66	000	- 40,518 92	- 6 884 28	0 00	6 884 28
26 Jul 02	CUSIP 824348106							
Settled	ACCESS SECURITIES INC / 52 00 OTHER CHARGES 1 02	25 813600						

Portfolio Statement

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Account number 5502
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Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
24 Jul 02 29 Jul 02 Settled	SHERWIN WILLIAMS CO COM CUSIP 824348108 ACCESS SECURITIES INC / 88 00 OTHER CHARGES 1 73	- 2 200 000	57 092 45	000	- 68 570 48	- 11 478 03	0 00	- 11 478 03
20 Aug 02 23 Aug 02 Settled	SHERWIN-WILLIAMS CO COM CUSIP 824348108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 09	- 100 000	2,982 91	000	- 3 116 84	133 93	0 00	- 133 93
20 Aug 02 23 Aug 02 Settled	SHERWIN WILLIAMS CO COM CUSIP 824348108 INSTINET / 5 00 OTHER CHARGES 46	- 500 000	15 029 54	000	- 15 584 20	- 554 68	0 00	554 68
20 Aug 02 23 Aug 02 Settled	SHERWIN-WILLIAMS CO COM CUSIP 824348108 ACCESS SECURITIES INC / 84 00 OTHER CHARGES 1 44	- 1 600 000	47 484 86	000	45 934 43	1 550 53	0 00	1 550 53
21 Aug 02 28 Aug 02 Settled	SHERWIN WILLIAMS CO COM CUSIP 824348108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 09	- 100 000	2 812 41	000	- 2 832 75	79 68	0 00	79 68
21 Aug 02 28 Aug 02 Settled	SHERWIN-WILLIAMS CO COM CUSIP 824348108 ACCESS SECURITIES INC / 24 00 OTHER CHARGES 53	- 800 000	17 484 93	000	- 16,998 50	468 43	0 00	468 43
22 Aug 02 27 Aug 02 Settled	SHERWIN-WILLIAMS CO COM CUSIP 824348108 INSTINET / 3 00 OTHER CHARGES 27	- 300 000	8 788 73	000	8 489 25	300 48	0 00	300 48
22 Aug 02 27 Aug 02 Settled	SHERWIN-WILLIAMS CO COM CUSIP 824348108 ACCESS SECURITIES INC / 96 00 OTHER CHARGES 2 12	- 2,400 000	70 168 20	000	- 67,988 00	2 180 20	0 00	2,180 20
23 Aug 02 28 Aug 02 Settled	SHERWIN-WILLIAMS CO COM CUSIP 824348108 ACCESS SECURITIES INC / 20 00 OTHER CHARGES 44	- 500 000	14,363 61	000	- 14,163 75	199 86	0 00	199 86

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Account number 5502
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Investment Transaction Detail

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

Sales

Equities

26 Aug 02	SHERWIN WILLIAMS CO COM	200 000	5 651 50	000	5 665 50	14 00	0 00	- 14 00
29 Aug 02	CUSIP 824348106							
Settled	ACCESS SECURITIES INC / 8 00	28 298400						
	OTHER CHARGES 18							
29 Aug 02	SHERWIN WILLIAMS CO COM	300 000	8,029 04	000	- 8 498 25	- 469 21	0 00	- 469 21
4 Sep 02	CUSIP 824348106							
Settled	ACCESS SECURITIES INC / 12 00	28 804300						
	OTHER CHARGES 25							
30 Aug 02	SHERWIN-WILLIAMS CO COM	2 300 000	62 100 00	000	69 108 00	- 7 008 00	0 00	- 7 008 00
5 Sep 02	CUSIP 824348106							
Settled		27 000000						
30 Aug 02	SHERWIN WILLIAMS CO COM	300 000	8 075 75	000	8 498 25	- 422 50	0 00	422 50
5 Sep 02	CUSIP 824348106							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	26 840000						
	OTHER CHARGES 25							
2 Dec 02	SHERWIN-WILLIAMS CO COM	- 300 000	8 485 24	000	8 498 25	13 01	0 00	13 01
5 Dec 02	CUSIP 824348106							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	28 305000						
	OTHER CHARGES 23							
2 Dec 02	SHERWIN-WILLIAMS CO CCM	10 600 000	299 549 09	000	- 289 730 60	- 181 51	0 00	- 181 51
5 Dec 02	CUSIP 824348106							
Settled	FIDELITY CAPITAL MARKETS / 424 00	28 300200						
	OTHER CHARGES 9 03							
17 Dec 02	SHERWIN-WILLIAMS CO COM	- 3 900 000	112 615 73	000	- 109 129 14	3 488 59	0 00	3 488 59
20 Dec 02	CUSIP 824348106							
Settled	FIDELITY CAPITAL MARKETS / 158 00	28 916700						
	OTHER CHARGES 3 40							
22 Apr 02	SICOR INC COM	- 4 100 000	75 950 21	000	40 487 50	35 462 71	0 00	35 462 71
25 Apr 02	CUSIP 825848108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 82 00	18 545000						
	OTHER CHARGES 2 29							
3 Jan 02	SIEBEL SYS INC COM	- 300 000	8 770 36	000	- 21 061 53	- 12 291 17	0 00	- 12,291 17
8 Jan 02	CUSIP 826170102							
Settled	INSTINET / 3 00	29 245000						
	OTHER CHARGES 14							
28 Feb 02	SIEBEL SYS INC COM	900 000	25 299 69	000	58 117 15	- 32 817 46	0 00	32,817 46
5 Mar 02	CUSIP 826170102							
Settled	UBS WARBURG LLC / 46 80	28 163200						
	OTHER CHARGES 39							

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Account number 5502
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Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
28 Feb 02 5 Mar 02 Settled	SIEBEL SYS INC COM CUSIP 826170102 UBS WARBURG LLC / 15 60 OTHER CHARGES 13	300 000 28 183200	8 433 23	000	21 061 53	12 628 30	0 00	- 12 628 30
1 Mar 02 8 Mar 02 Settled	SIEBEL SYS INC COM CUSIP 826170102 HERZOG181 OTHER CHARGES 35	- 800 000 29 024500	23 219 25	000	45 826 47	22 707 22	0 00	- 22 707 22
4 Mar 02 7 Mar 02 Settled	SIEBEL SYS INC COM CUSIP 826170102 HERZOG181 OTHER CHARGES 84	- 1,800 000 31 067800	55,920 84	000	- 70 209 11	14 288 27	0 00	14 288 27
8 Mar 02 11 Mar 02 Settled	SIEBEL SYS INC COM CUSIP 826170102 HERZOG181 OTHER CHARGES 25	- 500 000 32 806700	16 403 10	000	15,810 44	592 66	0 00	592 66
13 Mar 02 18 Mar 02 Settled	SIEBEL SYS INC COM CUSIP 826170102 CREDIT SUISSE FIRST BOSTON CORPORATION OTHER CHARGES 22	400 000 35 480800	14,192 10	000	- 10 968 64	3 223 48	0 00	3 223 48
23 Apr 02 26 Apr 02 Settled	SIEBEL SYS INC COM CUSIP 826170102 UBS WARBURG LLC / 3 03 OTHER CHARGES 08	- 100 000 25 073800	2,504 31	000	- 2 742 16	- 237 85	0 00	237 85
21 May 02 24 May 02 Settled	SIEBEL SYS INC COM CUSIP 826170102 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 26	- 400 000 20 820000	8 367 74	000	- 10 777 88	- 2 410 24	0 00	- 2,410 24
17 Jun 02 20 Jun 02 Settled	SIEBEL SYS INC COM CUSIP 826170102 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 32	- 2 800 000 15 640000	43 780 68	000	- 69 532 14	25 741 46	0 00	- 25 741 46
22 Jul 02 25 Jul 02 Settled	SIEBEL SYS INC COM CUSIP 826170102 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 06	- 200 000 8 840000	1,787 94	000	4 638 93	- 2 850 89	0 00	- 2 850 89
30 Aug 02 5 Sep 02 Settled	SIEBEL SYS INC COM CUSIP 826170102	7 200 000 8 470000	60 884 00	000	- 55 188 00	5 798 00	0 00	5 798 00

The Northern Trust Company

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Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

30 Aug 02 5 Sep 02 Settled	SIGMA-ALDRICH CORP COM CUSIP 82652101	1 100 000 51 000000	58 100 00	000	- 57 024 00	924 00	0 00	924 00
28 Aug 02 29 Aug 02 Settled	SILICON LABORATORIES INC COM CUSIP 826919102 INVESTMENT TECHNOLOGY GROUP INC / 16 00 OTHER CHARGES 58	800 000 23 075000	18 443 44	000	22 160 00	- 3 716 58	0 00	3 716 58
13 Feb 02 19 Feb 02 Settled	SILICONIX INC COM NEW CUSIP 827079203 TROSTER SINGER CORP OTHER CHARGES 30	- 700 000 28 280000	19 795 70	000	20 335 00	- 539 30	0 00	- 539 30
14 Feb 02 20 Feb 02 Settled	SILICONIX INC COM NEW CUSIP 827079203 TROSTER SINGER CORP OTHER CHARGES 17	- 400 000 27 450000	10,979 83	000	11 818 50	638 67	0 00	838 67
12 Apr 02 17 Apr 02 Settled	SILICONIX INC COM NEW CUSIP 827079203 KNIGHT SECURITIES L P OTHER CHARGES 1 34	1 500 000 29 470000	44 203 66	000	42 525 00	1 678 66	0 00	1 678 66
15 Apr 02 18 Apr 02 Settled	SILICONIX INC COM NEW CUSIP 827079203 KNIGHT SECURITIES L P OTHER CHARGES 09	100 000 - 29 850000	2 984 91	000	- 2 799 00	185 91	0 00	185 91
22 Apr 02 25 Apr 02 Settled	SILICONIX INC COM NEW CUSIP 827079203 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 64	- 700 000 30 140000	21,083 38	000	10 515 00	1 568 38	0 00	1 568 38
23 Apr 02 26 Apr 02 Settled	SILICONIX INC COM NEW CUSIP 827079203 MERRILL PROFESSIONAL CLEARING CORP / 3 00 OTHER CHARGES 19	200 000 30 110000	6 018 81	000	5 572 00	446 81	0 00	446 81
6 May 02 8 May 02 Settled	SILICONIX INC COM NEW CUSIP 827079203 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 98	1 000 000 32 240000	32 219 02	000	26,772 00	5 447 02	0 00	5 447 02

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Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
21 May 02 24 May 02 Settled	SILICONIX INC COM NEW CUSIP 827078203 KNIGHT SECURITIES LP OTHER CHARGES 81	- 600 000 33 490000	20,093 38	000	15,522 00	4,571 39	0 00	4 571 39
30 Aug 02 5 Sep 02 Settled	SIMON PPTY GROUP INC COM CUSIP 829808109	- 2 800 000 35 590000	99 652 00	000	- 98,512 12	1 139 88	0 00	1,139 88
21 May 02 24 May 02 Settled	SIMPSON MFG INC COM CUSIP 829073105 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 1 39	700 000 65 850000	46 149 61	000	- 37 068 05	9 081 56	0 00	9 081 56
21 May 02 24 May 02 Settled	SIMPSON MFG INC COM CUSIP 829073105 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 1 40	- 700 000 68 195000	46,321 10	000	- 39 333 32	6,987 78	0 00	6 987 78
21 May 02 24 May 02 Settled	SIMPSON MFG INC COM CUSIP 829073105 TROSTER SINGER CORP / 3 00 OTHER CHARGES 40	200 000 65 300000	13,056 60	000	- 11 248 00	1 808 60	0 00	1,808 60
5 Jul 02 5 Jul 02 Settled	SKYWORKS SOLUTIONS INC COM CUSIP 83088M102	- 0 800 0 000000	4 69	000	- 2 73	1 98	0 00	1 98
5 Jul 02 5 Jul 02 Settled	SKYWORKS SOLUTIONS INC COM CUSIP 83088M102	- 0 300 0 000000	1 56	000	6 18	4 63	0 00	4 63
8 Jul 02 11 Jul 02 Settled	SKYWORKS SOLUTIONS INC COM CUSIP 83088M102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	100 000 5 200000	517 98	000	- 2 055 35	- 1 537 37	0 00	- 1,537 37
9 Jul 02 12 Jul 02 Settled	SKYWORKS SOLUTIONS INC COM CUSIP 83088M102 TROSTER SINGER CORP OTHER CHARGES 01	- 5 000 4 530000	22 84	000	- 101 72	- 79 08	0 00	79 08
28 Jun 02 28 Jun 02 Settled	SL GREEN RLTY CORP COM STK CUSIP 78440X101 BNY CLEARING SERVICES LLC / 388 00 OTHER CHARGES 9 81	8,200 000 35 396400	325 269 07	000	- 248 532 21	76 738 66	0 00	76,738 66

The Northern Trust Company

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Portfolio Statement

Account number 5502
Account Name FAMILY CODE.FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	SLM CORP COM CUSIP 78442P106	2 300 000	210 795 00	000	- 211 968 00	- 1 173 00	0 00	1 173 00
		81 850000						
13 Sep 02 18 Sep 02 Settled	SLM CORP COM CUSIP 78442P106 PRINCETON SECURITIES / 78 00 OTHER CHARGES 3 78	1 300 000	124 783 24	000	80 725 69	44 057 55	0 00	44 057 55
		96 050000						
7 Oct 02 10 Oct 02 Settled	SLM CORP COM CUSIP 78442P106 MERRILL LYNCH PIERCE FENNER & SMITH / 38 00 OTHER CHARGES 1 72	600 000	57 073 88	000	27 875 48	29 098 40	0 00	29 098 40
		85 186000						
11 Oct 02 18 Oct 02 Settled	SLM CORP COM CUSIP 78442P106 SMITH BARNEY INC / 72 00 OTHER CHARGES 3 47	- 1 200 000	115 124 53	000	- 55 890 08	59 234 47	0 00	59 234 47
		88 000000						
19 Nov 02 22 Nov 02 Settled	SLM CORP COM CUSIP 78442P106 PRINCETON SECURITIES / 24 00 OTHER CHARGES 1 28	- 400 000	42,202 12	000	18 601 60	23 600 52	0 00	23 600 52
		105 568500						
20 Nov 02 25 Nov 02 Settled	SLM CORP COM CUSIP 78442P106 PRINCETON SECURITIES / 42 00 OTHER CHARGES 2 21	- 700 000	73 734 86	000	32 552 80	41 182 06	0 00	41,182 06
		105 398700						
17 Dec 02 20 Dec 02 Settled	SLM CORP COM CUSIP 78442P106 MORGAN STANLEY & CO INC / 48 00 OTHER CHARGES 2 52	800 000	83 663 72	000	37 168 50	46 497 22	0 00	46 497 22
		104 642800						
20 Dec 02 28 Dec 02 Settled	SLM CORP COM CUSIP 78442P106 FIDELITY CAPITAL MARKETS / 42 00 OTHER CHARGES 2 23	- 700 000	73 860 02	000	32 177 45	41 682 57	0 00	41 682 57
		105 577500						
23 Dec 02 27 Dec 02 Settled	SLM CORP COM CUSIP 78442P106 FIDELITY CAPITAL MARKETS / 12 00 OTHER CHARGES 64	- 200 000	21 088 58	000	- 9,099 50	11,999 08	0 00	11 999 08
		105 556100						

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
28 Dec 02 31 Dec 02 Settled	SLM CORP COM CUSIP 78442P106 LEHMAN BROTHERS INC / 8 00 OTHER CHARGES 32	- 100 000 105 484600	10,543 14	000	- 4 549 75	5,993 38	0 00	5,993 39
17 Jun 02 20 Jun 02 Settled	SMUCKER J M CO COM NEW CUSIP 832688405 GOLDMAN SACHS & COMPANY OTHER CHARGES 39	- 358 000 35 740000	12,723 05	000	- 12 049 55	673 50	0 00	673 50
8 Jul 02 11 Jul 02 Settled	SMUCKER J M CO COM NEW CUSIP 832688405 ABEL NOSER CORPORATION / 8 00 OTHER CHARGES 21	- 200 000 33 609900	6 713 77	000	- 6 113 64	600 13	0 00	600 13
10 Jul 02 15 Jul 02 Settled	SMUCKER J M CO COM NEW CUSIP 832688405 ABEL NOSER CORPORATION / 18 88 OTHER CHARGES 42	- 422 000 32 542800	13,715 68	000	- 11 408 13	2 307 55	0 00	2 307 55
30 Aug 02 5 Sep 02 Settled	SNAP-ON INC COM CUSIP 833034101	800 000 28 280000	25 434 00	000	- 25 018 50	415 50	0 00	415 50
30 Aug 02 5 Sep 02 Settled	SOLECTRON CORP COM CUSIP 834182107	12 400 000 3 720000	46 128 00	000	38 182 00	7 836 00	0 00	7,936 00
3 Jan 02 8 Jan 02 Settled	SONIC AUTOMOTIVE INC CL A CUSIP 83545G102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 01	- 100 000 22 415000	2 238 48	000	1 463 78	775 68	0 00	775 68
3 Jan 02 8 Jan 02 Settled	SONIC AUTOMOTIVE INC CL A CUSIP 83545G102 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 14	- 400 000 22 835000	8 125 86	000	- 5,855 12	3 270 74	0 00	3,270 74
3 Jan 02 8 Jan 02 Settled	SONIC AUTOMOTIVE INC CL A CUSIP 83545G102 J P MORGAN SECURITIES INC / 112 00 OTHER CHARGES 92	- 2,800 000 21 812900	60 863 20	000	- 40 885 84	19 977 38	0 00	19 977 38
4 Jan 02 9 Jan 02 Settled	SONIC AUTOMOTIVE INC CL A CUSIP 83545G102 J P MORGAN SECURITIES INC / 156 00 OTHER CHARGES 1 25	- 3,900 000 21 238200	82,683 83	000	57,087 42	25 578 51	0 00	25,578 51

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Investment Transaction Detail

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

Sales

Equities

30 Aug 02 5 Sep 02 Settled	SOUTHERN CO COM STK CUSIP 842587107	10 700 000 28 960000	309 872 00	000	- 310 300 00	- 428 00	0 00	- 428 00
30 Aug 02 5 Sep 02 Settled	SOUTHRUST CORP COM CUSIP 844730101	- 5 200 000 26 240000	138 448 00	000	127 913 21	8 534 79	0 00	8 534 79
18 Nov 02 21 Nov 02 Settled	SPANISH BROADCASTING SYS INC CL A COM STK CUSIP 846425882 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 12	- 600 000 6 485000	3,878 88	000	7 084 00	- 3 205 12	0 00	3 205 12
18 Nov 02 21 Nov 02 Settled	SPANISH BROADCASTING SYS INC CL A COM STK CUSIP 846425882 HENDERSON BROTHERS INC OTHER CHARGES 20	- 1 400 000 6 468200	9 055 20	000	16 520 00	- 7 464 80	0 00	7 464 80
18 Nov 02 22 Nov 02 Settled	SPANISH BROADCASTING SYS INC CL A COM STK CUSIP 846425882 HENDERSON BROTHERS INC OTHER CHARGES 1 51	7 800 000 6 416900	50 050 31	000	89 743 00	39 692 69	0 00	39 692 69
11 Dec 02 18 Dec 02 Settled	SPANISH BROADCASTING SYS INC CL A COM STK CUSIP 846425882 CANTOR FITZGERALD & CO OTHER CHARGES 82	- 3 800 000 7 977500	30 313 58	000	- 42 044 50	11 730 92	0 00	- 11 730 92
11 Dec 02 16 Dec 02 Settled	SPANISH BROADCASTING SYS INC CL A COM STK CUSIP 846425882 INVESTMENT TECHNOLOGY GROUP INC / 148 00 OTHER CHARGES 1 82	- 7 400 000 8 130000	60,012 18	000	- 81 443 50	- 21 431 32	0 00	21 431 32
12 Dec 02 17 Dec 02 Settled	SPANISH BROADCASTING SYS INC CL A COM STK CUSIP 846425882 CANTOR FITZGERALD & CO / 84 00 OTHER CHARGES 68	2 800 000 7 950000	22 175 32	000	28 760 08	- 7 584 78	0 00	- 7 584 78

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Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
22 Apr 02 25 Apr 02 Settled	SPHERION CORP COM COM STK ISIN# US8484201053 CUSIP 848420105 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 15	- 400 000 12 245000	4 889 85	000	4 224 00	685 85	0 00	685 85
23 Apr 02 26 Apr 02 Settled	SPHERION CORP COM COM STK ISIN# US8484201053 CUSIP 848420105 JONES & ASSOCIATES / 84 00 OTHER CHARGES 78	- 2 100 000 11 832000	24 972 44	000	- 22 159 50	2 812 94	0 00	2,812 94
23 Apr 02 28 Apr 02 Settled	SPHERION CORP COM COM STK ISIN# US8484201053 CUSIP 848420105 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 19	- 500 000 12 045000	6,012 31	000	5 280 00	732 31	0 00	732 31
13 Aug 02 18 Aug 02 Settled	SPHERION CORP COM COM STK ISIN# US8484201053 CUSIP 848420105 INSTINET / 19 00 OTHER CHARGES 44	- 1 900 000 7 540000	14 306 58	000	21,403 50	- 7 098 94	0 00	- 7 098 94
13 Aug 02 18 Aug 02 Settled	SPHERION CORP COM COM STK ISIN# US8484201053 CUSIP 848420105 INVESTMENT TECHNOLOG / GROUP INC / 48 00 OTHER CHARGES 55	- 2 400 000 7 580000	18,143 45	000	- 27,038 00	8 892 55	0 00	- 8,892 55
13 Aug 02 18 Aug 02 Settled	SPHERION CORP COM COM STK ISIN# US8484201053 CUSIP 848420105 FIDELITY CAPITAL MARKETS / 132 00 OTHER CHARGES 73	- 3 300 000 7 648700	25 101 35	000	- 37 174 50	- 12 073 15	0 00	- 12 073 15
22 Oct 02 25 Oct 02 Settled	SPHERION CORP COM COM STK ISIN# US8484201053 CUSIP 848420105 INSTINET / 186 00 OTHER CHARGES 3 79	- 19,600 000 6 370000	124 652 24	000	- 211 421 41	- 86 769 17	0 00	- 86 769 17
18 Nov 02 21 Nov 02 Settled	SPHERION CORP COM COM STK ISIN# US8484201053 CUSIP 848420105 ACCESS SECURITIES INC / 180 00 OTHER CHARGES 1 76	- 9 500 000 8 124300	57,789 09	000	- 83 529 08	- 25 729 99	0 00	- 25 729 99

Portfolio Statement

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
10 Dec 02 13 Dec 02 Settled	SPHERION CORP COM COM STK ISIN# US8484201053 CUSIP 848420105 INSTINET / 42 00 OTHER CHARGES 73	4 200 000	24 149 27	000	38 309 87	12 160 60	0 00	12 160 60
10 Dec 02 13 Dec 02 Settled	SPHERION CORP COM COM STK ISIN# US8484201053 CUSIP 848420105 ROCHDALE SECURITIES CORPORATION / 276 00 OTHER CHARGES 1 17	8 900 000	38 555 34	000	58 909 95	20 354 81	0 00	- 20 354 81
28 Sep 02 1 Oct 02 Settled	SPINNAKER EXPL CO COM CUSIP 84855W109 SANDERS MORRIS MUNDY / 354 00 OTHER CHARGES 4 98	5 800 000	165 001 50	000	224 557 54	58 558 04	0 00	59 556 04
25 Oct 02 30 Oct 02 Settled	SPINNAKER EXPL CO COM CUSIP 84855W109 CAPITAL INSTITUTIONAL SVC / 516 00 OTHER CHARGES 8 41	8 600 000	212 412 73	000	- 323 158 04	- 110 745 31	0 00	- 110 745 31
22 Jan 02 25 Jan 02 Settled	SPRINT CORP COM CUSIP 852081100 INVESTMENT TECHNOLOGY GROUP INC / 68 00 OTHER CHARGES 81	- 3 300 000	60 075 59	000	- 78 571 22	- 18 485 63	0 00	- 18 485 63
18 Mar 02 21 Mar 02 Settled	SPRINT CORP COM CUSIP 852081100 LEHMAN BROTHERS INC / 44 00 OTHER CHARGES 88	- 3 600 000	56 828 38	000	- 83 532 24	28 703 86	0 00	- 28 703 86
19 Mar 02 22 Mar 02 Settled	SPRINT CORP COM CUSIP 852081100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	- 100 000	1 568 97	000	2 320 34	- 751 37	0 00	751 37
19 Mar 02 22 Mar 02 Settled	SPRINT CORP COM CUSIP 852081100 LEHMAN BROTHERS INC / 72 00 OTHER CHARGES 43	1 800 000	28 226 81	000	41 866 75	13,439 84	0 00	- 13 439 84
22 Jul 02 25 Jul 02 Settled	SPRINT CORP COM CUSIP 852081100 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 1 53	- 4,500 000	50 713 47	000	- 89 768 72	- 39 055 25	0 00	- 39 055 25

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Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	SPRINT CORP COM CUSIP 852081100	- 13 500 000	158 600 00	000	148,280 00	8 320 00	0 00	8 320 00
		11 600000						
28 Oct 02 31 Oct 02 Settled	SPRINT CORP COM CUSIP 852081100 INVESTMENT TECHNOLOGY GROUP INC / 70 00 OTHER CHARGES 1 34	3,500 000	44 186 16	000	80 880 75	38 694 59	0 00	- 38 694 59
		12 645000						
28 Oct 02 31 Oct 02 Settled	SPRINT CORP COM CUSIP 852081100 CIBC WORLD MARKETS CORP NEW YORK / 244 00 OTHER CHARGES 2 32	- 8 100 000	78 669 18	000	- 140,868 00	- 64,198 81	0 00	- 64 198 81
		12 609100						
28 Oct 02 1 Nov 02 Settled	SPRINT CORP COM CUSIP 852081100 CIBC WORLD MARKETS CORP NEW YORK / 168 00 OTHER CHARGES 1 57	- 4 200 000	51,874 73	000	- 96 737 78	- 44 863 03	0 00	- 44 863 03
		12 381500						
30 Oct 02 4 Nov 02 Settled	SPRINT CORP COM CUSIP 852081100 CIBC WORLD MARKETS CORP NEW YORK / 72 00 OTHER CHARGES 08	1,800 000	22 618 55	000	41 459 04	18 839 48	0 00	18 839 48
		12 806800						
30 Oct 02 4 Nov 02 Settled	SPRINT CORP COM CUSIP 852081100 INSTINET / 22 00 OTHER CHARGES 63	2 200 000	27 389 17	000	- 50 524 34	- 23 135 17	0 00	- 23 135 17
		12 460000						
31 Oct 02 5 Nov 02 Settled	SPRINT CORP COM CUSIP 852081100 CIBC WORLD MARKETS CORP NEW YORK / 32 00 OTHER CHARGES 31	- 800 000	8 952 89	000	18 364 00	- 8,411 11	0 00	- 8 411 11
		12 481500						
31 Oct 02 5 Nov 02 Settled	SPRINT CORP COM CUSIP 852081100 INSTINET / 8 00 OTHER CHARGES 23	- 600 000	7 493 77	000	- 13 773 00	- 6,279 23	0 00	- 6 279 23
		12 500000						
18 Mar 02 21 Mar 02 Settled	SPRINT CORP PCS COM SER 1 CUSIP 852081508 MORGAN STANLEY & CO INC OTHER CHARGES 23	1,400 000	14 853 17	000	- 86,354 61	- 51 401 44	0 00	- 51 401 44
		10 681000						

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Generated by The Northern Trust Company from periodic data on 13 Feb 03

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

Sales

Equities

12 Apr 02 17 Apr 02 Settled	SPRINT CORP PCS COM SER 1 CUSIP 852081508 GOLDMAN SACHS & COMPANY OTHER CHARGES 78	- 2 600 000 9 888000	25 708 02	000	89 822 02	64 114 00	0 00	- 64 114 00
14 Aug 02 19 Aug 02 Settled	SPRINT CORP PCS COM SER 1 CUSIP 852081508 INVESTMENT TECHNOLOGY GROUP INC / 430 00 OTHER CHARGES 2 70	21 500 000 4 171100	89 245 95	000	427 158 99	337 913 04	0 00	337 913 04
30 Aug 02 5 Sep 02 Settled	SPRINT CORP PCS COM SER 1 CUSIP 852081508	15,000 000 3 960000	59 400 00	000	- 106 951 96	- 47 551 96	0 00	- 47,551 96
14 Aug 02 19 Aug 02 Settled	SPX CORP COM CUSIP 784635104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 33	- 100 000 97 817500	9 779 45	000	10 181 80	- 382 35	0 00	382 35
17 Jun 02 20 Jun 02 Settled	ST JUDE MED INC COM CUSIP 790849103 GOLDMAN SACHS & COMPANY OTHER CHARGES 25	- 100 000 80 140000	8 013 75	000	- 2 858 25	5 155 50	0 00	5 155 50
14 Aug 02 19 Aug 02 Settled	ST JUDE MED INC COM CUSIP 790849103 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 80	700 000 37 770000	26 424 20	000	- 10 003 87	16 420 33	0 00	16 420 33
30 Aug 02 5 Sep 02 Settled	ST JUDE MED INC COM CUSIP 790849103	2 700 000 37 210000	100 467 00	000	38 586 38	61 880 62	0 00	61 880 62
30 Aug 02 5 Sep 02 Settled	ST PAUL COS INC COM CUSIP 782860108	- 3 400 000 30 420000	103 428 00	000	103 420 00	1 00	0 00	1 00
30 Aug 02 5 Sep 02 Settled	ST STR CORP COM CUSIP 857477103	- 4 900 000 43 320000	212 268 00	000	219 287 62	7 019 62	0 00	- 7 019 62
3 Oct 02 8 Oct 02 Settled	ST STR CORP COM CUSIP 857477103 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 22	200 000 36 375000	7 270 78	000	10 559 00	3 288 22	0 00	3 288 22

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 Trade date Status Description Commission Price Amount Amount Amount Amount Amount Amount Amount

Sales

Equities

4 Oct 02	ST STR CORP COM	CUSIP 857477103	500 000	18 948 28	000	28 397 50	8 448 22	0 00	- 8,449 22			
9 Oct 02	ACCESS SECURITIES INC / 20 00	OTHER CHARGES 52										
7 Oct 02	ST STR CORP COM	CUSIP 857477103	- 100 000	3 360 81	000	- 5 278 50	1,818 69	0 00	- 1 818 69			
10 Oct 02	JONES & ASSOCIATES / 4 00	OTHER CHARGES 11										
10 Sep 02	STANCORP FINL GROUP INC COM	CUSIP 852891100	- 3 000 000	165 280 02	000	- 135 375 67	29 904 35	0 00	29 904 35			
13 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 60 00	OTHER CHARGES 4 88										
21 May 02	STANDEX INTL CORP COM	CUSIP 854231107	- 2 400 000	63,321 37	000	58,248 94	5,071 43	0 00	5 071 43			
24 May 02	MERRILL PROFESSIONAL CLEARING CORP /	OTHER CHARGES 38 00										
28 Jun 02	STANDEX INTL CORP COM	CUSIP 854231107	- 200 000	4,872 71	000	- 4 268 86	702 75	0 00	702 75			
28 Jun 02	TROSTER SINGER CORP / 3 00	OTHER CHARGES 15										
8 Oct 02	STANDEX INTL CORP COM	CUSIP 854231107	- 800 000	18 105 02	000	18 456 58	- 1 351 54	0 00	- 1 351 54			
11 Oct 02	CIBC WORLD MARKETS CORP NEW YORK /	OTHER CHARGES 38 00										
8 Oct 02	STANDEX INTL CORP COM	CUSIP 854231107	- 100 000	1 952 94	000	- 2 156 24	- 203 30	0 00	- 203 30			
15 Oct 02	CIBC WORLD MARKETS CORP NEW YORK / 4 00	OTHER CHARGES 08										
10 Oct 02	STANDEX INTL CORP COM	CUSIP 854231107	- 800 000	17 118 38	000	- 19 342 38	- 2 224 00	0 00	2 224 00			
18 Oct 02	CIBC WORLD MARKETS CORP NEW YORK /	OTHER CHARGES 38 00										
18 Nov 02	STANDEX INTL CORP COM	CUSIP 854231107	- 400 000	8 863 73	000	8 539 82	323 81	0 00	323 81			
21 Nov 02	INVESTMENT TECHNOLOGY GROUP INC / 8 00	OTHER CHARGES 27										

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

Sales

Equities

18 Nov 02 21 Nov 02 Settled	STANDEX INTL CORP COM CUSIP 854231107 SPEAR LEEDS AND KELLOGG / 4 50 OTHER CHARGES 21	300 000 22 330000	6 694 29	000	- 6 404 94	289 35	0 00	289 35
20 Nov 02 25 Nov 02 Settled	STANDEX INTL CORP COM CUSIP 854231107 JONES & ASSOCIATES / 12 00 OTHER CHARGES 20	- 300 000 21 773600	6 519 88	000	8 337 98	181 80	0 00	181 90
9 Dec 02 12 Dec 02 Settled	STANDEX INTL CORP COM CUSIP 854231107 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 22	300 000 23 810000	7 138 78	000	- 6 155 50	881 28	0 00	881 28
10 Dec 02 13 Dec 02 Settled	STANDEX INTL CORP COM CUSIP 854231107 JONES & ASSOCIATES / 78 00 OTHER CHARGES 1 34	1 900 000 23 382800	44 349 98	000	36 566 74	7 783 24	0 00	7 783 24
30 Aug 02 5 Sep 02 Settled	STANLEY WKS COM CUSIP 854618109	1 300 000 34 880000	45 344 00	000	- 44 978 00	366 00	0 00	366 00
30 Apr 02 3 May 02 Settled	STAPLES INC COM CUSIP 855030102 INSTINET / 29 00 OTHER CHARGES 1 74	2 900 000 19 890000	57 650 26	000	58 422 82	772 56	0 00	- 772 56
30 Apr 02 3 May 02 Settled	STAPLES INC COM CUSIP 855030102 TROSTER SINGER CORP OTHER CHARGES 37	600 000 20 016800	12,009 71	000	12 087 48	77 77	0 00	- 77 77
28 May 02 3 Jun 02 Settled	STAPLES INC COM CUSIP 855030102 MERRILL PROFESSIONAL CLEARING CORP / 15 00 OTHER CHARGES 65	- 1,000 000 21 588800	21 571 15	000	20 120 40	1 450 75	0 00	1 450 75
3 Jun 02 6 Jun 02 Settled	STAPLES INC COM CUSIP 855030102 CANTOR FITZGERALD & CO OTHER CHARGES 61	1 000 000 20 133100	20 132 49	000	20 095 00	37 49	0 00	37 49

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

Sales**Equities**

22 Jul 02 25 Jul 02 Settled	STAPLES INC COM CUSIP 855030102 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 35	- 800 000 14 420000	11 518 65	000	- 16 076 00	- 4 558 35	0 00	- 4 558 35
30 Aug 02 5 Sep 02 Settled	STAPLES INC COM CUSIP 855030102	- 7 100 000 13 800000	98 690 00	000	- 117 931 00	19,241 00	0 00	- 19 241 00
30 Aug 02 5 Sep 02 Settled	STARBUCKS CORP COM CUSIP 855244109	- 5 800 000 20 100000	116,580 00	000	- 117 169 00	609 00	0 00	- 609 00
11 Jan 02 16 Jan 02 Settled	STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203 PRUDENTIAL SECURITIES INCORP / 28 80 OTHER CHARGES 20	- 400 000 31 750000	12 671 00	000	- 12 933 00	- 262 00	0 00	262 00
18 Jan 02 24 Jan 02 Settled	STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203 MERRILL LYNCH PIERCE FENNER & SMITH / 15 00 OTHER CHARGES 24	500 000 30 690000	15 329 78	000	- 18 166 25	- 836 49	0 00	- 836 49
22 Jan 02 25 Jan 02 Settled	STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203 EDWARDS A G / 6 00 OTHER CHARGES 05	- 100 000 30 842200	3 078 17	000	3 233 25	155 08	0 00	155 08
23 Jan 02 28 Jan 02 Settled	STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203 CREDIT SUISSE FIRST BOSTON CORPORATION / 12 00 OTHER CHARGES 14	- 300 000 30 814500	9,172 21	000	- 8,689 75	- 527 54	0 00	- 527 54
23 Jan 02 28 Jan 02 Settled	STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203 CREDIT SUISSE FIRST BOSTON CORPORATION / 24 00 OTHER CHARGES 28	- 600 000 30 814500	18 344 42	000	- 19 399 50	- 1 055 08	0 00	- 1 055 08

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Investment Transaction Detail

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

Sales

Equities

24 Jan 02	STARWOOD HOTELS & RESORTS WORLDWIDE INC	- 100 000	3 076 84	000	- 3 233 25	- 156 41	0 00	156 41
29 Jan 02	PAIRED CTF 1 CL B SH BEN INT STARWOOD							
Settled	CUSIP 85590A203	30 798900						
	INVESTMENT TECHNOLOGY GROUP INC / 3 00							
	OTHER CHARGES 05							
29 Jan 02	STARWOOD HOTELS & RESORTS WORLDWIDE INC	200 000	6,464 88	000	6 466 50	1 62	0 00	1 62
1 Feb 02	PAIRED CTF 1 CL B SH BEN INT STARWOOD							
Settled	CUSIP 85590A203	32 349900						
	INVESTMENT TECHNOLOGY GROUP INC / 5 00							
	OTHER CHARGES 10							
30 Jan 02	STARWOOD HOTELS & RESORTS WORLDWIDE INC	1 300 000	42 105 06	000	42 032 25	72 81	0 00	72 81
4 Feb 02	PAIRED CTF 1 CL B SH BLN INT STARWOOD							
Settled	CUSIP 85590A203	32 425000						
	RAYMOND JAMES / 46 80							
	OTHER CHARGES 64							
20 Feb 02	STARWOOD HOTELS & RESORTS WORLDWIDE INC	- 100 000	3 441 78	000	3 233 25	208 53	0 00	208 53
25 Feb 02	PAIRED CTF 1 CL B SH BEN INT STARWOOD							
Settled	CUSIP 85590A203	34 448400						
	LAZARD FRERES & CO / 3 00							
	OTHER CHARGES 06							
28 Feb 02	STARWOOD HOTELS & RESORTS WORLDWIDE INC	- 600 000	21,459 21	000	- 19 399 50	2 059 71	0 00	2 059 71
5 Mar 02	PAIRED CTF 1 CL B SH BEN INT STARWOOD							
Settled	CUSIP 85590A203	35 795900						
	LEHMAN BROTHERS INC / 18 00							
	OTHER CHARGES 33							
1 Mar 02	STARWOOD HOTELS & RESORTS WORLDWIDE INC	100 000	3 627 81	000	3 233 25	394 56	0 00	394 56
8 Mar 02	PAIRED CTF 1 CL B SH BEN INT STARWOOD							
Settled	CUSIP 85590A203	38 308700						
	GREEN STREET ADVISORS INC / 3 00							
	OTHER CHARGES 06							
5 Mar 02	STARWOOD HOTELS & RESORTS WORLDWIDE INC	- 100 000	3,717 75	000	3 233 25	484 50	0 00	484 50
8 Mar 02	PAIRED CTF 1 CL B SH BEN INT STARWOOD							
Settled	CUSIP 85590A203	37 238100						
	JONES & ASSOCIATES / 8 00							
	OTHER CHARGES 06							
12 Apr 02	STARWOOD HOTELS & RESORTS WORLDWIDE INC	- 1 200 000	47 540 16	000	38 799 00	8,741 16	0 00	8 741 16
17 Apr 02	PAIRED CTF 1 CL B SH BEN INT STARWOOD							
Settled	CUSIP 85590A203	39 618000						
	GOLDMAN SACHS & COMPANY							
	OTHER CHARGES 1 44							

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
8 Jul 02	STARWOOD HOTELS & RESORTS WORLDWIDE INC	6,100 000	198 810 01	000	- 208 634 88	8 024 85	0 00	- 8,024 85
11 Jul 02	PAIRED CTF 1 CL B SH BEN INT STARWOOD							
Settled	CUSIP 85590A203	32 800000						
	FIDELITY CAPITAL MARKETS / 244 00							
	OTHER CHARGES 5 89							
30 Aug 02	STARWOOD HOTELS & RESORTS WORLDWIDE INC	- 3,000 000	77 340 00	000	85 361 00	8 021 00	0 00	- 8,021 00
5 Sep 02	PAIRED CTF 1 CL B SH BEN INT STARWOOD							
Settled	CUSIP 85590A203	25 780000						
28 Aug 02	STATEN IS BANCORP INC COM	- 100 000	2 025 43	000	1 389 28	638 15	0 00	638 15
29 Aug 02	CUSIP 857550107							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	20 275000						
	OTHER CHARGES 07							
28 Aug 02	STATEN IS BANCORP INC COM	600 000	12 855 89	000	- 8,335 68	4 320 21	0 00	4 320 21
29 Aug 02	CUSIP 857550107							
Settled	JONES & ASSOCIATES / 24 00	21 133800						
	OTHER CHARGES 39							
28 Aug 02	STATEN IS BANCORP INC COM	- 200 000	4 080 87	000	- 2 778 58	1 302 31	0 00	1 302 31
29 Aug 02	CUSIP 857550107							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00	20 425000						
	OTHER CHARGES 13							
27 Aug 02	STATEN IS BANCORP INC COM	- 900 000	18,617 73	000	- 12 503 52	8 114 21	0 00	6 114 21
30 Aug 02	CUSIP 857550107							
Settled	JONES & ASSOCIATES / 38 00	20 727000						
	OTHER CHARGES 57							
10 Sep 02	STATEN IS BANCORP INC COM	- 1,500 000	28 849 10	000	- 20 839 20	8 009 80	0 00	8,008 80
13 Sep 02	CUSIP 857550107							
Settled	INSTINET / 15 00	19 910000						
	OTHER CHARGES 30							
10 Sep 02	STATEN IS BANCORP INC COM	- 100 000	1 818 44	000	- 1,389 28	530 16	0 00	530 16
13 Sep 02	CUSIP 857550107							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	19 215000						
	OTHER CHARGES 08							
10 Sep 02	STATEN IS BANCORP INC COM	- 200 000	3 838 88	000	2,778 58	1 060 32	0 00	1 060 32
13 Sep 02	CUSIP 857550107							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00	19 215000						
	OTHER CHARGES 12							

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
10 Sep 02 13 Sep 02 Settled	STATEN IS BANCORP INC COM CUSIP 857550107 INVESTMENT TECHNOLOGY GROUP INC / 48 00 OTHER CHARGES 1 38	- 2 400 000 18 085000	45 754 82	000	- 29 378 04	18,376 58	0 00	18 378 58
18 Sep 02 18 Sep 02 Settled	STATEN IS BANCORP INC COM CUSIP 857550107 STATE STREET BROKERAGE SVCS / 4,00 OTHER CHARGES 11	200 000 17 851600	3 566 21	000	1 984 78	1 581 43	0 00	1 581 43
12 Mar 02 15 Mar 02 Settled	STD PAC CORP NEW COM CUSIP 85375C101 TROSTER SINGER CORP / 54 00 OTHER CHARGES 1 72	- 3 600 000 31 783800	114 365 96	000	28,598 85	85 769 11	0 00	85 769 11
1 Jul 02 5 Jul 02 Settled	STEAK N SHAKE CO COM CUSIP 857873103 BNY CLEARING SERVICES LLC / 84 00 OTHER CHARGES 88	2 100 000 15 060000	31 541 04	000	31 444 21	96 83	0 00	96 83
2 Jul 02 8 Jul 02 Settled	STEAK N SHAKE CO COM CUSIP 857873103 BNY CLEARING SERVICES LLC / 200 00 OTHER CHARGES 2 18	5 000 000 14 302700	71 311 34	000	- 73 236 42	1 925 08	0 00	1 925 08
29 Jul 02 1 Aug 02 Settled	STERIS CORP COM CUSIP 859152100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	- 100 000 20 250000	2 022 93	000	1 825 00	187 93	0 00	187 93
30 Jul 02 2 Aug 02 Settled	STERIS CORP COM CUSIP 859152100 INSTINET / 4 00 OTHER CHARGES 25	400 000 20 680000	8 271 75	000	- 7 198 00	1 073 75	0 00	1 073 75
30 Jul 02 2 Aug 02 Settled	STERIS CORP COM CUSIP 859152100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	- 100 000 18 880000	1,895 93	000	- 1 825 00	170 93	0 00	170 93
30 Jul 02 2 Aug 02 Settled	STERIS CORP COM CUSIP 859152100 MERRILL LYNCH PIERCE FENNER & SMITH / 18 00 OTHER CHARGES 24	400 000 19 841500	7 920 36	000	7 178 19	741 17	0 00	741 17

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

Sales**Equities**

13 Aug 02 16 Aug 02 Settled	STERIS CORP COM CUSIP 859152100 INSTINET / 12 00 OTHER CHARGES 80	1,200 000 22 000000	26 387 20	000	- 21,518 76	4,868 44	0 00	4 868 44
13 Aug 02 16 Aug 02 Settled	STERIS CORP COM CUSIP 859152100 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 20	- 300 000 22 065000	6 613 30	000	- 5,379 69	1 233 61	0 00	1 233 61
21 Oct 02 24 Oct 02 Settled	STERIS CORP COM CUSIP 859152100 INVESTMENT TECHNOLOGY GROUP INC / 54 00 OTHER CHARGES 2 08	- 2 700 000 25 500000	68 793 92	000	48 417 21	20 376 71	0 00	20 376 71
1 Jul 02 5 Jul 02 Settled	STILLWATER MNG CO COM CUSIP 88074Q102 CIBC WORLD MARKETS CORP NEW YORK / 88 00 OTHER CHARGES 80	- 1 700 000 15 524900	26 323 53	000	64 176 00	37 852 47	0 00	37 852 47
1 Jul 02 5 Jul 02 Settled	STILLWATER MNG CO COM CUSIP 88074Q102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 15 655000	1 563 45	000	3 984 50	2 401 05	0 00	- 2,401 05
8 Oct 02 11 Oct 02 Settled	STILLWATER MNG CO COM CUSIP 88074Q102 INVESTMENT TECHNOLOGY GROUP INC / 184 00 OTHER CHARGES 1 42	- 8 200 000 5 740000	46 902 58	000	- 252 236 40	- 205 333 82	0 00	- 205,333 82
9 Oct 02 15 Oct 02 Settled	STILLWATER MNG CO COM CUSIP 88074Q102 FIDELITY CAPITAL MARKETS / 424 00 OTHER CHARGES 1 60	- 10 600 000 5 008300	52,641 18	000	199 451 99	146 810 81	0 00	- 146,810 81
10 Oct 02 18 Oct 02 Settled	STILLWATER MNG CO COM CUSIP 88074Q102 MERRILL LYNCH PIERCE FENNER & SMITH / 196 00 OTHER CHARGES 72	4 900 000 4 818800	23 415 40	000	- 79 747 50	56,332 10	0 00	56,332 10
21 May 02 24 May 02 Settled	STRYKER CORP COM CUSIP 883687101 CAPITAL INSTITUTIONAL S.V.C / 458 00 OTHER CHARGES 12 49	- 7,600 000 54 588300	414,402 59	000	- 304 208 00	110,194 59	0 00	110,194 59

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

Sales

Equities

30 Aug 02 5 Sep 02 Settled	STRYKER CORP COM CUSIP 863667101	- 3 000 000	169 110 00	000	- 178 060 87	- 8 970 87	0 00	8 970 87
1 Feb 02 6 Feb 02 Settled	SUN MICROSYSTEMS INC COM STK \$ 00067 PAR CUSIP 866810104 HERZOG181 OTHER CHARGES 07	- 400 000	4,183 37	000	- 890 62	3,182 75	0 00	3 182 75
12 Feb 02 15 Feb 02 Settled	SUN MICROSYSTEMS INC COM STK \$ 00067 PAR CUSIP 866810104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 03	- 200 000	1 904 97	000	- 495 31	1 409 66	0 00	1 409 66
21 May 02 24 May 02 Settled	SUN MICROSYSTEMS INC COM STK \$ 00067 PAR CUSIP 866810104 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 1 15	- 5 600 000	38 180 85	000	- 13 868 75	24 322 10	0 00	24 322 10
30 Aug 02 5 Sep 02 Settled	SUN MICROSYSTEMS INC COM STK \$ 00067 PAR CUSIP 866810104	- 49,100 000	181 179 00	000	- 151 341 61	29 837 39	0 00	29 837 39
8 Jul 02 11 Jul 02 Settled	SUN TR BANKS INC COM CUSIP 867914103 FIDELITY CAPITAL MARKETS / 384 00 OTHER CHARGES 19 12	- 9 600 000	644 623 46	000	625 726 43	18 897 03	0 00	18 897 03
23 Jul 02 28 Jul 02 Settled	SUN TR BANKS INC COM CUSIP 867914103 JONES & ASSOCIATES / 24 00 OTHER CHARGES 1 05	- 600 000	34,716 99	000	37 494 47	2 777 48	0 00	2 777 48
24 Jul 02 29 Jul 02 Settled	SUN TR BANKS INC COM CUSIP 867914103 JONES & ASSOCIATES / 72 00 OTHER CHARGES 3 22	- 1 800 000	108 596 02	000	111 941 75	- 5 345 73	0 00	5 345 73
25 Jul 02 30 Jul 02 Settled	SUN TR BANKS INC COM CUSIP 867914103 JONES & ASSOCIATES / 40 00 OTHER CHARGES 1 81	1 000 000	59 984 19	000	59 931 68	32 51	0 00	32 51
25 Jul 02 30 Jul 02 Settled	SUN TR BANKS INC COM CUSIP 867914103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 18	100 000	6 072 81	000	6 007 54	65 27	0 00	65 27

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

Sales

Equities

25 Jul 02 30 Jul 02 Settled	SUN TR BANKS INC COM CUSIP 887914103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 18	- 100 000 59 755000	5 973 32	000	- 6 007 54	- 34 22	0 00	- 34 22
30 Aug 02 5 Sep 02 Settled	SUN TR BANKS INC CCM CUSIP 887914103	- 4 300 000 67 510000	290 293 00	000	- 275,894 54	14 398 46	0 00	14 398 46
30 Aug 02 5 Sep 02 Settled	SUNGARD DATA SYS INC COM CUSIP 887363103	4,300 000 24 650000	105 995 00	000	- 100 469 50	5 525 50	0 00	5 525 50
21 Nov 02 28 Nov 02 Settled	SUNGARD DATA SYS INC COM CUSIP 887363103 GOLDMAN SACHS & COMPANY / 804 00 OTHER CHARGES 8 41	- 13,400 000 23 322000	311 701 39	000	- 420 893 18	- 109 291 77	0 00	- 109,291 77
18 Mar 02 21 Mar 02 Settled	SUNOCO INC COM CUSIP 88764P109 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 83	- 1 000 000 41 380000	41,358 37	000	37,085 00	4 264 37	0 00	4 264 37
30 Aug 02 5 Sep 02 Settled	SUNOCO INC COM CUSIP 88764P109	- 1 200 000 35 480000	42,576 00	000	- 43,425 00	- 849 00	0 00	- 849 00
13 Aug 02 18 Aug 02 Settled	SUNRISE ASSISTED LIVING INC COM CUSIP 88768K108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 16	- 200 000 25 505000	5 098 84	000	5 142 00	45 18	0 00	45 18
13 Aug 02 16 Aug 02 Settled	SUNRISE ASSISTED LIVING INC COM CUSIP 88768K108 JONES & ASSOCIATES / 21 00 OTHER CHARGES 17	- 600 000 25 500000	15,275 53	000	15,426 00	150 47	0 00	- 150 47
13 Aug 02 16 Aug 02 Settled	SUNRISE ASSISTED LIVING INC COM CUSIP 88768K108 INSTINET / 15 00 OTHER CHARGES 1 15	- 1 500 000 25 280000	37,873 85	000	- 38,367 00	- 493 15	0 00	- 493 15
28 Aug 02 29 Aug 02 Settled	SUNRISE ASSISTED LIVING INC COM CUSIP 88768K108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 25	- 300 000 28 720000	8 009 75	000	- 7,515 00	494 75	0 00	494 75

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Investment Transaction Detail

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

Sales**Equities**

8 Dec 02 12 Dec 02 Settled	SUNRISE ASSISTED LIVING INC COM CUSIP 86788K106 FIDELITY CAPITAL MARKETS / 168 00 OTHER CHARGES 3 44	- 4 200 000 27 150000	113 858 58	000	89 791 72	14 068 84	0 00	14 068 84
20 Feb 02 25 Feb 02 Settled	SUPER VALU INC COM CUSIP 868538103 ACCESS SECURITIES INC / 38 00 OTHER CHARGES 33	- 800 000 24 310400	21 843 03	000	- 13 381 07	8 461 96	0 00	8 461 96
21 Feb 02 26 Feb 02 Settled	SUPER VALU INC COM CUSIP 868538103 INSTINET / 2 00 OTHER CHARGES 08	- 200 000 24 500000	4 897 92	000	2 971 58	1 826 34	0 00	1 826 34
21 Feb 02 26 Feb 02 Settled	SUPER VALU INC COM CUSIP 868538103 ACCESS SECURITIES INC / 8 00 OTHER CHARGES 08	- 200 000 24 506700	4 893 28	000	2 971 58	1 921 68	0 00	1 921 68
22 Feb 02 27 Feb 02 Settled	SUPER VALU INC COM CUSIP 868538103 ACCESS SECURITIES INC / 44 00 OTHER CHARGES 41	1,100 000 24 390300	26 784 82	000	18 343 69	10 441 23	0 00	10 441 23
4 Mar 02 7 Mar 02 Settled	SUPER VALU INC COM CUSIP 868538103 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 18	400 000 25 805000	10 353 84	000	- 5 843 18	4 410 68	0 00	4 410 68
30 Aug 02 5 Sep 02 Settled	SUPER VALU INC COM CUSIP 868538103	- 2 000 000 20 770000	41 540 00	000	- 43 490 00	1 850 00	0 00	1 850 00
16 Oct 02 21 Oct 02 Settled	SUPER VALU INC COM CUSIP 868538103 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 11	200 000 16 665000	3 328 68	000	- 4 487 50	- 1 158 61	0 00	1 158 81
16 Oct 02 21 Oct 02 Settled	SUPER VALU INC COM CUSIP 868538103 CIBC WORLD MARKETS CORP NEW YORK / 40 00 OTHER CHARGES 50	- 1 000 000 16 483200	18 422 70	000	- 22 135 90	5 713 20	0 00	5 713 20

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Sales								
Equities								
17 Oct 02 22 Oct 02 Settled	SUPER VALU INC COM CUSIP 868538103 INSTINET / 14 00 OTHER CHARGES 69	1,400 000	22 881 31	000	- 29 818 10	- 7 058 79	0 00	7 058 78
17 Oct 02 22 Oct 02 Settled	SUPER VALU INC COM CUSIP 868538103 CIBC WORLD MARKETS CORP NEW YORK / 12 00 OTHER CHARGES 16	- 300 000	5,012 12	000	- 6 438 85	- 1 428 73	0 00	- 1 428 73
17 Dec 02 20 Dec 02 Settled	SUPER VALU INC COM CUSIP 868538103 FIDELITY CAPITAL MARKETS / 312 00 OTHER CHARGES 3 88	- 7 800 000	128 698 11	000	- 162 718 58	- 34 020 47	0 00	34,020 47
17 Dec 02 20 Dec 02 Settled	SUPER VALU INC COM CUSIP 868538103 INSTINET / 8 00 OTHER CHARGES 41	- 800 000	13 303 59	000	- 16 218 88	- 2 915 29	0 00	2 915 29
8 May 02 9 May 02 Settled	SUSQUEHANNA BANCSHARES INC PA COM STK CUSIP 869099101 KNIGHT SECURITIES LP OTHER CHARGES 1 13	- 1 500 000	37 318 87	000	- 27 795 00	9 523 87	0 00	9 523 87
8 May 02 9 May 02 Settled	SUSQUEHANNA BANCSHARES INC PA COM STK CUSIP 869099101 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 46	- 600 000	14 984 54	000	11 312 00	3 872 54	0 00	3 872 54
7 May 02 10 May 02 Settled	SUSQUEHANNA BANCSHARES INC PA COM STK CUSIP 869099101 INSTINET / 8 00 OTHER CHARGES 66	- 900 000	21 909 84	000	- 16 639 88	5 269 88	0 00	5,269 88
7 May 02 10 May 02 Settled	SUSQUEHANNA BANCSHARES INC PA COM STK CUSIP 869099101 KNIGHT SECURITIES LP OTHER CHARGES 84	- 1,300,000	31 212 08	000	- 23 806 18	7 605 88	0 00	7 605 88
28 Feb 02 1 Mar 02 Settled	SYLVAN LEARNING SYS INC CUSIP 871399101 INVESTMENT TECHNOLOGY GROUP INC / 78 00 OTHER CHARGES 1 39	- 3 800 000	82 357 81	000	46 708 39	45,651 22	0 00	45 651 22

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Investment Transaction Detail

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

Sales

Equities

26 Feb 02	SYLVAN LEARNING SYS INC	- 1 400 000	34 334 48	000	34,250 30	84 18	0 00	84 18
1 Mar 02	CUSIP 871399101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 28 00	24 545000						
	OTHER CHARGES 52							
26 Feb 02	SYLVAN LEARNING SYS INC	- 400 000	9 777 85	000	- 9 882 85	105 00	0 00	- 105 00
1 Mar 02	CUSIP 871399101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	24 485000						
	OTHER CHARGES 15							
26 Feb 02	SYLVAN LEARNING SYS INC	- 3 100 000	75 979 85	000	- 47 258 52	28 723 33	0 00	28 723 33
1 Mar 02	CUSIP 871399101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 62 00	24 530000						
	OTHER CHARGES 1 15							
26 Feb 02	SYLVAN LEARNING SYS INC	3 000 000	72,973 90	000	68 722 01	6 251 89	0 00	6 251 89
1 Mar 02	CUSIP 871399101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 60 00	24 345000						
	OTHER CHARGES 1 10							
27 Feb 02	SYLVAN LEARNING SYS INC	- 600 000	14 899 77	000	7 043 28	7 858 49	0 00	7 858 49
4 Mar 02	CUSIP 871399101							
Settled	TROSTER SINGER CORP	25 000000						
	OTHER CHARGES 23							
27 Feb 02	SYLVAN LEARNING SYS INC	- 800 000	22 243 16	000	10 564 92	11 678 24	0 00	11 678 24
4 Mar 02	CUSIP 871399101							
Settled	INSTINET / 8 00	24 725000						
	OTHER CHARGES 34							
14 Aug 02	SYMANTEC CORP COM	300 000	9 353 71	000	9 488 00	144 29	0 00	144 29
19 Aug 02	CUSIP 871503108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 6 00	31 200000						
	OTHER CHARGES 29							
25 Jan 02	SYMBOL TECHNOLOGIES INC COM	- 6 250 000	87 131 66	000	- 113 045 80	- 15 914 14	0 00	15 914 14
30 Jan 02	CUSIP 871508107							
Settled	CAPITAL INSTITUTIONAL SVC / 375 00	15 601300						
	OTHER CHARGES 1 47							
29 Jan 02	SYMBOL TECHNOLOGIES INC COM	- 4 900 000	77 088 81	000	- 88 000 52	10 913 91	0 00	10 913 91
1 Feb 02	CUSIP 871508107							
Settled	CAPITAL INSTITUTIONAL SVC / 294 00	15 782200						
	OTHER CHARGES 1 17							

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
4 Mar 02 7 Mar 02 Settled	SYMBOL TECHNOLOGIES INC COM CUSIP 871508107 CAPITAL INSTITUTIONAL SVC / 291 72 OTHER CHARGES 75	- 4 862 000	49 543 03	000	87 318 08	37 775 03	0 00	- 37 775 03
30 Aug 02 5 Sep 02 Settled	SYMBOL TECHNOLOGIES INC COM CUSIP 871508107	- 3 500 000	31 820 00	000	- 31 249 00	671 00	0 00	671 00
13 Feb 02 19 Feb 02 Settled	SYMMETRICOM INC DEL CUSIP 871543104 MERRILL PROFESSIONAL CLEARING CORP / 40 50 OTHER CHARGES 31	- 2 700 000	20 192 99	000	- 33 534 00	13 341 01	0 00	- 13 341 01
13 Feb 02 19 Feb 02 Settled	SYMMETRICOM INC DEL CUSIP 871543104 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 04	- 300 000	2,246 98	000	- 3 728 00	- 1,479 04	0 00	- 1 479 04
13 Feb 02 19 Feb 02 Settled	SYMMETRICOM INC DEL CUSIP 871543104 INVESTMENT TECHNOLOGY GROUP INC / 330 00 OTHER CHARGES 1 81	- 16,500 000	126 965 59	000	- 168 841 60	- 41 976 01	0 00	- 41 976 01
30 Aug 02 5 Sep 02 Settled	SYNOVUS FINL CORP COM CUSIP 87181C105	- 4 500 000	109,765 00	000	109,144 50	- 379 50	0 00	- 379 50
11 Apr 02 18 Apr 02 Settled	SYSCO CORP COM CUSIP 871829107 CREDIT SUISSE FIRST BOSTON CORPORATION / 41 00 OTHER CHARGES 88	- 1 000 000	29 189 02	000	- 26,118 83	3,070 39	0 00	3 070 39
12 Apr 02 17 Apr 02 Settled	SYSCO CORP COM CUSIP 871829107 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 80	- 1,800 000	52,896 80	000	- 45,010 20	7 888 60	0 00	7 888 60
25 Apr 02 30 Apr 02 Settled	SYSCO CORP COM CUSIP 871829107 CREDIT SUISSE FIRST BOSTON CORPORATION / 12 00 OTHER CHARGES 18	- 200 000	5 794 08	000	- 4 891 00	803 08	0 00	803 08

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

Sales

Equities

28 Apr 02 1 May 02 Settled	SYS CO CORP COM CUSIP 871829107 GOLDMAN SACHS & COMPANY / 17 00 OTHER CHARGES 18	- 200 000 28 620000	5 706 82	000	- 4,986 88	718 98	0 00	718 98
15 May 02 20 May 02 Settled	SYS CO CORP COM CUSIP 871829107 JEFFERIES & COMPANY / 398 00 OTHER CHARGES 5 62	- 8 650 000 28 050000	186 127 88	000	179 949 00	6 178 88	0 00	6 178 88
21 May 02 24 May 02 Settled	SYS CO CORP COM CUSIP 871829107 CAPITAL INSTITUTIONAL SVC / 824 00 OTHER CHARGES 8 71	- 10 400 000 27 800000	288 487 29	000	- 273 924 00	14,563 29	0 00	14,563 29
27 Jun 02 2 Jul 02 Settled	SYS CO CORP COM CUSIP 871829107 MORGAN STANLEY & CO INC / 15 00 OTHER CHARGES 10	- 500 000 28 211300	13 090 25	000	- 12 467 15	623 10	0 00	623 10
18 Jul 02 24 Jul 02 Settled	SYS CO CORP COM CUSIP 871829107 GOLDMAN SACHS & COMPANY / 42 00 OTHER CHARGES 95	1 400 000 22 485200	31 450 33	000	34 808 02	- 3 457 69	0 00	3 457 69
22 Jul 02 25 Jul 02 Settled	SYS CO CORP COM CUSIP 871829107 GOLDMAN SACHS & COMPANY / 42 00 OTHER CHARGES 95	1 400 000 22 441800	31,375 57	000	- 34 811 07	3 435 50	0 00	3 435 50
30 Aug 02 5 Sep 02 Settled	SYS CO CORP COM CUSIP 871829107	- 10 000 000 28 360000	283,600 00	000	261 564 38	22 035 62	0 00	22 035 62
28 Jan 02 31 Jan 02 Settled	SYSTEMS & COMPUTER TECH CORP COM CUSIP 871873105 INVESTMENT TECHNOLOGY GROUP INC / 162 00 OTHER CHARGES 1 14	8 100 000 8 340000	75 490 86	000	90 877 00	15 388 14	0 00	15 388 14
1 Jul 02 5 Jul 02 Settled	S1 CORP COM STK CUSIP 78463B101 TROSTER SINGER CORP OTHER CHARGES 3 60	- 19 200 000 8 212300	119 272 56	000	221 290 30	- 102 017 74	0 00	102 017 74
1 Jul 02 5 Jul 02 Settled	S1 CORP COM STK CUSIP 78463B101 INVESTMENT TECHNOLOGY GROUP INC / 110 00 OTHER CHARGES 1 09	- 5 500 000 8 535900	35,831 41	000	- 69 457 50	33 628 09	0 00	- 33 628 09

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Sales								
Equities								
1 Jul 02 5 Jul 02 Settled	S1 CORP COM STK CUSIP 78483B101 INSTINET / 30 00 OTHER CHARGES 24	- 1 200 000 6 430200	7,888 00	000	15,248 00	- 7 560 00	0 00	7 560 00
1 Jul 02 5 Jul 02 Settled	S1 CORP COM STK CUSIP 78483B101 INVESTMENT TECHNOLOGY GROUP INC / 118 00 OTHER CHARGES 1 14	- 5 800 000 6 520000	37 698 88	000	- 72 080 10	- 34 381 24	0 00	- 34 381 24
8 May 02 8 May 02 Settled	T HQ INC COM NEW CUSIP 872443403 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 21	- 200 000 34 230000	8 841 78	000	8 978 67	- 138 88	0 00	- 138 88
7 May 02 8 May 02 Settled	T-HQ INC COM NEW CUSIP 872443403 KNIGHT SECURITIES L P OTHER CHARGES 8 54	- 6 700 000 32 381800	216,852 18	000	- 207 376 33	8 575 86	0 00	8 575 86
14 Feb 02 20 Feb 02 Settled	TALBOTS INC COM CUSIP 874181102 JEFFERIES & COMPANY / 398 00 OTHER CHARGES 3 68	6 600 000 38 870500	242,845 64	000	- 104 816 60	138 329 04	0 00	138 329 04
25 Jun 02 28 Jun 02 Settled	TALX CORP COM CUSIP 874818105 TROSTER SINGER CORP OTHER CHARGES 1 67	3 100 000 17 800700	55 180 50	000	- 50 514 50	4 666 00	0 00	4 666 00
26 Jun 02 1 Jul 02 Settled	TALX CORP COM CUSIP 874818105 TROSTER SINGER CORP OTHER CHARGES 3 12	5,900 000 17 560800	103 606 19	000	- 98 120 50	7,485 69	0 00	7 485 69
3 Jan 02 8 Jan 02 Settled	TARGET CORP COM CUSIP 87812E106 MERRILL LYNCH PIERCE FENNER & SMITH / 30 00 OTHER CHARGES 81	1 000 000 40 813500	40 582 89	000	35 669 35	4 913 54	0 00	4 913 54
30 Aug 02 5 Sep 02 Settled	TARGET CORP COM CUSIP 87812E106	- 13,700 000 34 200000	468 540 00	000	469,470 76	830 76	0 00	- 830 76

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Investment Transaction Detail

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

Sales

Equities

27 Nov 01	REVERSAL TAUBMAN CTRS INC COM	900 000	- 13 031 58	000	11,828 61	- 1 202 95	0 00	1 202 95
30 Nov 01	CUSIP 876664103							
Pending	INVESTMENT TECHNOLOGY GROUP INC / 18 00	14 500000						
	OTHER CHARGES 44							
27 Nov 01	TAUBMAN CTRS INC COM	900 000	13 031 58	000	11 890 88	1 340 60	0 00	1 340 60
30 Nov 01	CUSIP 876664103							
Pending	INVESTMENT TECHNOLOGY GROUP INC / 18 00	14 500000						
	OTHER CHARGES 44							
25 Jun 02	TAUBMAN CTRS INC COM	- 3 500 000	53 392 88	000	45 191 81	8 201 17	0 00	8 201 17
28 Jun 02	CUSIP 876664103							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 140 00	15 285600						
	OTHER CHARGES 1 62							
26 Jun 02	TAUBMAN CTRS INC COM	13 900 000	209 821 11	000	- 163 003 88	46,817 23	0 00	46 817 23
1 Jul 02	CUSIP 876664103							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 556 00	15 135500						
	OTHER CHARGES 8 34							
14 Aug 02	TCF FNCL CORP COM	- 900 000	43 243 15	000	- 42 791 59	451 58	0 00	451 58
19 Aug 02	CUSIP 872275102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 18 00	48 069400						
	OTHER CHARGES 1 31							
13 Mar 02	TECO ENERGY INC COM	900 000	21 079 20	000	22 677 68	- 1 598 48	0 00	1 598 48
18 Mar 02	CUSIP 872375100							
Settled	WEEDEN AND & CO / 48 00	26 408400						
	OTHER CHARGES 32							
14 Mar 02	TECO ENERGY INC COM	100 000	2 633 65	000	- 2 834 71	201 06	0 00	201 06
19 Mar 02	CUSIP 872375100							
Settled	WEEDEN AND & CO / 3 00	26 366900						
	OTHER CHARGES 04							
15 Mar 02	TECO ENERGY INC COM	- 600 000	15 845 78	000	17 008 26	1 362 48	0 00	1 362 48
20 Mar 02	CUSIP 872375100							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 15 00	26 101700						
	OTHER CHARGES 24							
18 Mar 02	TECO ENERGY INC COM	100 000	2 854 08	000	2 834 71	180 65	0 00	180 65
21 Mar 02	CUSIP 872375100							
Settled	MORGAN STANLEY & CO INC	26 541000						
	OTHER CHARGES 04							

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Investment Transaction Detail

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

Sales

Equities

14 Aug 02	TECO ENERGY INC COM	CUSIP 872375100	- 8 200 000	168 468 10	000	- 205 384 34	- 38,818 24	0 00	- 38,818 24							
19 Aug 02	INVESTMENT TECHNOLOGY GROUP INC / 184 00	OTHER CHARGES 5 02														
30 Aug 02	TECO ENERGY INC COM	CUSIP 872375100	- 2 300 000	45 425 00	000	- 58 456 26	- 11,031 26	0 00	- 11,031 26							
5 Sep 02	TEKTRONIX INC COM	CUSIP 878131100	- 1 400 000	24 304 00	000	- 25 242 50	- 838 50	0 00	- 838 50							
30 Aug 02	TEKTRONIX INC COM	CUSIP 878131100	- 1 400 000	24 304 00	000	- 25 242 50	- 838 50	0 00	- 838 50							
21 Mar 02	TEL & DATA SYS INC COM STK NEW	CUSIP 878433100	- 800 000	76 858 84	000	38 871 00	37 987 84	0 00	37 987 84							
26 Mar 02	LYNCH JONES & RYAN / 45 00	OTHER CHARGES 1 18														
1 May 02	TEL & DATA SYS INC COM STK NEW	CUSIP 878433100	- 4 000 000	342 875 87	000	- 172 760 00	170,115 87	0 00	170,115 87							
8 May 02	DONALDSON LUFKIN & JENRETTE SECURITIES	CORP / 200 00	85 771500													
26 Feb 02	TELIK INC COM STK	CUSIP 87858M108	- 9 400 000	100,625 48	000	78 524 50	21,100 88	0 00	21,100 88							
1 Mar 02	INSTINET / 84 00	OTHER CHARGES 1 52														
26 Feb 02	TELIK INC COM STK	CUSIP 87858M108	- 2,600 000	27 115 25	000	- 23,882 50	3 232 75	0 00	3,232 75							
1 Mar 02	TROSTER SINGER CORP	CUSIP 87858M109	10 428100													
13 Feb 02	TELLABS INC COM	CUSIP 878684100	- 1,200 000	18 168 15	000	- 18,735 44	- 3 569 29	0 00	- 3 569 29							
19 Feb 02	DEUTSCHE BANK SECURITIES INC	OTHER CHARGES 25														
17 Jun 02	TELLABS INC COM	CUSIP 878684100	- 800 000	7 145 78	000	- 14 801 58	7 655 80	0 00	7 655 80							
20 Jun 02	GOLDMAN SACHS & COMPANY	OTHER CHARGES '2	7 840000													
30 Aug 02	TELLABS INC COM	CUSIP 878684100	6,200 000	35 030 00	000	- 36,727 00	1,697 00	0 00	1,697 00							
5 Sep 02	TELLABS INC COM	CUSIP 878684100	5 650000													

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Sales								
Equities								
14 Aug 02 19 Aug 02 Settled	TECO ENERGY INC COM CUSIP 872375100 INVESTMENT TECHNOLOGY GROUP INC / 184 00 OTHER CHARGES 5 02	- 8 200 000 20 321800	188,468 10	000	- 205,384 34	- 38 916 24	0 00	- 38,916 24
30 Aug 02 5 Sep 02 Settled	TECO ENERGY INC COM CUSIP 872375100	2 300 000 19 750000	45 425 00	000	- 56 456 28	11 031 28	0 00	- 11 031 28
30 Aug 02 5 Sep 02 Settled	TEKTRONIX INC COM CUSIP 879131100	- 1 400 000 17 380000	24 304 00	000	25 242 50	- 938 50	0 00	- 938 50
21 Mar 02 26 Mar 02 Settled	TEL & DATA SYS INC COM STK NEW CUSIP 879433100 LYNCH JONES & RYAN / 45 00 OTHER CHARGES 1 18	- 900 000 85 450000	78,858 84	000	38 871 00	37,987 84	0 00	37 987 84
1 May 02 6 May 02 Settled	TEL & DATA SYS INC COM STK NEW CUSIP 879433100 DONALDSON LUFKIN & JENRETTE SECURITIES CORP / 200 00 OTHER CHARGES 10 33	- 4 000 000 85 771500	342,875 87	000	- 172 760 00	170,115 87	0 00	170 115 87
26 Feb 02 1 Mar 02 Settled	TELIK INC COM STK CUSIP 87959M100 INSTINET / 94 00 OTHER CHARGES 1 52	- 9,400 000 10 715000	100 625 48	000	- 79 524 50	21 100 98	0 00	21 100 98
28 Feb 02 1 Mar 02 Settled	TELIK INC COM STK CUSIP 87959M100 TROSTER SINGER CORP OTHER CHARGES 41	- 2 600 000 10 429100	27,115 25	000	- 23,882 50	3,232 75	0 00	3 232 75
13 Feb 02 19 Feb 02 Settled	TELLABS INC COM CUSIP 879684100 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 25	- 1 200 000 13 472000	18 188 15	000	- 19 735 44	- 3 569 29	0 00	- 3,569 29
17 Jun 02 20 Jun 02 Settled	TELLABS INC COM CUSIP 879684100 GOLDMAN SACHS & COMPANY OTHER CHARGES 22	- 900 000 7 940000	7 145 78	000	- 14 801 58	7 655 80	0 00	- 7 655 80
30 Aug 02 5 Sep 02 Settled	TELLABS INC COM CUSIP 879684100	- 8 200 000 5 650000	35 030 00	000	- 38 727 00	1,697 00	0 00	- 1 697 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
14 Aug 02 19 Aug 02 Settled	TEMPLE INLAND INC COM CUSIP 879888107 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 2 02	1 300 000 51,525000	66 854 48	000	- 82 058 10	15 101 62	0 00	15 101 62
30 Aug 02 5 Sep 02 Settled	TEMPLE INLAND INC COM CUSIP 878888107	800 000 51 150000	40 920 00	000	47 510 80	8 590 80	0 00	- 6 590 80
8 Feb 02 11 Feb 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 20	- 200 000 65 645000	13 124 80	000	5,178 72	7 948 08	0 00	7 948 08
18 Mar 02 21 Mar 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 MORGAN STANLEY & CO INC OTHER CHARGES 38	- 400 000 63 321000	25 328 02	000	10 353 44	14 874 58	0 00	14 874 58
2 Apr 02 5 Apr 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 SMITH BARNEY INC / 4 30 OTHER CHARGES 21	100 000 68 098100	6 805 10	000	- 2 588 38	4 218 74	0 00	4 218 74
2 Apr 02 5 Apr 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 SMITH BARNEY INC / 8 00 OTHER CHARGES 41	200 000 68 098100	13 810 21	000	- 5,176 72	8 433 49	0 00	8 433 49
12 Apr 02 17 Apr 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 GOLDMAN SACHS & COMPANY OTHER CHARGES 22	- 100 000 69 928000	8 992 58	000	2 588 36	4 404 22	0 00	4 404 22
28 Apr 02 2 May 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 CANTOR FITZGERALD & CO / 3 00 OTHER CHARGES 23	100 000 74 191800	7 415 93	000	- 2 588 38	4,827 57	0 00	4 827 57
7 Jun 02 12 Jun 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 LIQUIDNET INC / 2 00 OTHER CHARGES 23	- 100 000 75 000000	7,497 77	000	- 2 588 38	4 908 41	0 00	4 908 41
22 Jul 02 25 Jul 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 19	- 150 000 41 310000	8 186 31	000	- 2 588 38	3 607 95	0 00	3 607 95

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100	- 7 400 000 47 170000	349,058 00	000	- 161,401 68	187 858 34	0 00	187 858 34
4 Sep 02 8 Sep 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 GOLDMAN SACHS & COMPANY / 75 00 OTHER CHARGES 3 43	- 2 500 000 45 468500	113 587 82	000	- 108,455 74	5 132 08	0 00	5,132 08
4 Sep 02 8 Sep 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 14	- 100 000 45 825000	4 580 36	000	5 087 00	- 488 84	0 00	- 488 84
17 Dec 02 20 Dec 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	100 000 17 755000	1,773 44	000	- 5,103 00	- 3 329 58	0 00	3 329 58
17 Dec 02 20 Dec 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 GOLDMAN SACHS & COMPANY / 255 00 OTHER CHARGES 4 41	- 8 500 000 17 232300	146 215 14	000	- 427 530 33	- 281 315 18	0 00	- 281 315 18
17 Dec 02 20 Dec 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 17 185000	1 717 44	000	- 4 038 62	- 2 321 18	0 00	- 2,321 18
17 Dec 02 20 Dec 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 17 225000	1 720 44	000	4 035 33	2 314 89	0 00	- 2 314 89
17 Dec 02 20 Dec 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 21	- 400 000 17 235000	8,885 79	000	- 16 141 31	- 9 255 52	0 00	- 8,255 52
17 Dec 02 20 Dec 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 INVESTMENT TECHNOLOGY GROUP INC / 60 00 OTHER CHARGES 1 55	- 3 000 000 17 150000	51 388 45	000	- 120 732 84	- 68,344 18	0 00	- 69,344 18
17 Dec 02 20 Dec 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 INVESTMENT TECHNOLOGY GROUP INC / 62 00 OTHER CHARGES 1 83	- 3 100 000 47 395000	53 860 87	000	124,157 42	- 70 298 55	0 00	- 70 298 55

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Portfolio Statement

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Account number 5502
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Investment Transaction Detail

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

Sales

Equities

18 Dec 02 23 Dec 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 GOLDMAN SACHS & COMPANY / 183 00 OTHER CHARGES 3 17	6 100 000 17 221200	104 883 15	000	170 100 84	65 237 49	0 00	65 237 49
30 Aug 02 5 Sep 02 Settled	TERADYNE INC COM CUSIP 880770102	- 2 800 000 12 850000	35 420 00	000	57 422 50	22 002 50	0 00	- 22 002 50
23 Apr 02 26 Apr 02 Settled	TERAYON COMMUNICATION SYS COM CUSIP 880775101 KNIGHT SECURITIES L P OTHER CHARGES 74	- 3 900 000 6 300000	24 569 26	000	28 125 90	3 556 64	0 00	- 3,556 64
23 Apr 02 26 Apr 02 Settled	TERAYON COMMUNICATION SYS COM CUSIP 880775101 B TRADE SERVICES / 16 00 OTHER CHARGES 16	800 000 6 300000	5 023 84	000	- 5 775 20	- 751 36	0 00	751 36
24 Apr 02 29 Apr 02 Settled	TERAYON COMMUNICATION SYS COM CUSIP 880775101 KNIGHT SECURITIES L P OTHER CHARGES 2 15	- 11 400 000 6 254800	71 302 57	000	78 256 85	- 7,954 38	0 00	7,954 38
24 Apr 02 29 Apr 02 Settled	TERAYON COMMUNICATION SYS COM CUSIP 880775101 INVESTMENT TECHNOLOGY GROUP INC / 62 00 OTHER CHARGES 59	- 3 100 000 6 305000	19 482 91	000	- 22 045 83	- 2 582 82	0 00	2 582 82
1 Jul 02 5 Jul 02 Settled	TESORO PETE CORP COM CUSIP 881609101 JEFFERIES & COMPANY / 364 00 OTHER CHARGES 2 02	- 9 100 000 7 343600	68 460 74	000	134 862 61	- 68 401 87	0 00	68 401 87
2 Jul 02 8 Jul 02 Settled	TESORO PETE CORP COM CUSIP 881609101 JEFFERIES & COMPANY / 436 00 OTHER CHARGES 2 28	- 10 800 000 6 849500	75 311 26	000	- 142 668 36	67 357 10	0 00	67 357 10
3 Jul 02 9 Jul 02 Settled	TESORO PETE CORP COM CUSIP 881609101 JEFFERIES & COMPANY / 264 00 OTHER CHARGES 1 21	- 6 600 000 6 083700	39,887 21	000	- 81 483 35	41 596 14	0 00	- 41,596 14

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Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
27 Mar 02 2 Apr 02 Settled	TETRA TECHNOLOGIES INC DEL COM CUSIP 88162F105 FIDELITY CAPITAL MARKETS / 360 00 OTHER CHARGES 3 85	- 8,000 000 26 983800	242 308 75	000	- 197 087 99	45 220 76	0 00	45,220 76
27 Mar 02 2 Apr 02 Settled	TETRA TECHNOLOGIES INC DEL COM CUSIP 88162F105 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 33	800 000 27 110000	21 871 87	000	20 294 45	1 377 22	0 00	1 377 22
1 Jul 02 5 Jul 02 Settled	TETRA TECHNOLOGIES INC DEL COM CUSIP 88162F105 INVESTMENT TECHNOLOGY GROUP INC / 84 00 OTHER CHARGES 3 27	4 200 000 25 840000	108 440 73	000	- 68 697 22	41 743 51	0 00	41 743 51
30 Aug 02 5 Sep 02 Settled	TEXTRON INC COM CUSIP 883203101	- 2 100 000 38 850000	81 585 00	000	- 80 669 00	918 00	0 00	918 00
8 May 02 9 May 02 Settled	THERMA-WAVE INC COM STK CUSIP 88343A108 CANTOR FITZGERALD & CO OTHER CHARGES 2 55	- 8 100 000 13 885300	84 575 78	000	- 94,550 00	8 974 22	0 00	9,974 22
7 May 02 10 May 02 Settled	THERMA-WAVE INC COM STK CUSIP 88343A108 CANTOR FITZGERALD & CO OTHER CHARGES 1 93	- 4 900 000 13 074600	84 063 81	000	- 75 052 68	- 10 989 27	0 00	- 10,989 27
8 May 02 13 May 02 Settled	THERMA-WAVE INC COM STK CUSIP 88343A108 CANTOR FITZGERALD & CO OTHER CHARGES 71	- 1 700 000 13 833000	23 515 39	000	25,805 32	- 2 289 83	0 00	- 2 289 83
30 Aug 02 5 Sep 02 Settled	THERMO ELECTRON CORP COM CUSIP 883558102	- 2 600 000 17 780000	46,228 00	000	- 44,785 00	1,443 00	0 00	1 443 00
30 Aug 02 5 Sep 02 Settled	THOMAS & BETTS CORP COM CUSIP 884315102	- 900 000 18 150000	14 535 00	000	- 13 662 00	873 00	0 00	873 00
30 Aug 02 5 Sep 02 Settled	TIFFANY & CO COM CUSIP 888547108	- 2 200 000 24 800000	54 560 00	000	- 54 714 00	- 154 00	0 00	- 154 00

Portfolio Statement

Account number 5502
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1 JAN 02 - 31 DEC 02

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Investment Transaction Detail

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

Sales

Equities

13 Feb 02	TITANIUM METALS CORP COM	- 6 800 000	24 207 63	000	- 88 040 11	- 84 732 48	0 00	64 732 48
19 Feb 02	CUSIP 888339108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 136 00	3 580000						
	OTHER CHARGES 37							
13 Feb 02	TITANIUM METALS CORP COM	5,500 000	19 827 20	000	76 500 16	56 672 96	0 00	56 672 96
19 Feb 02	CUSIP 888339108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 110 00	3 825000						
	OTHER CHARGES 30							
13 Feb 02	TITANIUM METALS CORP COM	8 000 000	32 039 51	000	101 691 08	69 651 57	0 00	- 69,651 57
19 Feb 02	CUSIP 888339108							
Settled	JONES & ASSOCIATES / 360 00	3 600000						
	OTHER CHARGES 49							
8 May 02	TJX COS INC COM NEW	300 000	13 171 91	000	9 246 48	3 925 43	0 00	3,925 43
13 May 02	CUSIP 872540109							
Settled	ISI GROUP INC / 9 00	43 937700						
	OTHER CHARGES 40							
13 May 02	TJX COS INC COM NEW	100 000	2 055 83	000	1 541 08	514 75	0 00	514 75
16 May 02	CUSIP 872540109							
Settled	BRIDGE TRADING COMPANY / 3 00	20 589000						
	OTHER CHARGES 07							
4 Jun 02	TJX COS INC COM NEW	700 000	14 335 91	000	10 787 56	3 548 35	0 00	3 548 35
7 Jun 02	CUSIP 872540109							
Settled	CITATION GROUP / 25 80	20 517500						
	OTHER CHARGES 44							
15 Jul 02	TJX COS INC COM NEW	100 000	1 828 03	000	- 1 541 08	286 95	0 00	286 95
18 Jul 02	CUSIP 872540109							
Settled	LEHMAN BROTHERS INC / 3 00	18 310900						
	OTHER CHARGES 06							
14 Aug 02	TJX COS INC COM NEW	9 700 000	183 265 30	000	- 147 155 23	36 110 07	0 00	36 110 07
19 Aug 02	CUSIP 872540109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 194 00	18 913900						
	OTHER CHARGES 5 33							
30 Aug 02	TJX COS INC COM NEW	- 8 200 000	182 186 00	000	- 117 989 58	44 208 42	0 00	44 208 42
5 Sep 02	CUSIP 872540109							
Settled		19 780000						
30 Aug 02	TMP WORLDWIDE INC COM	1,700 000	18,564 00	000	15 883 00	2 601 00	0 00	2 601 00
5 Sep 02	CUSIP 872941109							
Settled		10 820000						

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1 JAN 02 - 31 DEC 02

Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
3 Jan 02 8 Jan 02 Settled	TOLL BROS INC COM CUSIP 889478103 ACCESS SECURITIES INC / 49 00 OTHER CHARGES 79	- 1 200 000 43 490900	52,140 29	000	45 070 84	7 069 45	0 00	7 069 45
10 Jun 02 13 Jun 02 Settled	TOLL BROS INC COM CUSIP 889478103 FIDELITY CAPITAL MARKETS / 324 00 OTHER CHARGES 7 22	- 8 100 000 29 604200	239 462 80	000	149,722 33	80 740 47	0 00	80,740 47
18 Jul 02 19 Jul 02 Settled	TOLL BROS INC COM CUSIP 889478103 INSTINET / 20 00 OTHER CHARGES 1 51	- 2 000 000 25 000000	49,978 49	000	- 33 880 00	16 098 49	0 00	16 098 49
29 Jul 02 1 Aug 02 Settled	TOLL BROS INC COM CUSIP 889478103 STATE STREET BROKERAGE SVCS / 8 00 OTHER CHARGES 29	- 400 000 23 590000	9,427 71	000	- 6 776 00	2 651 71	0 00	2 651 71
23 Sep 02 28 Sep 02 Settled	TOLL BROS INC COM CUSIP 889478103 SPEAR LEEDS AND KELLOGG / 4 50 OTHER CHARGES 21	- 300 000 22 560000	6,763 29	000	5 082 00	1 681 29	0 00	1 681 29
22 Oct 02 25 Oct 02 Settled	TOLL BROS INC COM CUSIP 889478103 FIDELITY CAPITAL MARKETS / 49 00 OTHER CHARGES 81	- 1 200 000 22 310000	26 723 19	000	- 15 512 75	11 210 44	0 00	11,210 44
22 Oct 02 25 Oct 02 Settled	TOLL BROS INC COM CUSIP 889478103 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 49	700 000 22 885000	18 005 01	000	- 11,858 00	4 147 01	0 00	4,147 01
14 Aug 02 19 Aug 02 Settled	TORCHMARK CORP COM CUSIP 891027104 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 3J	- 300 000 35 815000	10 678 17	000	- 8 608 98	2 069 19	0 00	2 069 19
15 Aug 02 20 Aug 02 Settled	TORCHMARK CORP COM CUSIP 891027104 INSTINET / 8 00 OTHER CHARGES 1 00	- 900 000 38 700000	33 020 00	000	21 368 07	11 633 93	0 00	11,633 93
30 Aug 02 5 Sep 02 Settled	TORCHMARK CORP COM CUSIP 891027104	- 1,800 000 37 350000	67 230 00	000	42 748 39	24 481 61	0 00	24 481 61

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Account number 5502
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Investment Transaction Detail

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

Sales

Equities

22 Oct 02 25 Oct 02 Settled	TOWER AUTOMOTIVE INC COM CUSIP 891707101 INSTINET / 13 00 OTHER CHARGES 20	1 300 000	6 525 80	000	- 10 861 50	4 335 70	0 00	- 4 335 70
22 Oct 02 25 Oct 02 Settled	TOWER AUTOMOTIVE INC COM CUSIP 891707101 FIDELITY CAPITAL MARKETS / 916 00 OTHER CHARGES 3 63	- 22 900 000	118,659 82	000	190 259 50	- 71 599 88	0 00	- 71 599 88
30 Aug 02 5 Sep 02 Settled	TOYS R US INC (HOLDING COMPANY) CUSIP 892335100 OTHER CHARGES 55	- 3 200 000	42 656 00	000	- 37 648 00	5 008 00	0 00	5 008 00
3 Sep 02 8 Sep 02 Settled	TOYS R US INC (HOLDING COMPANY) CUSIP 892335100 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 81	1,400 000	18 192 45	000	- 25 200 00	7 007 55	0 00	7 007 55
3 Oct 02 8 Oct 02 Settled	TOYS R US INC (HOLDING COMPANY) CUSIP 892335100 GUZMAN & COMPANY / 118 00 OTHER CHARGES 81	- 2,900 000	26 513 60	000	- 52 200 00	- 25 686 40	0 00	25,686 40
14 Aug 02 19 Aug 02 Settled	TRAVELERS PPTY CAS CORP NEW CL A CUSIP 89420G109 INVESTMENT TECHNOLOGY GROUP INC / 182 00 OTHER CHARGES 4 20	- 9 100 000	141 810 22	000	123 148 42	18 761 80	0 00	18 761 80
27 Aug 02 30 Aug 02 Settled	TRAVELERS PPTY CAS CORP NEW CL A CUSIP 89420G109 INVESTMENT TECHNOLOGY GROUP INC / 67 22 OTHER CHARGES 1 45	3 361 000	48,048 41	000	52 802 86	- 4,754 55	0 00	4 754 55
11 Sep 02 11 Sep 02 Settled	TRAVELERS PPTY CAS CORP NEW CL A CUSIP 89420G109 OTHER CHARGES 0 000000	- 0 060	0 83	000	- 0 17	0 76	0 00	0 76
11 Sep 02 11 Sep 02 Settled	TRAVELERS PPTY CAS CORP NEW CL A CUSIP 89420G109 OTHER CHARGES 0 000000	0 340	5 30	000	4 80	0 50	0 00	0 50
11 Sep 02 11 Sep 02 Settled	TRAVELERS PPTY CAS CORP NEW CL A CUSIP 89420G109 OTHER CHARGES 0 000000	0 280	4 52	000	1 76	2 76	0 00	2 76

Portfolio Statement
 1 JAN 02 - 31 DEC 02
 Account number 5502
 Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Equities

17 Sep 02	TRAVELERS PTY CAS CORP NEW CL A	CUSIP 89420G109	OTHER CHARGES 1 70	Settled	- 4 064 000	58 017 29	000	31,089 68	24 827 81	24 827 81	0 00	24 827 81	
20 Sep 02	TRAVELERS PTY CAS CORP NEW CL A	CUSIP 89420G109	LEHMAN BROTHERS INC / 182 58	Settled	- 508 000	7 819 98	000	7,987 31	- 187 35	- 187 35	0 00	- 187 35	
25 Nov 02	TRAVELERS PTY CAS CORP NEW CL A	CUSIP 89420G109	NEUBERGER AND BERMAN / 30 48	Settled	- 3,717 000	55 567 47	000	11 732 22	43 835 25	43 835 25	0 00	43 835 25	
18 Dec 02	TRAVELERS PTY CAS CORP NEW CL A	CUSIP 89420G109	FIDELITY CAPITAL MARKETS / 185 85	Settled	- 8 905 000	112 482 45	000	- 117,218 36	4,735 91	- 4,735 91	0 00	- 4 735 91	
30 Aug 02	TRAVELERS PTY CAS CORP NEW CL B	CUSIP 89420G408	TRAVELERS PTY CAS CORP NEW CL B	Settled	- 0 820	13 95	000	- 2 48	11 47	11 47	0 00	11 47	
11 Sep 02	TRAVELERS PTY CAS CORP NEW CL B	CUSIP 89420G408	TRAVELERS PTY CAS CORP NEW CL B	Settled	- 0 420	7 14	000	8 40	0 74	0 74	0 00	0 74	
11 Sep 02	TRAVELERS PTY CAS CORP NEW CL B	CUSIP 89420G408	TRAVELERS PTY CAS CORP NEW CL B	Settled	0 000000	0 000000	000	0 30	10 04	10 04	0 00	10 04	
11 Sep 02	TRAVELERS PTY CAS CORP NEW CL B	CUSIP 89420G408	TRAVELERS PTY CAS CORP NEW CL B	Settled	- 0 770	13 10	000	- 2 38	10 72	10 72	0 00	10 72	
11 Sep 02	TRAVELERS PTY CAS CORP NEW CL B	CUSIP 89420G408	TRAVELERS PTY CAS CORP NEW CL B	Settled	0 000000	0 000000	000	0 00	0 00	0 00	0 00	0 00	
22 Nov 02	TRAVELERS PTY CAS CORP NEW CL B	CUSIP 89420G408	GOLDMAN SACHS & COMPANY / 82 84	Settled	- 1,044 000	18,350 73	000	17,735 82	1 385 09	- 1 385 09	0 00	- 1 385 09	
27 Nov 02	TRAVELERS PTY CAS CORP NEW CL B	CUSIP 89420G408	OTHER CHARGES 50	Settled	- 7,938 000	114,231 11	000	- 28 042 74	88,188 37	88,188 37	0 00	88,188 37	
18 Dec 02	TRAVELERS PTY CAS CORP NEW CL B	CUSIP 89420G408	FIDELITY CAPITAL MARKETS / 381 80	Settled	15 010000	0 000000	000	0 00	0 00	0 00	0 00	0 00	
23 Dec 02	TRAVELERS PTY CAS CORP NEW CL B	CUSIP 89420G408	OTHER CHARGES 3 45	Settled									

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Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Translation	Total
Sales								
Equities								
9 Dec 02 12 Dec 02 Settled	TRC COS INC COM CUSIP 872625108 FIDELITY CAPITAL MARKETS / 252 00 OTHER CHARGES 2 18	8 300 000 11 350000	71 250 84	000	88 731 05	15 480 21	0 00	- 15 480 21
10 Jun 02 13 Jun 02 Settled	TRIAD GTY INC CUSIP 895925105 TROSTER SINGER CORP OTHER CHARGES 80	600 000 43 840000	26 303 20	000	22 752 00	3 551 20	0 00	3 551 20
25 Jun 02 28 Jun 02 Settled	TRIAD GTY INC CUSIP 895925105 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 30	- 300 000 43 135000	12 834 11	000	11 376 00	1,558 11	0 00	1 558 11
13 Aug 02 16 Aug 02 Settled	TRIAD GTY INC CUSIP 895925105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 13	100 000 40 395000	4 037 37	000	3 508 00	529 37	0 00	529 37
13 Aug 02 16 Aug 02 Settled	TRIAD GTY INC CUSIP 895925105 TROSTER SINGER CORP OTHER CHARGES 2 40	- 1 900 000 41 870000	78 550 60	000	66 081 00	13 459 60	0 00	13 459 60
20 Aug 02 23 Aug 02 Settled	TRIAD GTY INC CUSIP 895925105 MERRILL PROFESSIONAL CLEARING CORP / 12 00 OTHER CHARGES 1 04	800 000 43 087300	34,484 80	000	24 918 74	9 545 06	0 00	9 545 06
21 Aug 02 26 Aug 02 Settled	TRIAD GTY INC CUSIP 895925105 MERRILL PROFESSIONAL CLEARING CORP / 4 50 OTHER CHARGES 38	- 300 000 43 010000	12 898 11	000	- 6 778 61	6,118 50	0 00	6,118 50
8 Oct 02 11 Oct 02 Settled	TRIAD GTY INC CUSIP 895925105 SCHWAB CHARLES OTHER CHARGES 2 88	- 2 900 000 32 818700	95 455 55	000	- 84 821 75	30 633 80	0 00	30 633 80
14 Aug 02 19 Aug 02 Settled	TRIBUNE CO COM CUSIP 896047107 INVESTMENT TECHNOLOGY GROUP INC / 72 00 OTHER CHARGES 4 22	- 3 600 000 38 860000	139 819 78	000	- 164,888 35	25 088 57	0 00	- 25 088 57

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Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	TRIBUNE CO COM CUSIP 896047107	- 4 600 000 41 710000	191 868 00	000	- 188 852 85	2 913 05	0 00	2 913 05
3 Jan 02 8 Jan 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 TROSTER SINGER CORP OTHER CHARGES 59	- 3 100 000 12 650000	39 214 41	000	- 39,999 80	785 19	0 00	- 785 19
4 Jan 02 8 Jan 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 TROSTER SINGER CORP OTHER CHARGES 14	- 700 000 13 110000	9,178 88	000	- 9,724 80	452 08	0 00	452 08
30 Jul 02 2 Aug 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 TROSTER SINGER CORP OTHER CHARGES 28	- 1 700 000 5 530000	8,400 71	000	- 23,007 40	- 13 808 69	0 00	- 13,808 69
31 Jul 02 5 Aug 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 04	- 200 000 5 745000	1 144 98	000	- 2 492 80	- 1 347 84	0 00	- 1 347 84
1 Aug 02 8 Aug 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 TROSTER SINGER CORP OTHER CHARGES 23	- 1 500 000 5 080000	7 619 77	000	- 18,502 50	- 10 882 73	0 00	- 10 882 73
1 Aug 02 8 Aug 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 04	- 200 000 5 155000	1,028 98	000	2 467 00	- 1 440 04	0 00	- 1,440 04
13 Aug 02 18 Aug 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 CANTOR FITZGERALD & C O OTHER CHARGES 34	2 300 000 4 870000	11,200 66	000	- 28,325 77	- 17 125 11	0 00	- 17 125 11
14 Aug 02 19 Aug 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 CANTOR FITZGERALD & C O OTHER CHARGES 1 00	- 8,800 000 4 870000	33 115 00	000	- 82,876 52	- 49 781 52	0 00	- 49 781 52
15 Aug 02 20 Aug 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 CANTOR FITZGERALD & C O OTHER CHARGES 20	- 1 300 000 4 885000	6,324 30	000	14 745 00	- 8 420 70	0 00	- 8 420 70

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
18 Aug 02 21 Aug 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 896187408 CANTOR FITZGERALD & CO OTHER CHARGES 59	4 000 000 4 827 000	19 307 41	000	44 941 50	25 634 09	0 00	- 25 634 09
23 Apr 02 28 Apr 02 Settled	TRIQUINT SEMICONDUCTOR INC COM CUSIP 89674K103 INSTINET / 126 00 OTHER CHARGES 4 23	12 600 000 11 135 000	140 170 77	000	218 853 64	- 76 682 87	0 00	76 682 87
23 Apr 02 26 Apr 02 Settled	TRIQUINT SEMICONDUCTOR INC COM CUSIP 89674K103 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 30	900 000 10 865 000	9 760 20	000	- 16 250 04	6 489 84	0 00	6,489 84
23 Apr 02 28 Apr 02 Settled	TRIQUINT SEMICONDUCTOR INC COM CUSIP 89674K103 INVESTMENT TECHNOLOGY GROUP INC / 70 00 OTHER CHARGES 1 13	3 500 000 10 885 000	38 376 34	000	83 194 60	- 24 818 26	0 00	- 24 818 26
30 Jul 02 2 Aug 02 Settled	TRUSTCO BK CORP N Y COM CUSIP 898348105 INVESTMENT TECHNOLOGY GROUP INC / 64 00 OTHER CHARGES 1 21	- 3 200 000 12 535 000	40 046 78	000	- 42,128 00	2 081 21	0 00	- 2 081 21
2 Aug 02 7 Aug 02 Settled	TRUSTCO BK CORP N Y COM CUSIP 898348105 TROSTER SINGER CORP OTHER CHARGES 53	- 1 400 000 12 410 000	17,373 47	000	- 18 431 00	- 1 057 53	0 00	1 057 53
2 Aug 02 7 Aug 02 Settled	TRUSTCO BK CORP N Y COM CUSIP 898348105 INSTINET / 39 00 OTHER CHARGES 1 47	- 3 900 000 12 455 000	48 534 03	000	51 100 00	2 565 97	0 00	2 565 97
13 Aug 02 16 Aug 02 Settled	TRUSTCO BK CORP N Y COM CUSIP 898348105 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 15	- 400 000 12 390 000	4 947 85	000	5 232 00	284 15	0 00	284 15
14 Aug 02 16 Aug 02 Settled	TRUSTCO BK CORP N Y COM CUSIP 898348105 CANTOR FITZGERALD & CO OTHER CHARGES 2 83	7 700 000 12 048 000	92 751 40	000	95 277 82	- 2 528 52	0 00	- 2 528 52
30 Aug 02 5 Sep 02 Settled	TUPPERWARE CORP COM CUSIP 898896104	- 900 000 18 240 000	16,418 00	000	- 16,377 75	38 25	0 00	38 25

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
23 Jan 02 28 Jan 02 Settled	TX INSTRS INC COM CUSIP 882508104 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 47	- 1 200 000	30 685 53	000	52,281 00	21 615 47	0 00	- 21,615 47
18 Mar 02 21 Mar 02 Settled	TX INSTRS INC COM CUSIP 882508104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000	3 383 23	000	- 4 358 75	993 52	0 00	- 893 52
19 Mar 02 22 Mar 02 Settled	TX INSTRS INC COM CUSIP 882508104 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 21	- 400 000	13,845 79	000	17 427 00	- 3 581 21	0 00	- 3 581 21
19 Mar 02 22 Mar 02 Settled	TX INSTRS INC COM CUSIP 882508104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 11	- 200 000	8 882 88	000	- 8 713 50	- 1 850 61	0 00	1,850 61
19 Mar 02 22 Mar 02 Settled	TX INSTRS INC COM CUSIP 882508104 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 16	- 300 000	10,310 84	000	- 13 070 25	2 759 41	0 00	- 2 759 41
19 Mar 02 22 Mar 02 Settled	TX INSTRS INC COM CUSIP 882508104 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 31	- 600 000	20,287 89	000	17 348 00	2,918 69	0 00	2,918 69
19 Mar 02 22 Mar 02 Settled	TX INSTRS INC COM CUSIP 882508104 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 18	- 300 000	10,285 34	000	- 13,070 25	- 2 784 91	0 00	- 2,784 91
19 Mar 02 22 Mar 02 Settled	TX INSTRS INC COM CUSIP 882508104 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 31	600 000	20,387 69	000	21 744 75	- 1,357 06	0 00	- 1 357 06
24 Apr 02 29 Apr 02 Settled	TX INSTRS INC COM CUSIP 882508104 NEEDHAM & COMPANY / 8 00 OTHER CHARGES 30	- 300 000	8 713 18	000	- 10 220 70	- 507 54	0 00	- 507 54

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
25 Apr 02 30 Apr 02 Settled	TX INSTRS INC COM CUSIP 882508104 SMITH BARNEY INC / 10 00 OTHER CHARGES 19	- 200 000 30 533600	6 096 53	000	6 813 80	- 717 27	0 00	717 27
21 May 02 24 May 02 Settled	TX INSTRS INC COM CUSIP 882508104 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 65	700 000 30 550000	21 384 35	000	23 848 30	- 2 463 95	0 00	2 463 95
24 May 02 30 May 02 Settled	TX INSTRS INC COM CUSIP 882508104 GOLDMAN SACHS & COMPANY / 12 00 OTHER CHARGES 37	400 000 30 013200	11 392 81	000	13 407 40	- 1 414 49	0 00	1 414 49
22 Jul 02 25 Jul 02 Settled	TX INSTRS INC COM CUSIP 882508104 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 1 34	- 1 900 000 23 260000	44 192 66	000	60 778 90	16 586 24	0 00	16 586 24
29 Jul 02 1 Aug 02 Settled	TX INSTRS INC COM CUSIP 882508104 CITATION GROUP / 9 00 OTHER CHARGES 21	300 000 22 752500	6 816 54	000	9 294 00	2 477 46	0 00	2 477 46
30 Aug 02 5 Sep 02 Settled	TX INSTRS INC COM CUSIP 882508104	- 28 200 000 19 700000	516 140 00	000	426 452 82	89 687 18	0 00	89 687 18
7 Feb 02 12 Feb 02 Settled	TXU CORP COM CUSIP 873168108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 15	- 200 000 49 760000	9 947 85	000	8 112.23	1 835 62	0 00	1 835 62
30 Aug 02 5 Sep 02 Settled	TXU CORP COM CUSIP 873168108	4 000 000 48 360000	193 440 00	000	- 174 022 50	19 417 50	0 00	19 417 50
13 Feb 02 19 Feb 02 Settled	UBIQUITEL INC COM CUSIP 903474302 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 01	100 000 3 390000	338 89	000	789 00	462 01	0 00	- 462 01
13 Feb 02 19 Feb 02 Settled	UBIQUITEL INC COM CUSIP 903474302 TROSTER SINGER CORP OTHER CHARGES 11	- 2,800 000 3 330000	9 323 88	000	22,370 00	- 13 046 14	0 00	- 13 046 14

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Investment Transaction Detail

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

Sales

Equities

13 Feb 02 19 Feb 02 Settled	UBIQITEL INC COM CUSIP 903474302 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 01	- 100 000 3 325000	330 49	000	- 799 00	468 51	0 00	468 51
13 Feb 02 19 Feb 02 Settled	UBIQITEL INC COM CUSIP 903474302 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 02	300 000 3 385000	1 003 48	000	- 2,397 00	- 1,393 52	0 00	1,393 52
15 Feb 02 21 Feb 02 Settled	UBIQITEL INC COM CUSIP 903474302 INSTINET / 14 00 OTHER CHARGES 07	1,400 000 3 210000	4 479 93	000	11 172 00	- 8 692 07	0 00	8 692 07
15 Feb 02 21 Feb 02 Settled	UBIQITEL INC COM CUSIP 903474302 KNIGHT SECURITIES L.P OTHER CHARGES 13	2 900 000 2 800000	8 119 87	000	- 23 014 00	- 14 894 13	0 00	14 894 13
12 Mar 02 15 Mar 02 Settled	UCBH HLDGS INC COM CUSIP 90282T308 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 06	- 100 000 35 235000	3 521 44	000	- 2 983 50	537 94	0 00	537 94
14 Mar 02 19 Mar 02 Settled	UCBH HLDGS INC COM CUSIP 90282T308 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 34 680000	3 483 94	000	2 983 50	480 44	0 00	480 44
14 Mar 02 19 Mar 02 Settled	UCBH HLDGS INC COM CUSIP 90282T308 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 34 500000	3 447 94	000	- 2 983 50	484 44	0 00	484 44
14 Mar 02 19 Mar 02 Settled	UCBH HLDGS INC COM CUSIP 90282T308 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 34 512500	3 449 19	000	2 983 50	465 69	0 00	465 69
14 Mar 02 19 Mar 02 Settled	UCBH HLDGS INC COM CUSIP 90282T308 INSTINET / 11 00 OTHER CHARGES 57	- 1 100 000 34 505000	37,943 93	000	31 789 50	6 154 43	0 00	6 154 43

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Investment Transaction Detail

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

Sales**Equities**

14 Mar 02 19 Mar 02 Settled	UCBH HLDGS INC COM CUSIP 80262T308 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 34 635000	3 481 44	000	- 2 983 50	477 94	0 00	477 94
14 Mar 02 19 Mar 02 Settled	UCBH HLDGS INC COM CUSIP 80262T308 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 06	100 000 34 405000	3 438 44	000	- 2 983 50	454 94	0 00	454 94
29 Jan 02 1 Feb 02 Settled	UGI CORP NEW COM CUSIP 802681105 INSTINET / 25 00 OTHER CHARGES 1 08	- 2 500 000 28 800000	71 973 92	000	70 046 94	1 926 98	0 00	1 926 98
29 Jan 02 1 Feb 02 Settled	UGI CORP NEW COM CUSIP 802681105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 28 400000	2 837 95	000	3 031 50	193 55	0 00	- 193 55
30 Jan 02 4 Feb 02 Settled	UGI CORP NEW COM CUSIP 802681105 INSTINET / 7 00 OTHER CHARGES 30	700 000 28 390000	18 865 70	000	13 840 61	6 025 08	0 00	6 025 08
30 Jan 02 4 Feb 02 Settled	UGI CORP NEW COM CUSIP 802681105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	100 000 27 975000	2,795 45	000	2 693 82	101 63	0 00	101 63
30 Jan 02 4 Feb 02 Settled	UGI CORP NEW COM CUSIP 802681105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	100 000 28 375000	2 835 45	000	- 2 693 82	141 63	0 00	141 63
30 Jan 02 4 Feb 02 Settled	UGI CORP NEW COM CUSIP 802681105 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 13	300 000 27 775000	8 326 37	000	8 081 46	244 81	0 00	244 81
31 Jan 02 5 Feb 02 Settled	UGI CORP NEW COM CUSIP 802681105 CIBC WORLD MARKETS CORP NEW YORK / 52 00 OTHER CHARGES 55	- 1 300 000 28 186700	36,590 16	000	- 25 699 76	10 890 40	0 00	10 890 40

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Sales								
Equities								
23 Apr 02 28 Apr 02 Settled	UGI CORP NEW COM CUSIP 902681105 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 30	- 300 000 32 675000	9,796 20	000	5,919 00	3 877 20	0 00	3,877 20
23 Apr 02 28 Apr 02 Settled	UGI CORP NEW COM CUSIP 902681105 FIDELITY CAPITAL MARKETS / 138 00 OTHER CHARGES 3 33	3,400 000 32 458300	110 218 89	000	- 61 376 17	48,842 72	0 00	48,842 72
24 Apr 02 29 Apr 02 Settled	UGI CORP NEW COM CUSIP 902681105 FIDELITY CAPITAL MARKETS / 104 00 OTHER CHARGES 2 56	- 2,600 000 32 829600	84 730 40	000	- 45 092 89	39,637 51	0 00	39 637 51
24 Sep 02 27 Sep 02 Settled	UMB FINL CORP COM CUSIP 902788108 MERRILL PROFESSIONAL CLEARING CORP / 15 00 OTHER CHARGES 1 15	- 1,000 000 38 016100	37 989 85	000	- 43 750 00	- 5 750 05	0 00	- 5 750 05
25 Sep 02 30 Sep 02 Settled	UMB FINL CORP COM CUSIP 902788108 MERRILL PROFESSIONAL CLEARING CORP / 13 50 OTHER CHARGES 1 04	- 900 000 38 034500	34,216 51	000	- 37,203 00	2 986 49	0 00	- 2 986 49
23 Jul 02 26 Jul 02 Settled	UN PAC CORP COM CUSIP 907818108 INSTINET / 2 00 OTHER CHARGES 35	- 200 000 56 700000	11 337 65	000	- 12 169 82	831 97	0 00	- 831 97
30 Aug 02 5 Sep 02 Settled	UN PAC CORP COM CUSIP 907818108	- 3 800 000 60 550000	230 090 00	000	- 211 418 65	18 670 35	0 00	18,670 35
4 Feb 02 7 Feb 02 Settled	UN PLANTERS CORP COM CUSIP 908068109 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 40	- 600 000 44 185000	26 496 60	000	- 26 852 50	- 453 80	0 00	- 453 80
30 Apr 02 3 May 02 Settled	UN PLANTERS CORP COM CUSIP 908068109 WEEDEN AND & CO / 18 00 OTHER CHARGES 91	- 600 000 50 020200	29,983 21	000	- 26 186 61	3 826 60	0 00	3 826 60

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Investment Transaction Detail

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

Sales

Equities

1 May 02	UN PLANTERS CORP COM	- 300 000	14 974 43	000	- 12 937 58	2 038 87	0 00	2 038 87
6 May 02	CUSIP 908068109							
Settled	WEEDEN AND & CO / 8 00	49 846300						
	OTHER CHARGES 46							
2 May 02	UN PLANTERS CORP COM	- 500 000	24 882 78	000	21 526 70	3 456 09	0 00	3 456 09
7 May 02	CUSIP 908068109							
Settled	WEEDEN AND & CO / 25 00	50 017100						
	OTHER CHARGES 76							
22 Jul 02	UN PLANTERS CORP COM	900 000	24 812 25	000	- 25 362 41	- 550 16	0 00	550 16
25 Jul 02	CUSIP 908068109							
Settled	DEUTSCHE BANK SECURITIES INC	27 570000						
	OTHER CHARGES 75							
24 Jul 02	UN PLANTERS CORP COM	200 000	5 338 25	000	- 5 338 05	2 20	0 00	2 20
29 Jul 02	CUSIP 908068109							
Settled	CITATION GROUP / 8 00	26 722100						
	OTHER CHARGES 17							
20 Aug 02	UN PLANTERS CORP COM	400 000	12 427 62	000	13 324 00	- 896 38	0 00	- 896 38
23 Aug 02	CUSIP 908068109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	31 090000						
	OTHER CHARGES 38							
20 Aug 02	UN PLANTERS CORP COM	5 900 000	183 100 98	000	- 190 421 00	7 320 02	0 00	7,320 02
23 Aug 02	CUSIP 908068109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 118 00	31 855000						
	OTHER CHARGES 5 52							
30 Aug 02	UN PLANTERS CORP COM	- 3 100 000	96 286 00	000	- 91 872 68	4 413 34	0 00	4 413 34
5 Sep 02	CUSIP 908068109							
Settled		31 060000						
18 Oct 02	UN PLANTERS CORP COM	- 400 000	10 851 67	000	- 12 877 07	2,025 40	0 00	2 025 40
21 Oct 02	CUSIP 908068109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	27 150000						
	OTHER CHARGES 33							
16 Oct 02	UN PLANTERS CORP COM	- 1 800 000	48 865 28	000	57 948 80	- 9 081 52	0 00	9,081 52
21 Oct 02	CUSIP 908068109							
Settled	ROBB PECK MCCOOEY CLEARING CORP / 54 00	27 178200						
	OTHER CHARGES 1 48							
17 Oct 02	UN PLANTERS CORP COM	1 000 000	27 693 26	000	32 192 50	4 499 24	0 00	- 4 499 24
22 Oct 02	CUSIP 908068109							
Settled	ROBB PECK MCCOOEY CLEARING CORP / 30 00	27 724100						
	OTHER CHARGES 84							

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Investment Transaction Detail

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

Sales**Equities**

13 Aug 02 18 Aug 02 Settled	UNISOURCE ENERGY CORP COM CUSIP 909205108 INVESTMENT TECHNOLOGY GROUP INC / 22 00 OTHER CHARGES 58	- 1 100 000 18 895000	18 581 84	000	- 27,533 00	- 8,871 08	0 00	8 971 08
13 Aug 02 18 Aug 02 Settled	UNISOURCE ENERGY CORP COM CUSIP 909205108 INSTINET / 27 00 OTHER CHARGES 1 39	- 2 700 000 17 000000	45 871 61	000	- 41 443 35	4 428 28	0 00	4 428 28
13 Aug 02 18 Aug 02 Settled	UNISOURCE ENERGY CORP COM CUSIP 909205108 INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 77	- 1 500 000 18 875000	25,281 73	000	- 34,378 00	- 8,098 27	0 00	- 8 098 27
13 Aug 02 18 Aug 02 Settled	UNISOURCE ENERGY CORP COM CUSIP 909205108 FIDELITY CAPITAL MARKETS / 88 00 OTHER CHARGES 1 21	2 400 000 18 700000	39 882 79	000	- 37 838 80	2 145 89	0 00	2 145 89
4 Feb 02 7 Feb 02 Settled	UNISYS CORP COM CUSIP 909214108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 08	- 300 000 12 085000	3,619 44	000	4,085 28	- 465 84	0 00	- 465 84
5 Feb 02 8 Feb 02 Settled	UNISYS CORP COM CUSIP 909214108 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 25	- 1 400 000 11 820000	16 519 75	000	19 084 84	- 2,544 89	0 00	- 2,544 89
5 Feb 02 8 Feb 02 Settled	UNISYS CORP COM CUSIP 909214108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 08	300 000 11 855000	3 580 44	000	- 4 085 28	- 504 84	0 00	504 84
5 Feb 02 8 Feb 02 Settled	UNISYS CORP COM CUSIP 909214108 INVESTMENT TECHNOLOGY GROUP INC / 420 00 OTHER CHARGES 3 71	- 21,000 000 11 770000	248 748 29	000	- 276,977 51	- 30 231 22	0 00	- 30 231 22
20 Feb 02 25 Feb 02 Settled	UNISYS CORP COM CUSIP 909214108 TROSTER SINGER CORP / 3 / 50 OTHER CHARGES 43	- 2 500 000 11 360000	28 382 07	000	- 31 875 00	3 512 93	0 00	- 3 512 93
30 Aug 02 5 Sep 02 Settled	UNISYS CORP COM CUSIP 909214108	- 4 800 000 8 800000	43 610 00	000	- 41 013 00	2 597 00	0 00	2 597 00

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

Sales

Equities

28 Oct 02 31 Oct 02 Settled	UNISYS CORP COM CUSIP 909214108 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 25	900 000 8 975000	8 058 25	000	11 427 00	3 387 75	0 00	3 387 75
28 Oct 02 31 Oct 02 Settled	UNISYS CORP COM CUSIP 909214108 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 25	- 800 000 8 955000	8 041 25	000	- 11 475 00	- 3 433 75	0 00	- 3,433 75
29 Oct 02 1 Nov 02 Settled	UNISYS CORP COM CUSIP 909214108 ROCHDALE SECURITIES CORPORATION / 58 00 OTHER CHARGES 36	1 400 000 8 443500	11 764 54	000	17,738 00	- 5 973 46	0 00	- 5 973 46
30 Oct 02 4 Nov 02 Settled	UNISYS CORP COM CUSIP 909214108 ROCHDALE SECURITIES CORPORATION / 138 00 OTHER CHARGES 68	3 400 000 8 612600	29 145 95	000	43 078 00	13 932 05	0 00	- 13 932 05
31 Oct 02 5 Nov 02 Settled	UNISYS CORP COM CUSIP 909214108 ROCHDALE SECURITIES CORPORATION / 72 00 OTHER CHARGES 48	- 1 800 000 8 781000	15 733 32	000	- 20 774 00	5 040 68	0 00	5 040 68
31 Oct 02 5 Nov 02 Settled	UNISYS CORP COM CUSIP 909214108 INSTINET / 3 00 OTHER CHARGES 08	300 000 8 870000	2 597 82	000	- 3,801 00	- 1 203 08	0 00	1 203 08
29 Jul 02 1 Aug 02 Settled	UNIT CORP COM CUSIP 909218109 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 10	200 000 15 725000	3,140 90	000	4 421 42	- 1 280 52	0 00	- 1 280 52
29 Jul 02 1 Aug 02 Settled	UNIT CORP COM CUSIP 909218109 JONES & ASSOCIATES / 84 00 OTHER CHARGES 78	1 600 000 16 214300	25 878 09	000	35 371 36	- 9 493 27	0 00	- 9 493 27
29 Jul 02 1 Aug 02 Settled	UNIT CORP COM CUSIP 909218109 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 15 835000	1,591 45	000	- 2,210 71	819 26	0 00	819 26

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
9 Dec 02 12 Dec 02 Settled	UNIT CORP COM CUSIP 909218109 FIDELITY CAPITAL MARKETS / 196 00 OTHER CHARGES 2 77	4 900 000 18 716500	91 512 08	000	- 103 001 08	11 488 98	0 00	11 488 98
10 Dec 02 13 Dec 02 Settled	UNIT CORP COM CUSIP 909218109 FIDELITY CAPITAL MARKETS / 278 00 OTHER CHARGES 3 86	8 900 000 18 872600	128 581 06	000	116 998 47	11 562 59	0 00	11 562 59
14 Aug 02 18 Aug 02 Settled	UNITED DOMINION REAL ESTATE COM CUSIP 910187102 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 58	- 1 200 000 15 815000	18 953 42	000	- 18 925 07	- 971 65	0 00	- 971 65
30 Aug 02 5 Sep 02 Settled	UNITED PARCEL SVC INC CL B CUSIP 911312108	- 16,900 000 63 910000	1 080 079 00	000	1 071 325 68	8,753 32	0 00	8 753 32
3 Jan 02 8 Jan 02 Settled	UNITEDHEALTH GROUP INC COM CUSIP 91324P102 INSTINET / 3 00 OTHER CHARGES 32	- 300 000 70 420000	21,122 68	000	- 18 897 50	1,225 18	0 00	1 225 18
7 Mar 02 12 Mar 02 Settled	UNITEDHEALTH GROUP INC COM CUSIP 91324P102 JEFFERIES & COMPANY / 303 00 OTHER CHARGES 5 20	- 5 050 000 69 738200	351,669 62	000	- 169 484 31	182 385 31	0 00	182,385 31
2 Apr 02 5 Apr 02 Settled	UNITEDHEALTH GROUP INC COM CUSIP 91324P102 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 70	- 300 000 78 930000	23,072 30	000	- 20,780 50	2 291 80	0 00	2 291 80
13 May 02 16 May 02 Settled	UNITEDHEALTH GROUP INC COM CUSIP 91324P102 FIDELITY CAPITAL MARKETS / 78 00 OTHER CHARGES 4 89	1,900 000 66 918900	165 064 83	000	- 113 834 50	51 230 43	0 00	51,230 43
29 May 02 3 Jun 02 Settled	UNITEDHEALTH GROUP INC COM CUSIP 91324P102 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 3 52	- 1 300 000 89 780000	118,684 48	000	- 73 937 50	42 748 98	0 00	42 748 98
3 Jun 02 8 Jun 02 Settled	UNITEDHEALTH GROUP INC COM CUSIP 91324P102 FIDELITY CAPITAL MARKETS / 18 00 OTHER CHARGES 1 10	- 400 000 80 660000	36 248 80	000	- 22 750 00	13 498 80	0 00	13 498 80

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Equities

18 Jun 02 21 Jun 02 Settled	UNITEDHEALTH GROUP INC COM CUSIP 01324P102 MERRILL LYNCH PIERCE FENNER & SMITH / 68 00 OTHER CHARGES 4 90	- 1 700 000	162 523 94	000	38 187 36	124 336 58	0 00	124,336 58
18 Jun 02 21 Jun 02 Settled	UNITEDHEALTH GROUP INC COM CUSIP 01324P102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 29	- 100 000	9,566 21	000	2 246 32	7 319 89	0 00	7 319 89
18 Jun 02 21 Jun 02 Settled	UNITEDHEALTH GROUP INC COM CUSIP 01324P102 INSTINET / 6 00 OTHER CHARGES 1 70	600 000	58 392 30	000	13 477 89	42 914 41	0 00	42,914 41
18 Jun 02 21 Jun 02 Settled	UNITEDHEALTH GROUP INC COM CUSIP 01324P102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 29	100 000	9 562 71	000	- 2 246 31	7 316 40	0 00	7 316 40
6 Aug 02 9 Aug 02 Settled	UNITEDHEALTH GROUP INC COM CUSIP 01324P102 ACCESS SECURITIES INC / 48 00 OTHER CHARGES 3 08	- 1 200 000	101 606 34	000	26 955 78	74 650 58	0 00	74 650 58
30 Aug 02 5 Sep 02 Settled	UNITEDHEALTH GROUP INC COM CUSIP 01324P102	- 4,700 000	415 245 00	000	421 939 50	8 694 50	0 00	- 8 694 50
3 Sep 02 6 Sep 02 Settled	UNITEDHEALTH GROUP INC COM CUSIP 01324P102 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 52	200 000	17,228 28	000	4 492 63	12 735 65	0 00	12 735 65
18 Oct 02 21 Oct 02 Settled	UNITEDHEALTH GROUP INC COM CUSIP 01324P102 ACCESS SECURITIES INC / 104 00 OTHER CHARGES 15 01	5 100 000	498,217 25	000	114 562 06	383 655 18	0 00	383 655 18
18 Oct 02 21 Oct 02 Settled	UNITEDHEALTH GROUP INC COM CUSIP 01324P102 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 60	- 200 000	19 623 40	000	4 492 63	15 130 77	0 00	45 130 77

Portfolio Statement
 1 JAN 02 - 31 DEC 02
 Account number 5502
 Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Equities

17 Oct 02	UNITEDHEALTH GROUP INC COM	CUSIP 81324P102	- 1,100 000	107 644 07	000	- 24 708 47	82,934 60	0.00	82 934 60	0.00	82 934 60			
22 Oct 02	ACCESS SECURITIES INC / 44 00	CUSIP 81324P102												
17 Oct 02	UNITEDHEALTH GROUP INC COM	CUSIP 81324P102	- 700 000	68 723 83	000	- 15 724 20	52 899 73	0.00	52 899 73	0.00	52 899 73			
22 Oct 02	INVESTMENT TECHNOLOGY GROUP INC / 14 00	CUSIP 91324P102												
17 Oct 02	UNITEDHEALTH GROUP INC COM	CUSIP 81324P102	100 000	8 991 19	000	- 2 248 32	7 744 87	0.00	7 744 87	0.00	7 744 87			
22 Oct 02	INVESTMENT TECHNOLOGY GROUP INC / 2 00	CUSIP 81324P102												
21 May 02	UNIVISION COMMUNICATIONS INC CL A	CUSIP 814908102	8 500 000	377 357 12	000	- 281 311 50	86 045 62	0.00	86 045 62	0.00	86 045 62			
30 Aug 02	UNIVISION COMMUNICATIONS INC CL A	CUSIP 814908102	- 3,500 000	91 550 00	000	- 72 087 45	9 482 55	0.00	9 482 55	0.00	9 482 55			
5 Sep 02	CUSIP 814908102													
29 May 02	UNOCAL CORP COM	CUSIP 815289102	800 000	30 031 09	000	31 612 00	- 1 580 91	0.00	- 1 580 91	0.00	- 1 580 91			
3 Jun 02	CUSIP 815289102													
Settled	INSTINET / 8 00													
30 Aug 02	UNOCAL CORP COM	CUSIP 815289102	- 3,700 000	122 359 00	000	- 128 654 00	- 6 295 00	0.00	- 6 295 00	0.00	- 6 295 00			
5 Sep 02	CUSIP 815289102													
Settled	OTHER CHARGES													
4 Mar 02	UNIMPROVIDENT CORP COM	CUSIP 81529Y108	- 2 200 000	64 506 55	000	- 72 007 10	7 500 55	0.00	7,500 55	0.00	7,500 55			
7 Mar 02	CUSIP 81529Y108													
Settled	KNIGHT SECURITIES L.P. / 68 00													
5 Mar 02	UNIMPROVIDENT CORP COM	CUSIP 81529Y108	- 2 900 000	84 867 56	000	85 696 45	- 728 89	0.00	- 728 89	0.00	- 728 89			
8 Mar 02	CUSIP 81529Y108													
Settled	KNIGHT SECURITIES L.P. / 87 00													
5 Mar 02	UNIMPROVIDENT CORP COM	CUSIP 81529Y108	- 100 000	2 933 85	000	- 3 273 05	- 339 10	0.00	- 339 10	0.00	- 339 10			
8 Mar 02	CUSIP 81529Y108													
Settled	INSTINET / 1 00													
Settled	OTHER CHARGES													

The Northern Trust Company

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Capital Gains and Losses for Tax on Investment Income

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
14 Aug 02 19 Aug 02 Settled	UNUMPROVIDENT CORP COM CUSIP 91529Y108 INVESTMENT TECHNOLOGY GROUP INC / 202 00 OTHER CHARGES 8 52	10 100 000 21 430000	218 234 48	000	- 224 853 69	- 8 619 21	0 00	8 619 21
30 Aug 02 5 Sep 02 Settled	UNUMPROVIDENT CORP COM CUSIP 91529Y108	3,700 000 23 160000	85 692 00	000	- 73 721 39	11 970 61	0 00	11 970 61
10 Sep 02 13 Sep 02 Settled	UNVL CORP VA COM CUSIP 913456109 FIDELITY CAPITAL MARKET'S / 58 00 OTHER CHARGES 1 84	- 1 400 000 38 787800	54 259 28	000	- 60 018 00	5 758 72	0 00	- 5 758 72
14 Jan 02 17 Jan 02 Settled	UNVL HEALTH SERVICES INC. CL B COM CUSIP 913903100 CAPITAL INSTITUTIONAL SVC / 156 00 OTHER CHARGES 1 57	2 600 000 40 061200	104 001 55	000	- 73 436 09	30 565 46	0 00	30 565 46
18 Jan 02 22 Jan 02 Settled	UNVL HEALTH SERVICES INC CL B COM CUSIP 913903100 CAPITAL INSTITUTIONAL SVC / 428 00 OTHER CHARGES 4 27	- 7 100 000 40 068600	284 056 79	000	200 537 02	83 519 77	0 00	83 519 77
2 Jan 02 7 Jan 02 Settled	US BANCORP CUSIP 902973304 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 10	- 300 000 20 665000	6 193 40	000	- 5 636 87	556 53	0 00	556 53
3 Jun 02 8 Jun 02 Settled	US BANCORP CUSIP 902973304 FIDELITY CAPITAL MARKET'S / 132 00 OTHER CHARGES 2 38	- 3 300 000 23 669100	77 973 67	000	81 352 53	- 3 378 86	0 00	3 378 88
22 Jul 02 25 Jul 02 Settled	US BANCORP CUSIP 902973304 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 78	- 1 400 000 18 440000	25 787 22	000	- 33 017 85	7 230 43	0 00	7 230 43
23 Jul 02 28 Jul 02 Settled	US BANCORP CUSIP 902973304 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 18 755000	1 873 44	000	2 332 52	459 08	0 00	459 08
14 Aug 02 19 Aug 02 Settled	US BANCORP CUSIP 902973304 INVESTMENT TECHNOLOGY GROUP INC / 78 00 OTHER CHARGES 2 52	3 900 000 21 481200	83,818 16	000	- 71 372 86	12 245 30	0 00	12 245 30

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

15 Aug 02 20 Aug 02 Settled	US BANCORP CUSIP 802973304 INSTINET / 44 00 OTHER CHARGES 2 91	- 4 400 000 21 900000	98 313 09	000	- 79 469 77	18 843 32	0 00	18 843 32
30 Aug 02 5 Sep 02 Settled	US BANCORP CUSIP 802973304	28 900 000 21 480000	821 061 00	000	- 514 595 85	108 465 15	0 00	108,465 15
15 Aug 02 20 Aug 02 Settled	US ONCOLOGY INC COM CUSIP 80338W103 INSTINET / 215 00 OTHER CHARGES 5 19	- 21,500 000 7 995000	171 672 32	000	- 192 145 50	- 20,473 18	0 00	- 20 473 18
28 Feb 02 1 Mar 02 Settled	US UNWIRED INC COM COM STK CUSIP 80338R104 INVESTMENT TECHNOLOGY GROUP INC / 204 00 OTHER CHARGES 7 1	10 200 000 4 615000	46 868 29	000	- 88,407 53	39 539 24	0 00	- 39 539 24
28 Feb 02 1 Mar 02 Settled	US UNWIRED INC COM COM STK CUSIP 80338R104 INVESTMENT TECHNOLOGY GROUP INC / 94 00 OTHER CHARGES 3 3	4 700 000 4 605000	21,549 17	000	- 48 850 88	- 27 301 71	0 00	- 27 301 71
30 Aug 02 5 Sep 02 Settled	UST INC COM CUSIP 802911108	- 2,600 000 34 710000	90 248 00	000	- 88,409 00	3,837 00	0 00	3 837 00
19 Nov 02 22 Nov 02 Settled	UTD ONLINE INC COM CUSIP 811268100 INSTINET / 30 00 OTHER CHARGES 1 32	3,000 000 14 555000	43 633 68	000	- 32 828 80	11 008 88	0 00	11 008 88
10 Dec 02 13 Dec 02 Settled	UTD ONLINE INC COM CUSIP 811268100 INVESTMENT TECHNOLOGY GROUP INC / 58 00 OTHER CHARGES 1 30	- 2,800 000 15 325000	42 852 70	000	30 451 68	12 401 02	0 00	12,401 02
25 Sep 02 30 Sep 02 Settled	UTD STATIONERS INC COM CUSIP 813004107 INSTINET / 3 00 OTHER CHARGES 2 1	- 300 000 25 575000	7 689 28	000	10 306 14	2 636 88	0 00	2,636 88
14 Aug 02 19 Aug 02 Settled	UTD STS STL CORP NEW COM CUSIP 812909109 INVESTMENT TECHNOLOGY GROUP INC / 50 00 OTHER CHARGES 1 17	- 2 500 000 14 095400	35 187 43	000	- 54,095 64	18,908 21	0 00	- 18,908 21

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1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Equities

30 Aug 02 5 Sep 02 Settled	UTD STS STL CORP NEW COM CUSIP 912909108	- 1 500 000 13 730000	20 585 00	000	31 634 41	- 11 039 41	0 00	11 039 41
2 Apr 02 5 Apr 02 Settled	UTD TECHNOLOGIES CORP COM CUSIP 913017109 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 68	300 000 74 494200	22 341 58	000	20 334 92	2 006 66	0 00	2 006 66
14 Aug 02 19 Aug 02 Settled	UTD TECHNOLOGIES CORP COM CUSIP 913017109 INVESTMENT TECHNOLOGY GROUP INC / 88 00 OTHER CHARGES 5 90	3,300 000 58 385000	195 831 80	000	236 277 81	40 346 31	0 00	40 346 31
30 Aug 02 5 Sep 02 Settled	UTD TECHNOLOGIES CORP COM CUSIP 913017109	7 200 000 58 390000	427,808 00	000	- 462 793 84	35 185 94	0 00	- 35 185 84
28 Oct 02 31 Oct 02 Settled	UTD TECHNOLOGIES CORP COM CUSIP 913017109 FIDELITY CAPITAL MARKETS / 84 00 OTHER CHARGES 3 85	- 2 100 000 60 800000	127 802 15	000	143 556 44	15 754 29	0 00	15,754 29
17 Dec 02 20 Dec 02 Settled	UTD TECHNOLOGIES CORP COM CUSIP 913017109 FIDELITY CAPITAL MARKETS / 80 00 OTHER CHARGES 3 74	- 2 000 000 62 000000	123 916 28	000	134 218 00	- 10 299 74	0 00	- 10 299 74
30 Aug 02 5 Sep 02 Settled	V F CORP COM CUSIP 918204108	- 1 700 000 40 810000	89 037 00	000	72 165 00	- 3 128 00	0 00	- 3 128 00
10 Dec 02 13 Dec 02 Settled	VAIL RESORTS INC COM CUSIP 91879Q109 JONES & ASSOCIATES / 124 00 OTHER CHARGES 1 54	3 100 000 16 448900	50,859 85	000	48 500 00	2 359 85	0 00	2 359 85
11 Dec 02 18 Dec 02 Settled	VAIL RESORTS INC COM CUSIP 91879Q109 JONES & ASSOCIATES / 100 00 OTHER CHARGES 1 27	2,500 000 16 838500	41 894 88	000	33 725 00	8 269 98	0 00	8 269 98
24 Oct 02 29 Oct 02 Settled	VALASSIS COMMUNICATIONS INC COM CUSIP 918868104 MERRILL LYNCH PIERCE FENNER & SMITH / 702 00 OTHER CHARGES 9 04	11 700 000 25 661800	299 532 02	000	- 392,845 00	- 93,412 88	0 00	93 412 88

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502▶ **Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
16 May 02 21 May 02 Settled	VALERO ENERGY CORP COM STK NEW CUSIP 91813Y100 CREDIT SUISSE FIRST BOSTON CORPORATION / 4 60 OTHER CHARGES 13	- 100 000 41 501100	4 145 38	000	4 832 38	- 687 01	0 00	- 687 01
20 May 02 23 May 02 Settled	VALERO ENERGY CORP COM STK NEW CUSIP 91813Y100 CREDIT SUISSE FIRST BOSTON CORPORATION / 3 60 OTHER CHARGES 13	- 100 000 40 469700	4,043 24	000	- 4,832 38	789 15	0 00	- 789 15
5 Jun 02 10 Jun 02 Settled	VALERO ENERGY CORP COM STK NEW CUSIP 91813Y100 LEHMAN BROTHERS INC / 38 00 OTHER CHARGES 70	- 800 000 38 300000	22,943 30	000	- 28 489 48	- 5,546 18	0 00	- 5 546 18
6 Jun 02 11 Jun 02 Settled	VALERO ENERGY CORP COM STK NEW CUSIP 91813Y100 LEHMAN BROTHERS INC / 9 00 OTHER CHARGES 35	- 300 000 37 748400	11 315 17	000	- 13,634 80	- 2 518 63	0 00	- 2 518 63
13 Jun 02 18 Jun 02 Settled	VALERO ENERGY CORP COM STK NEW CUSIP 91813Y100 DEUTSCHE BANK SECURITIES INC / 8 00 OTHER CHARGES 23	- 200 000 38 951800	7 382 09	000	- 8,496 18	1 114 07	0 00	1 114 07
17 Jun 02 20 Jun 02 Settled	VALERO ENERGY CORP COM STK NEW CUSIP 91813Y100 GOLDMAN SACHS & COMPANY OTHER CHARGES 59	- 500 000 38 710000	18,354 41	000	- 21 240 40	- 1 885 99	0 00	- 1,885 99
12 Jul 02 17 Jul 02 Settled	VALERO ENERGY CORP COM STK NEW CUSIP 91813Y100 UBS WARBURG LLC / 10 80 OTHER CHARGES 33	- 300 000 35 824600	10 676 25	000	- 12,686 96	- 2 010 71	0 00	- 2 010 71
15 Aug 02 20 Aug 02 Settled	VALERO ENERGY CORP COM STK NEW CUSIP 91813Y100 INVESTMENT TECHNOLOGY GROUP INC / 128 00 OTHER CHARGES 6 60	- 8 300 000 34 780700	218 859 81	000	- 235 825 38	- 16 965 57	0 00	18,965 57
15 Jan 02 18 Jan 02 Settled	VANS INC COM CUSIP 821930103 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 14	- 700 000 12 550000	8,770 86	000	- 10 832 50	- 2 061 64	0 00	- 2,061 64

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
15 Jan 02 18 Jan 02 Settled	VANS INC COM CUSIP 921930103 KNIGHT SECURITIES L P OTHER CHARGES 76	- 4 100 000	50 391 93	000	63 447 50	13 055 57	0 00	13 055 57
26 Aug 02 29 Aug 02 Settled	VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM CUSIP 922207105 INVESTMENT TECHNOLOGY GROUP INC / 16 00 OTHER CHARGES 58	- 800 000	19 051 42	000	29 015 50	9 964 08	0 00	- 9 964 08
26 Aug 02 29 Aug 02 Settled	VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM CUSIP 922207105 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 44	600 000	14 384 56	000	21 951 00	7 568 44	0 00	- 7 566 44
27 Aug 02 30 Aug 02 Settled	VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM CUSIP 922207105 TROSTER SINGER CORP OTHER CHARGES 1 66	2 400 000	54 918 28	000	78 199 00	23 280 74	0 00	23 280 74
10 Sep 02 13 Sep 02 Settled	VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM CUSIP 922207105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	100 000	2 084 43	000	3 161 50	1 077 07	0 00	- 1 077 07
10 Sep 02 13 Sep 02 Settled	VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM CUSIP 922207105 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 13	200 000	4,060 87	000	6 323 00	- 2 262 13	0 00	2 262 13
10 Sep 02 13 Sep 02 Settled	VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM CUSIP 922207105 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 19	300 000	6 109 31	000	- 9 484 50	- 3 375 19	0 00	- 3 375 19
10 Sep 02 13 Sep 02 Settled	VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM CUSIP 922207105 CANTOR FITZGERALD & CO OTHER CHARGES 93	1 500 000	30 824 07	000	- 47,422 50	16 598 43	0 00	- 16 598 43

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
10 Sep 02 13 Sep 02 Settled	VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM CUSIP 022207105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	- 100 000 20 615000	2 059 43	000	- 3 181 50	1 102 07	0 00	- 1 102 07
10 Sep 02 13 Sep 02 Settled	VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM CUSIP 022207105 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 07	100 000 20 830000	2 090 93	000	- 3,181 50	- 1 070 57	0 00	- 1 070 57
23 Apr 02 28 Apr 02 Settled	VASTERA INC OC-COM CUSIP 02239N109 INVESTMENT TECHNOLOG / GROUP INC / 8 00 OTHER CHARGES 08	- 300 000 6 330000	1 892 94	000	- 3 649 20	1 756 28	0 00	1,756 28
23 Apr 02 28 Apr 02 Settled	VASTERA INC OC COM CUSIP 02239N109 INVESTMENT TECHNOLOG / GROUP INC / 4 00 OTHER CHARGES 04	- 200 000 6 385000	1 272 96	000	- 2 432 80	- 1 159 84	0 00	1 159 84
23 Apr 02 28 Apr 02 Settled	VASTERA INC OC-COM CUSIP 02239N109 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 04	200 000 6 470000	1 289 96	000	- 2,432 80	- 1 142 84	0 00	- 1 142 84
23 Apr 02 28 Apr 02 Settled	VASTERA INC OC-COM CUSIP 02239N109 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 08	- 300 000 6 370000	1 904 94	000	3 649 20	- 1 744 28	0 00	- 1 744 28
23 Apr 02 28 Apr 02 Settled	VASTERA INC OC-COM CUSIP 02239N109 INVESTMENT TECHNOLOGY GROUP INC / 108 00 OTHER CHARGES 1 08	- 5 300 000 6 763300	35,738 41	000	63 731 20	- 27 992 78	0 00	- 27 992 79
23 Apr 02 28 Apr 02 Settled	VASTERA INC OC-COM CUSIP 02239N109 KNIGHT SECURITIES LP OTHER CHARGES 29	- 1 500 000 6 370000	8,554 71	000	- 18 246 00	- 8 691 29	0 00	- 8 691 29
24 Apr 02 29 Apr 02 Settled	VASTERA INC OC-COM CUSIP 02239N109 INVESTMENT TECHNOLOGY GROUP INC / 40 00 OTHER CHARGES 32	- 2 000 000 5 235000	10,429 68	000	24 000 00	- 13,570 32	0 00	- 13 570 32

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
3 Jan 02 8 Jan 02 Settled	VERISIGN INC COM CUSIP 92343E102 TROSTER SINGER CORP OTHER CHARGES 01	12 000 38 890000	466 67	000	408 84	57 83	0 00	57 83
3 Jan 02 8 Jan 02 Settled	VERISIGN INC COM CUSIP 92343E102 INVESTMENT TECHNOLOGY GROUP INC / 156 00 OTHER CHARGES 4 57	- 7 800 000 38 985000	304 000 43	000	194 987 74	109 012 69	0 00	109 012 69
6 Feb 02 11 Feb 02 Settled	VERISIGN INC COM CUSIP 92343E102 JEFFERIES & COMPANY OTHER CHARGES 11	300 000 22 368000	6 710 29	000	14 652 53	7 942 24	0 00	- 7 942 24
12 Mar 02 15 Mar 02 Settled	VERISIGN INC COM CUSIP 92343E102 LEHMAN BROTHERS INC OTHER CHARGES 05	- 100 000 30 322800	3 032 23	000	4 622 00	1 589 77	0 00	1 589 77
13 Mar 02 18 Mar 02 Settled	VERISIGN INC COM CUSIP 92343E102 LEHMAN BROTHERS INC OTHER CHARGES 11	300 000 30 362600	9 108 64	000	13 866 00	4 757 36	0 00	4 757 36
18 Mar 02 21 Mar 02 Settled	VERISIGN INC COM CUSIP 92343E102 MORGAN STANLEY & CO INC OTHER CHARGES 09	200 000 29 851000	5 970 11	000	7 775 82	- 1 805 71	0 00	- 1 805 71
20 Mar 02 25 Mar 02 Settled	VERISIGN INC COM CUSIP 92343E102 GOLDMAN SACHS & COMPANY / 12 00 OTHER CHARGES 17	- 400 000 27 043500	10 805 23	000	15 347 91	4 542 68	0 00	- 4 542 68
4 Apr 02 8 Apr 02 Settled	VERISIGN INC COM CUSIP 92343E102 GOLDMAN SACHS & COMPANY / 38 00 OTHER CHARGES 44	600 000 24 004000	14 365 96	000	- 22 415 00	8 049 04	0 00	8 049 04
10 Sep 02 12 Sep 02 Settled	VERITAS DGC INC COM CUSIP 92343P107 ACCESS SECURITIES INC / 500 00 OTHER CHARGES 4 61	- 12 500 000 12 246900	152 581 64	000	128 798 53	23 783 11	0 00	23 783 11

Portfolio Statement 1 JAN 02 - 31 DEC 02
 Account number 5502
 Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

 Realized gain/loss

Sales

Equities

10 Sep 02	Settled	VERITAS DGC INC COM	CUSIP 82343P107	OTHER CHARGES 8 55	12 290000	-	217,172 45	000	178 183 20	40 989 25	0 00	40 989 25
2 Jan 02	Settled	VERITAS SOFTWARE CORP COM	CUSIP 823438109	OTHER CHARGES 07	43 370000	-	4 334 83	000	11 827 69	- 7 592 76	0 00	- 7,592 76
7 Jan 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	CUSIP 823438109	OTHER CHARGES 07	43 370000	-	4,578 37	000	11,827 70	7 351 33	0 00	- 7,351 33
29 Jan 02	Settled	VERITAS SOFTWARE CORP COM	CUSIP 823438109	OTHER CHARGES 07	43 370000	-	4,578 37	000	11,827 70	7 351 33	0 00	- 7,351 33
31 Jan 02	Settled	VERITAS SOFTWARE CORP COM	CUSIP 823438109	OTHER CHARGES 07	43 370000	-	29,708 79	000	- 75,248 78	- 45,539 98	0 00	- 45,539 98
5 Feb 02	Settled	CANTOR FITZGERALD & CO	CUSIP 823438109	OTHER CHARGES 45	42 438900	-	29,708 79	000	- 75,248 78	- 45,539 98	0 00	- 45,539 98
12 Feb 02	Settled	VERITAS SOFTWARE CORP COM	CUSIP 823438109	OTHER CHARGES 08	37 815000	-	3,779 44	000	10 271 88	6,492 44	0 00	- 6 492 44
15 Feb 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	CUSIP 823438109	OTHER CHARGES 08	37 815000	-	3,779 44	000	10 271 88	6,492 44	0 00	- 6 492 44
18 Mar 02	Settled	VERITAS SOFTWARE CORP COM	CUSIP 823438109	OTHER CHARGES 05	41 851000	-	62 925 55	000	- 137 824 83	74 899 08	0 00	- 74 899 08
21 Mar 02	Settled	MORGAN STANLEY & CO INC	CUSIP 823438109	OTHER CHARGES 05	41 851000	-	62 925 55	000	- 137 824 83	74 899 08	0 00	- 74 899 08
15 Apr 02	Settled	VERITAS SOFTWARE CORP COM	CUSIP 823438109	OTHER CHARGES 05	34 700000	-	242,892 68	000	149,041 20	83 851 48	0 00	83,851 48
10 Apr 02	Settled	LEHMAN BROTHERS INC	CUSIP 823438109	OTHER CHARGES 7 32	34 700000	-	242,892 68	000	149,041 20	83 851 48	0 00	83,851 48
21 May 02	Settled	VERITAS SOFTWARE CORP COM	CUSIP 823438109	OTHER CHARGES 43	24 970000	-	17,478 47	000	- 62 797 63	45 319 16	0 00	- 45 319 16
24 May 02	Settled	DEUTSCHE BANK SECURITIES INC	CUSIP 823438109	OTHER CHARGES 43	24 970000	-	17,478 47	000	- 62 797 63	45 319 16	0 00	- 45 319 16
19 Jun 02	Settled	VERITAS SOFTWARE CORP COM	CUSIP 823438109	OTHER CHARGES 1 50	18 390500	-	49,571 85	000	135 184 28	- 85 612 43	0 00	- 85 612 43
24 Jun 02	Settled	UBS WARBURG LLC / 81 00	CUSIP 823438109	OTHER CHARGES 1 50	18 390500	-	49,571 85	000	135 184 28	- 85 612 43	0 00	- 85 612 43

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
22 Jul 02 25 Jul 02 Settled	VERITAS SOFTWARE CORP COM CUSIP 923436109 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 27	- 500 000 17 530000	8 764 73	000	17 871 00	9 206 27	0 00	9 206 27
30 Aug 02 5 Sep 02 Settled	VERITAS SOFTWARE CORP COM CUSIP 923436109	6 200 000 18 180000	100 378 00	000	- 123 818 10	23 240 10	0 00	- 23 240 10
29 Jan 02 1 Feb 02 Settled	VERITY INC COM CUSIP 92343C108 INSTINET / 3 00 OTHER CHARGES 09	- 300 000 19 465000	5,838 41	000	3 517 50	2 318 91	0 00	2 318 91
29 Jan 02 1 Feb 02 Settled	VERITY INC COM CUSIP 92343C108 CANTOR FITZGERALD & CO OTHER CHARGES 1 18	- 4 200 000 18 338300	77 011 30	000	- 48 245 00	27 766 30	0 00	27 766 30
14 Jan 02 17 Jan 02 Settled	VERIZON COMMUNICATIONS COM CUSIP 92343V104 MERRILL LYNCH PIERCE FENNER & SMITH / 17 20 OTHER CHARGES 31	400 000 50 185900	20,058 85	000	21 254 28	1 197 43	0 00	- 1 197 43
23 Jan 02 28 Jan 02 Settled	VERIZON COMMUNICATIONS COM CUSIP 92343V104 INSTINET / 8 00 OTHER CHARGES 44	600 000 48 300000	28 973 56	000	32 490 96	- 3 517 40	0 00	3 517 40
20 Feb 02 25 Feb 02 Settled	VERIZON COMMUNICATIONS COM CUSIP 92343V104 INVESTMENT TECHNOLOGY GROUP INC / 190 00 OTHER CHARGES 6 00	9 500 000 48 305000	439 700 90	000	514 138 23	- 74 437 33	0 00	74 437 33
20 Feb 02 25 Feb 02 Settled	VERIZON COMMUNICATIONS COM CUSIP 92343V104 INVESTMENT TECHNOLOGY GROUP INC / 58 00 OTHER CHARGES 2 04	- 2 900 000 46 885000	135 906 46	000	157 039 64	21 133 18	0 00	21 133 18
21 Feb 02 26 Feb 02 Settled	VERIZON COMMUNICATIONS COM CUSIP 92343V104 INSTINET / 5 00 OTHER CHARGES 35	- 500 000 46 610000	23 289 65	000	- 26 914 30	- 3 614 65	0 00	3 614 65

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
22 Feb 02 27 Feb 02 Settled	VERIZON COMMUNICATIONS COM CUSIP 82343V104 FIDELITY CAPITAL MARKETS / 148 00 OTHER CHARGES 2 51	- 3 700 000 45 194000	167 067 29	000	182 257 92	- 25 190 63	0 00	- 25 190 63
22 Feb 02 27 Feb 02 Settled	VERIZON COMMUNICATIONS COM CUSIP 82343V104 INVESTMENT TECHNOLOGY GROUP INC / 46 00 OTHER CHARGES 1 55	- 2 300 000 44 780000	102 946 45	000	- 120 885 58	- 17 839 13	0 00	- 17,839 13
22 Feb 02 27 Feb 02 Settled	VERIZON COMMUNICATIONS COM CUSIP 82343V104 INVESTMENT TECHNOLOGY GROUP INC / 46 00 OTHER CHARGES 1 55	- 2 300 000 44 840000	103 084 45	000	- 123,042 54	- 19 958 09	0 00	- 19,958 09
4 Mar 02 7 Mar 02 Settled	VERIZON COMMUNICATIONS COM CUSIP 82343V104 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 65	- 900 000 47 875000	43,068 85	000	- 46,765 44	- 3 696 59	0 00	- 3,696 59
4 Mar 02 7 Mar 02 Settled	VERIZON COMMUNICATIONS COM CUSIP 82343V104 JEFFERIES & COMPANY / 192 00 OTHER CHARGES 3 45	- 4 800 000 47 891900	229,885 67	000	- 249 415 69	- 19 730 01	0 00	- 19 730 01
4 Mar 02 7 Mar 02 Settled	VERIZON COMMUNICATIONS COM CUSIP 82343V104 INVESTMENT TECHNOLOGY GROUP INC / 22 00 OTHER CHARGES 79	- 1 100 000 47 855000	52 617 71	000	- 57,157 76	- 4 540 05	0 00	- 4 540 05
5 Mar 02 8 Mar 02 Settled	VERIZON COMMUNICATIONS COM CUSIP 82343V104 JEFFERIES & COMPANY / 72 00 OTHER CHARGES 1 29	- 1,800 000 47 623900	85 649 73	000	- 93 530 88	- 7 881 15	0 00	- 7 881 15
6 Mar 02 11 Mar 02 Settled	VERIZON COMMUNICATIONS COM CUSIP 82343V104 JEFFERIES & COMPANY / 88 00 OTHER CHARGES 1 59	- 2,200 000 47 961300	105,425 27	000	111 847 65	- 6 422 38	0 00	6 422 38
7 Mar 02 12 Mar 02 Settled	VERIZON COMMUNICATIONS COM CUSIP 82343V104 JEFFERIES & COMPANY / 12 00 OTHER CHARGES 22	- 300 000 47 800000	14 267 79	000	- 14 379 39	111 61	0 00	- 111 61

Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
8 Mar 02 13 Mar 02 Settled	VERIZON COMMUNICATIONS COM CUSIP 82343V104 JEFFERIES & COMPANY / 8 00 OTHER CHARGES 15	200 000 48 000000	9 591 85	000	- 9 586 26	5 59	0 00	5 59
11 Mar 02 14 Mar 02 Settled	VERIZON COMMUNICATIONS COM CUSIP 82343V104 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 21	- 300 000 48 225000	13 861 29	000	- 14 304 26	442 97	0 00	442 97
18 Mar 02 21 Mar 02 Settled	VERIZON COMMUNICATIONS COM CUSIP 82343V104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	100 000 47 612200	4 759 14	000	4 718 00	41 14	0 00	41 14
19 Mar 02 22 Mar 02 Settled	VERIZON COMMUNICATIONS COM CUSIP 82343V104 ABEL NOSER CORPORATION / 20 00 OTHER CHARGES 30	- 500 000 47 691300	23 825 29	000	- 23 578 50	246 79	0 00	246 79
30 Aug 02 5 Sep 02 Settled	VERIZON COMMUNICATIONS COM CUSIP 82343V104	- 41 200 000 31 000000	1 277 200 00	000	1 551 267 40	274 087 40	0 00	- 274 067 40
14 Aug 02 19 Aug 02 Settled	VERTEX PHARMACEUTICALS INC COM CUSIP 82532F100 INVESTMENT TECHNOLOGY GROUP INC / 42 00 OTHER CHARGES 1 28	2,100 000 20 093800	42 153 70	000	87 185 82	45 032 12	0 00	- 45 032 12
8 Jan 02 11 Jan 02 Settled	VIACOM COM CL B CUSIP 925524308 BANC AMERICA SECUR MONTGOMERY DIV / 8 00 OTHER CHARGES 14	- 200 000 45 728500	9 139 58	000	12 794 12	- 3 654 56	0 00	- 3 654 56
9 Jan 02 14 Jan 02 Settled	VIACOM COM CL B CUSIP 925524308 BANC AMERICA SECUR MONTGOMERY DIV / 15 00 OTHER CHARGES 35	- 500 000 45 920000	22 044 65	000	30 432 75	- 7 488 10	0 00	- 7 488 10
22 Jan 02 25 Jan 02 Settled	VIACOM COM CL B CUSIP 925524308 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 06	- 100 000 38 590000	3,856 94	000	5 511 68	1 654 74	0 00	- 1 654 74

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Equities

23 Jan 02 28 Jan 02 Settled	VIACOM COM CL B CUSIP 925524308 CREDIT SUISSE FIRST BOSTON CORPORATION / 16 00 OTHER CHARGES 24	- 400 000 38 490700	15,380 04	000	- 22 046 72	6 666 68	0 00	6 666 68
13 Feb 02 19 Feb 02 Settled	VIACOM COM CL B CUSIP 925524308 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 1 56	- 2,400 000 43 252000	103 803 24	000	- 138 093 05	- 34 279 81	0 00	- 34 279 81
13 May 02 18 May 02 Settled	VIACOM COM CL B CUSIP 925524308 FIDELITY CAPITAL MARKETS / 178 00 OTHER CHARGES 6 36	- 4 400 000 47 950000	210 797 64	000	226 385 92	- 15 588 28	0 00	- 15 588 28
29 May 02 3 Jun 02 Settled	VIACOM COM CL B CUSIP 925524308 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 1 45	- 1 000 000 48 010000	47 988 55	000	51 230 10	- 3,241 55	0 00	- 3 241 55
29 May 02 3 Jun 02 Settled	VIACOM COM CL B CUSIP 925524308 INSTINET / 2 00 OTHER CHARGES 30	- 200 000 48 350000	9 667 70	000	- 10 246 02	578 32	0 00	- 578 32
9 Jul 02 12 Jul 02 Settled	VIACOM COM CL B CUSIP 925524308 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 26	200 000 42 715000	8 538 74	000	10 246 02	- 1 707 28	0 00	- 1,707 28
9 Jul 02 12 Jul 02 Settled	VIACOM COM CL B CUSIP 925524308 LEHMAN BROTHERS INC / 56 00 OTHER CHARGES 1 79	- 1,400 000 42 338600	59 216 25	000	- 71 722 14	- 12 505 89	0 00	12 505 89
9 Jul 02 12 Jul 02 Settled	VIACOM COM CL B CUSIP 925524308 INSTINET / 14 00 OTHER CHARGES 1 80	- 1 400 000 42 670000	59,722 20	000	- 71 722 14	11 899 84	0 00	- 11,899 84
9 Jul 02 12 Jul 02 Settled	VIACOM COM CL B CUSIP 925524308 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 28	- 200 000 42 885000	8 572 74	000	- 10 246 02	- 1 673 28	0 00	- 1 673 28

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Equities

30 Aug 02 5 Sep 02 Settled	VIACOM COM CL B CUSIP 925524308	28 700 000 40 700000	1 088 890 00	000	- 1 235 704 12	149 014 12	0 00	- 149,014 12
18 Oct 02 21 Oct 02 Settled	VIACOM COM CL B CUSIP 925524308 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 27	- 200 000 43 840000	8 783 73	000	- 10 248 02	1 482 29	0 00	- 1 482 29
18 Oct 02 21 Oct 02 Settled	VIACOM COM CL B CUSIP 925524308 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 1 18	900 000 43 200000	38 841 82	000	48 107 09	7 165 27	0 00	7 165 27
18 Oct 02 21 Oct 02 Settled	VIACOM COM CL B CUSIP 925524308 HENDERSON BROTHERS INC / 81 00 OTHER CHARGES 3 48	- 2 700 000 42 473700	114 594 53	000	138 082 37	- 23,487 84	0 00	23 487 84
16 Oct 02 21 Oct 02 Settled	VIACOM COM CL B CUSIP 925524308 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 11	100 000 43 780000	4 375 86	000	- 5 123 01	747 15	0 00	747 15
12 Nov 02 15 Nov 02 Settled	VIACOM COM CL B CUSIP 925524308 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 14	100 000 43 465000	4 344 38	000	5 085 50	741 14	0 00	- 741 14
12 Nov 02 15 Nov 02 Settled	VIACOM COM CL B CUSIP 925524308 INSTINET / 17 00 OTHER CHARGES 2 21	- 1 700 000 43 040000	73 148 70	000	- 86 363 14	- 13 214 35	0 00	13 214 35
12 Nov 02 15 Nov 02 Settled	VIACOM COM CL B CUSIP 925524308 CIBC WORLD MARKETS CORP NEW YORK / 60 00 OTHER CHARGES 1 83	- 1 500 000 43 792300	65 826 47	000	76 122 98	10 496 51	0 00	10 496 51
14 Aug 02 19 Aug 02 Settled	VISTEON CORP COM CUSIP 92839U107 INVESTMENT TECHNOLOGY GROUP INC / 50 00 OTHER CHARGES 78	- 2 500 000 10 280000	25 649 22	000	- 48 758 03	21 108 81	0 00	21 108 81
30 Aug 02 5 Sep 02 Settled	VISTEON CORP COM CUSIP 92839U107	2 000 000 11 390000	22 780 00	000	- 32 152 04	9 372 04	0 00	- 9 372 04

Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
11 Feb 02 14 Feb 02 Settled	VISX INC DEL COM CUSIP 92844S105 LYNCH JONES & RYAN / 485 00 OTHER CHARGES 2 13	- 8,700 000 14 571000	140 851 57	000	- 181 165 48	- 50,313 89	0 00	- 50 313 89
21 Jun 02 28 Jun 02 Settled	VISX INC DEL COM CUSIP 92844S105 GRISWOLD COMPANY / 414 00 OTHER CHARGES 4 95	- 13,800 000 11 900000	163,801 05	000	- 223 054 87	- 59,253 82	0 00	59,253 82
17 Jun 02 20 Jun 02 Settled	VITESSE SEMICONDUCTOR CORP COM CUSIP 928497108 GOLDMAN SACHS & COMPANY OTHER CHARGES 23	- 1 900 000 3 840000	7 485 77	000	- 31,509 64	- 24 023 87	0 00	- 24,023 87
30 Aug 02 5 Sep 02 Settled	VITESSE SEMICONDUCTOR CORP COM CUSIP 928497108	- 3 000 000 1 330000	3 890 00	000	- 3,957 12	32 88	0 00	32 88
27 Aug 02 30 Aug 02 Settled	VIVUS INC COM CUSIP 928551100 MERRILL PROFESSIONAL CLEARING CORP / 54 OTHER CHARGES 01	- 36 000 4 110000	147 41	000	- 136 08	11 33	0 00	11 33
22 Jul 02 25 Jul 02 Settled	VORNADO RLTY TR COM CUSIP 929042109 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 12	- 100 000 39 770000	3 978 88	000	4 717 20	- 740 32	0 00	- 740 32
30 Aug 02 5 Sep 02 Settled	VULCAN MATERIALS CO COM CUSIP 929160109	- 1,500 000 39 020000	58 530 00	000	- 81 406 00	- 2,876 00	0 00	- 2,876 00
2 Jan 02 7 Jan 02 Settled	WA MUT INC COM CUSIP 939322103 INVESTMENT TECHNOLOGY GROUP INC / 32 00 OTHER CHARGES 78	1 600 000 32 318800	51 877 30	000	- 49 735 81	1 841 39	0 00	1,841 39
2 Jan 02 7 Jan 02 Settled	WA MUT INC COM CUSIP 939322103 BNY ESI SECURITIES CO / 18 00 OTHER CHARGES 30	- 600 000 32 483100	19 471 56	000	- 18 682 52	808 04	0 00	808 04
31 Jan 02 5 Feb 02 Settled	WA MUT INC COM CUSIP 939322103 SMITH BARNEY INC / 31 50 OTHER CHARGES 48	- 800 000 33 715200	30,311 72	000	27,972 45	2 339 27	0 00	2 339 27

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Equities

1 Feb 02 6 Feb 02 Settled	WA MUT INC COM CUSIP 939322103 SMITH BARNEY INC / 41 80 OTHER CHARGES 58	1 100 000 33 853600	37,188 60	000	- 34 188 55	3 008 05	0 00	3,008 05
6 Feb 02 11 Feb 02 Settled	WA MUT INC COM CUSIP 939322103 SMITH BARNEY INC / 6 00 OTHER CHARGES 10	200 000 31 820700	6 378 04	000	6 216 10	161 94	0 00	161 94
12 Mar 02 15 Mar 02 Settled	WA MUT INC COM CUSIP 939322103 MORGAN STANLEY & CO INC / 12 00 OTHER CHARGES 21	- 400 000 33 651400	13 448 35	000	- 12 400 10	1 048 25	0 00	1 048 25
13 Mar 02 18 Mar 02 Settled	WA MUT INC COM CUSIP 939322103 MORGAN STANLEY & CO INC / 24 00 OTHER CHARGES 31	- 600 000 33 788900	20 237 03	000	- 18,552 00	1,685 03	0 00	1 685 03
18 Mar 02 21 Mar 02 Settled	WA MUT INC COM CUSIP 939322103 MORGAN STANLEY & CO INC OTHER CHARGES 72	- 1 400 000 34 251000	47 850 68	000	- 43 288 00	4 662 68	0 00	4 662 68
22 Mar 02 27 Mar 02 Settled	WA MUT INC COM CUSIP 939322103 MERRILL LYNCH PIERCE FENNER & SMITH / 10 00 OTHER CHARGES 10	- 200 000 33 057800	6 601 48	000	- 6 184 00	417 46	0 00	417 46
12 Apr 02 17 Apr 02 Settled	WA MUT INC COM CUSIP 939322103 GOLDMAN SACHS & COMPANY OTHER CHARGES 2 72	2 400 000 37 618000	90 280 48	000	74 208 00	16 072 48	0 00	16 072 48
28 May 02 3 Jun 02 Settled	WA MUT INC COM CUSIP 939322103 INSTINET / 30 00 OTHER CHARGES 3 46	- 3 000 000 38 290000	114,838 54	000	- 108 433 27	8,403 27	0 00	8 403 27
22 Jul 02 25 Jul 02 Settled	WA MUT INC COM CUSIP 939322103 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 21	- 200 000 33 505000	6 696 78	000	- 6,966 06	269 27	0 00	- 269 27

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

▶ Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
23 Jul 02 28 Jul 02 Settled	WA MUT INC COM CUSIP 839322103 INSTINET / 2 00 OTHER CHARGES 21	- 200 000 33 390000	6 675 79	000	6 966 06	- 280 27	0 00	- 280 27
14 Aug 02 19 Aug 02 Settled	WA MUT INC COM CUSIP 839322103 INVESTMENT TECHNOLOGY GROUP INC / 52 00 OTHER CHARGES 2 81	- 2 600 000 37 056100	96 290 95	000	- 92,748 62	3 542 33	0 00	3 542 33
15 Aug 02 20 Aug 02 Settled	WA MUT INC COM CUSIP 839322103 INSTINET / 10 00 OTHER CHARGES 1 14	- 1 000 000 37 810000	37 798 86	000	- 31 354 17	6 444 69	0 00	6 444 69
30 Aug 02 5 Sep 02 Settled	WA MUT INC COM CUSIP 839322103	- 14 700 000 37 810000	555 807 00	000	- 335 592 03	220,214 97	0 00	220,214 97
12 Apr 02 17 Apr 02 Settled	WA REAL ESTATE INVT TR SH BEN INT CUSIP 939853101 FIDELITY CAPITAL MARKETS / 252 00 OTHER CHARGES 5 69	- 6 300 000 29 950000	168 427 32	000	89,486 60	88 940 72	0 00	88,940 72
12 Apr 02 17 Apr 02 Settled	WA REAL ESTATE INVT TR SH BEN INT CUSIP 939853101 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 18	- 200 000 29 780000	5,951 82	000	- 3 291 42	2 660 40	0 00	2,660 40
8 Jan 02 11 Jan 02 Settled	WACHOVIA CORP 2ND NEW COM CUSIP 929903102 SMITH BARNEY INC / 4 40 OTHER CHARGES 05	- 100 000 31 987700	3,194 32	000	- 3 006 22	188 10	0 00	188 10
31 Jan 02 5 Feb 02 Settled	WACHOVIA CORP 2ND NEW COM CUSIP 929903102 SMITH BARNEY INC / 26 60 OTHER CHARGES 75	- 700 000 32 982700	22 978 94	000	- 21 043 54	1 933 40	0 00	1,933 40
1 Feb 02 8 Feb 02 Settled	WACHOVIA CORP 2ND NEW COM CUSIP 929903102 SMITH BARNEY INC / 18 00 OTHER CHARGES 25	- 500 000 32 603700	18 283 60	000	15 031 10	1,252 50	0 00	1 252 50
12 Apr 02 17 Apr 02 Settled	WACHOVIA CORP 2ND NEW COM CUSIP 929903102 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 01	- 900 000 38 958000	33 261 19	000	- 27 052 37	6 208 82	0 00	6,208 82

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Equities

30 Aug 02 5 Sep 02 Settled	WACHOVIA CORP 2ND NEW COM CUSIP 828903102	- 20 700 000 36 850000	782 795 00	000	668 232 88	98 562 02	0 00	98 562 02
12 Apr 02 17 Apr 02 Settled	WAL-MART STORES INC COM CUSIP 931142103 GOLDMAN SACHS & COMPANY OTHER CHARGES 56	- 300 000 61 158000	18 346 84	000	17,017 92	1 328 92	0 00	1 328 92
29 May 02 3 Jun 02 Settled	WAL MART STORES INC COM CUSIP 931142103 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 34	- 200 000 55 345000	11 054 68	000	12 722 00	- 1 657 34	0 00	- 1,857 34
29 May 02 3 Jun 02 Settled	WAL MART STORES INC COM CUSIP 931142103 INSTINET / 7 00 OTHER CHARGES 1 18	700 000 54 780000	38 344 84	000	44 434 80	- 6 089 88	0 00	- 6 089 88
3 Jun 02 8 Jun 02 Settled	WAL MART STORES INC COM CUSIP 931142103 FIDELITY CAPITAL MARKETS / 8 00 OTHER CHARGES 32	- 200 000 53 940000	10 779 67	000	12 682 20	- 1 802 53	0 00	1 802 53
15 Jul 02 18 Jul 02 Settled	WAL-MART STORES INC COM CUSIP 931142103 LEHMAN BROTHERS INC / 73 50 OTHER CHARGES 3 27	- 2 100 000 51 681100	108 411 54	000	- 103 325 02	5 086 52	0 00	5 086 52
30 Aug 02 5 Sep 02 Settled	WAL MART STORES INC COM CUSIP 931142103	- 87 300 000 53 480000	3 599 204 00	000	- 2,931 400 40	667 803 60	0 00	667 803 60
2 Dec 02 5 Dec 02 Settled	WAL MART STORES INC COM CUSIP 931142103 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 1 50	900 000 55 100000	49 570 50	000	56,870 95	- 7,300 45	0 00	- 7,300 45
8 Feb 02 11 Feb 02 Settled	WALGREEN CO COM CUSIP 931422100 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 12	- 200 000 36 002500	7,376 38	000	8 089 50	- 713 12	0 00	713 12
22 Jul 02 25 Jul 02 Settled	WALGREEN CO COM CUSIP 931422109 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 20	- 200 000 31 860000	8 391 80	000	8 089 50	1 697 70	0 00	- 1 697 70

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Account number 5502
Account Name FAMILY, CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	WALGREEN CO COM CUSIP 831422109	15 500 000	538,825 00	000	- 564 682 35	- 28 057 35	0 00	28 057 35
		34 750000						
24 Sep 02 28 Sep 02 Settled	WASTE CONNECTIONS INC COM CUSIP 941053100 ACCESS SECURITIES INC OTHER CHARGES 6 77	- 6 600 000	224 855 23	000	- 205 217 10	19 638 13	0 00	19,638 13
		34 070000						
22 Jul 02 25 Jul 02 Settled	WASTE MGMT INC DEL COM STK CUSIP 94106L109 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 07	- 100 000	2 284 93	000	- 2 815 50	- 550 57	0 00	- 550 57
		22 650000						
14 Aug 02 18 Aug 02 Settled	WASTE MGMT INC DEL COM STK CUSIP 94106L109 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 08	- 800 000	21 852 87	000	24,840 20	2 787 33	0 00	- 2 787 33
		24 301700						
15 Aug 02 20 Aug 02 Settled	WASTE MGMT INC DEL COM STK CUSIP 94106L109 INVESTMENT TECHNOLOGY GROUP INC / 78 00 OTHER CHARGES 2 85	3 800 000	94,590 17	000	102 427 26	- 7,837 09	0 00	- 7 837 09
		24 912800						
30 Aug 02 5 Sep 02 Settled	WASTE MGMT INC DEL COM STK CUSIP 94106L109	- 9,300 000	238,499 00	000	- 225 040 40	11 458 60	0 00	11 458 60
		25 430000						
15 Feb 02 21 Feb 02 Settled	WATERS CORP COM CUSIP 941848103 UBS WARBURG LLC / 282 00 OTHER CHARGES 2 49	- 4 700 000	185 052 11	000	- 178 647 00	- 13 594 89	0 00	- 13,594 89
		35 178000						
20 Feb 02 25 Feb 02 Settled	WATERS CORP COM CUSIP 941848103 UBS WARBURG LLC / 108 00 OTHER CHARGES 04	- 1,800 000	82 000 24	000	- 64,018 00	- 2,017 78	0 00	- 2 017 78
		34 505100						
21 Feb 02 28 Feb 02 Settled	WATERS CORP COM CUSIP 941848103 UBS WARBURG LLC / 338 00 OTHER CHARGES 2 87	- 5 600 000	180,503 53	000	- 145 797 75	44,705 78	0 00	44,705 78
		34 078000						
25 Feb 02 28 Feb 02 Settled	WATERS CORP COM CUSIP 941848103 UBS WARBURG LLC / 128 00 OTHER CHARGES 1 03	- 2 100 000	67,912 97	000	42,182 75	25 750 22	0 00	25 750 22
		32 400000						

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1 JAN 02 31 DEC 02

Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
14 Aug 02 19 Aug 02 Settled	WATERS CORP COM CUSIP 841848103 INVESTMENT TECHNOLOGY GROUP INC / 168 00 OTHER CHARGES 8 00	8,400 000 23 705700	198 853 88	000	212 895 72	14 041 84	0 00	- 14 041 84
30 Aug 02 5 Sep 02 Settled	WATERS CORP COM CUSIP 841848103	2,000 000 24 980000	49 960 00	000	47 795 80	2 164 20	0 00	2 164 20
1 Jul 02 5 Jul 02 Settled	WATSCO INC CL A CUSIP 942622200 BNY CLEARING SERVICES LLC / 124 00 OTHER CHARGES 1 72	3,100 000 18 399700	58 913 35	000	- 53 709 70	3 203 65	0 00	3 203 65
2 Jul 02 8 Jul 02 Settled	WATSCO INC CL A CUSIP 942622200 BNY CLEARING SERVICES LLC / 112 00 OTHER CHARGES 1 54	- 2 800 000 18 191800	50 823 50	000	47 952 45	2 871 05	0 00	2 871 05
18 Jun 02 21 Jun 02 Settled	WATSON PHARMACEUTICALS INC COM CUSIP 942683103 MERRILL LYNCH PIERCE FENNER & SMITH / 48 00 OTHER CHARGES 85	- 1 200 000 26 209400	31 402 33	000	- 29 190 00	2 212 33	0 00	2 212 33
18 Jun 02 21 Jun 02 Settled	WATSON PHARMACEUTICALS INC COM CUSIP 942683103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	100 000 26 150000	2 612 92	000	2 432 50	180 42	0 00	180 42
18 Jun 02 21 Jun 02 Settled	WATSON PHARMACEUTICALS INC COM CUSIP 942683103 INSTINET / 1 00 OTHER CHARGES 08	- 100 000 26 030000	2 601 92	000	2 432 50	169 42	0 00	169 42
19 Jun 02 24 Jun 02 Settled	WATSON PHARMACEUTICALS INC COM CUSIP 942683103 MERRILL LYNCH PIERCE FENNER & SMITH / 4 00 OTHER CHARGES 08	100 000 25 911600	2 587 08	000	- 2 432 50	154 58	0 00	154 58
22 Jul 02 25 Jul 02 Settled	WATSON PHARMACEUTICALS INC COM CUSIP 942683103 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 18	- 300 000 19 225000	5,761 32	000	- 7 297 50	- 1,538 18	0 00	- 1 538 18

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
23 Jul 02 28 Jul 02 Settled	WATSON PHARMACEUTICALS INC COM CUSIP 942883103 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 73	- 1 300 000 18 645000	24 211 77	000	31,622 50	- 7 410 73	0 00	7,410 73
23 Jul 02 28 Jul 02 Settled	WATSON PHARMACEUTICALS INC COM CUSIP 942883103 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 17	- 300 000 18 645000	5,587 33	000	7,297 50	- 1 710 17	0 00	- 1 710 17
23 Jul 02 28 Jul 02 Settled	WATSON PHARMACEUTICALS INC COM CUSIP 942883103 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 18	300 000 18 105000	5 725 32	000	- 7 297 50	- 1,572 18	0 00	- 1,572 18
24 Jul 02 29 Jul 02 Settled	WATSON PHARMACEUTICALS INC COM CUSIP 942883103 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 23	- 400 000 18 325000	7 321 77	000	- 9 730 00	- 2 408 23	0 00	- 2,408 23
30 Aug 02 5 Sep 02 Settled	WATSON PHARMACEUTICALS INC COM CUSIP 942683103	- 1 600 000 23 320000	37 312 00	000	- 35 763 00	1 548 00	0 00	1 548 00
28 Jul 02 1 Aug 02 Settled	WEBMETHODS INC COM CUSIP 94788C108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 09	- 300 000 9 080000	2 717 81	000	3 845 76	- 1 127 85	0 00	- 1 127 85
30 Jul 02 2 Aug 02 Settled	WEBMETHODS INC COM CUSIP 94768C108 INVESTMENT TECHNOLOGY GROUP INC / 388 00 OTHER CHARGES 5 05	- 18 300 000 9 165000	167,348 45	000	189,339 12	- 31 990 67	0 00	- 31 990 67
23 Jul 02 28 Jul 02 Settled	WELLPOINT HLTH NETWORKS INC CL A (NEW) DELAW EFF 8-4-97 CUSIP 94973H108 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 04	- 300 000 70 735000	21,213 88	000	- 21 798 00	584 14	0 00	584 14
23 Jul 02 28 Jul 02 Settled	WELLPOINT HLTH NETWORKS INC CL A (NEW) DELAW EFF 8-4-97 CUSIP 94973H108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 22	- 100 000 70 550000	7 052 78	000	7 317 50	284 72	0 00	- 284 72

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Account number: 5502
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Investment Transaction Detail

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

Sales

Equities

14 Aug 02	WELLPOINT HLTH NETWORKS INC CL A (NEW)	- 1 500 000	110 282 37	000	99 564 94	10 717 43	0 00	10 717 43
19 Aug 02	DELAW EFF B 4-97							
Settled	CUSIP 94973H108	73 543800						
	INVESTMENT TECHNOLOGY GROUP INC / 30 00							
	OTHER CHARGES 3 33							
30 Aug 02	WELLPOINT HLTH NETWORKS INC CL A (NEW)	2 200 000	163 614 00	000	- 103 737 14	59 876 86	0 00	59 876 86
5 Sep 02	DELAW EFF B-4-97							
Settled	CUSIP 94973H108	74 370000						
8 Jan 02	WELLS FARGO & CO NEW COM STK	- 3 300 000	143 300 34	000	144 357 00	- 1 056 66	0 00	1 056 66
11 Jan 02	CUSIP 949748101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 66 00	43 445000						
	OTHER CHARGES 2 10							
4 Feb 02	WELLS FARGO & CO NEW COM STK	500 000	22 884 05	000	- 24 469 36	1 585 31	0 00	1 585 31
7 Feb 02	CUSIP 949748101							
Settled	SMITH BARNEY INC / 15 00	45 788800						
	OTHER CHARGES 35							
5 Feb 02	WELLS FARGO & CO NEW COM STK	400 000	18 181 44	000	- 19 418 32	1 234 88	0 00	- 1 234 88
8 Feb 02	CUSIP 949748101							
Settled	SMITH BARNEY INC / 12 00	45 484300						
	OTHER CHARGES 28							
8 Feb 02	WELLS FARGO & CO NEW COM STK	- 300 000	13 531 29	000	- 14 133 00	601 71	0 00	601 71
11 Feb 02	CUSIP 949748101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 6 00	45 125000						
	OTHER CHARGES 21							
7 Feb 02	WELLS FARGO & CO NEW COM STK	1 600 000	72 487 39	000	- 74 580 43	2 093 04	0 00	- 2 093 04
12 Feb 02	CUSIP 949748101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 32 00	45 325300						
	OTHER CHARGES 1 09							
14 Feb 02	WELLS FARGO & CO NEW COM STK	1 300 000	60,507 07	000	- 60 029 25	477 82	0 00	477 82
20 Feb 02	CUSIP 949748101							
Settled	LEHMAN BROTHERS INC / 59 80	46 590600						
	OTHER CHARGES 91							
30 Aug 02	WELLS FARGO & CO NEW COM STK	25 900 000	1 351 721 00	000	- 1 294 731 00	56 990 00	0 00	56 990 00
5 Sep 02	CUSIP 949748101							
Settled		52 190000						
28 Oct 02	WELLS FARGO & CO NEW COM STK	- 5 600 000	283,305 54	000	288 262 17	4 958 63	0 00	4,956 63
31 Oct 02	CUSIP 949748101							
Settled	HENDERSON BROTHERS INC / 188 00	50 821800						
	OTHER CHARGES 8 54							

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
6 Feb 02 11 Feb 02 Settled	WENDY S INTL INC COM CUSIP 850590109 MERRILL LYNCH PIERCE FENNER & SMITH / 150 00 OTHER CHARGES 1 70	- 2 500 000 31 878 100	79 544 05	000	55 150 00	24 394 05	0 00	24,394 05
12 Feb 02 15 Feb 02 Settled	WENDY S INTL INC COM CUSIP 850590109 PRINCETON SECURITIES / 138 00 OTHER CHARGES 1 07	- 2,300 000 31 001800	71,165 07	000	- 50 738 00	20 427 07	0 00	20 427 07
8 Jul 02 11 Jul 02 Settled	WENDY S INTL INC COM CUSIP 850590109 FIDELITY CAPITAL MARKETS / 32 00 OTHER CHARGES 88	- 800 000 39 860000	31,855 04	000	28,292 00	2 563 04	0 00	2 563 04
30 Aug 02 5 Sep 02 Settled	WENDY S INTL INC COM CUSIP 850590109	- 1,700 000 35 710000	60 707 00	000	- 63 260 34	- 2 553 34	0 00	- 2 553 34
1 Jul 02 5 Jul 02 Settled	WESTPORT RES CORP NEW COM CUSIP 861418100 BNY CLEARING SERVICES LLC / 168 00 OTHER CHARGES 2 05	- 4 200 000 18 148100	87 643 57	000	70,578 88	- 2,935 31	0 00	- 2 935 31
1 Jul 02 5 Jul 02 Settled	WESTPORT RES CORP NEW COM CUSIP 861418100 INVESTMENT TECHNOLOGY GROUP INC / 32 00 OTHER CHARGES 81	- 1 600 000 18 715000	28 711 19	000	- 27,538 00	824 81	0 00	- 824 81
10 Sep 02 13 Sep 02 Settled	WET SEAL INC CL A CUSIP 961840105 INVESTMENT TECHNOLOGY GROUP INC / 50 OTHER CHARGES 01	- 25 000 11 460000	285 99	000	393 89	- 107 90	0 00	- 107 90
10 Sep 02 13 Sep 02 Settled	WET SEAL INC CL A CUSIP 961840105 INSTINET / 85 00 OTHER CHARGES 2 24	- 6,500 000 11 420000	74,162 78	000	- 100 478 69	26,318 83	0 00	26,318 83
29 Jan 02 1 Feb 02 Settled	WEYERHAEUSER CO COM CUSIP 962186104 CANTOR FITZGERALD & CC / 3 00 OTHER CHARGES 08	- 100 000 58 280800	5 824 99	000	5,838 00	- 11 01	0 00	- 11 01

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Investment Transaction Detail

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

Sales

Equities

30 Jan 02	WEYERHAEUSER CO COM	- 1 500 000	85 760 78	000	- 84 068 48	1,692 28	0 00	1 692 28
4 Feb 02	CUSIP 982168104							
Settled	MORGAN STANLEY & CO INC / 45 00	57 204700						
	OTHER CHARGES 1 29							
30 Jan 02	WEYERHAEUSER CO COM	- 100 000	5 717 38	000	5 838 00	118 62	0 00	118 62
4 Feb 02	CUSIP 982168104							
Settled	MORGAN STANLEY & CO INC / 3 00	57 204700						
	OTHER CHARGES 09							
31 Jan 02	WEYERHAEUSER CO COM	- 400 000	23 333 88	000	21 099 12	2 234 76	0 00	2 234 76
5 Feb 02	CUSIP 982168104							
Settled	LEHMAN BROTHERS INC / 30 80	58 412600						
	OTHER CHARGES 33							
4 Feb 02	WEYERHAEUSER CO COM	- 100 000	5 757 41	000	- 6 000 00	242 58	0 00	242 59
7 Feb 02	CUSIP 982168104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	57 585000						
	OTHER CHARGES 09							
5 Feb 02	WEYERHAEUSER CO COM	100 000	5 740 41	000	- 6 000 00	- 259 59	0 00	259 59
8 Feb 02	CUSIP 982168104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	57 425000						
	OTHER CHARGES 09							
5 Feb 02	WEYERHAEUSER CO COM	- 4 400 000	253 585 79	000	240 070 00	13 515 78	0 00	13 515 78
8 Feb 02	CUSIP 982168104							
Settled	JEFFERIES & COMPANY / 178 00	57 874000						
	OTHER CHARGES 3 81							
6 Feb 02	WEYERHAEUSER CO COM	100 000	5 814 83	000	- 5,250 87	364 16	0 00	364 16
11 Feb 02	CUSIP 982168104							
Settled	PACIFIC GROWTH EQUITIES / 3 00	56 179200						
	OTHER CHARGES 09							
6 Feb 02	WEYERHAEUSER CO COM	100 000	5 839 41	000	5 375 00	264 41	0 00	264 41
11 Feb 02	CUSIP 982168104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00	56 415000						
	OTHER CHARGES 09							
6 Feb 02	WEYERHAEUSER CO COM	2 800 000	158 223 38	000	- 126 581 00	31 842 38	0 00	31 842 38
11 Feb 02	CUSIP 982168104							
Settled	JEFFERIES & COMPANY / 112 00	58 549200						
	OTHER CHARGES 2 38							

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
8 Feb 02 11 Feb 02 Settled	WEYERHAEUSER CO COM CUSIP 962166104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 18	- 200 000 57 275000	11 450 82	000	- 10,750 00	700 82	0 00	700 82
8 Feb 02 11 Feb 02 Settled	WEYERHAEUSER CO COM CUSIP 962166104 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 52	- 600 000 58 775000	34,052 48	000	- 27 124 50	6,927 98	0 00	8 827 98
8 Feb 02 11 Feb 02 Settled	WEYERHAEUSER CO COM CUSIP 962166104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 17	- 200 000 58 035000	11,202 83	000	- 10 750 00	452 83	0 00	452 83
8 Feb 02 11 Feb 02 Settled	WEYERHAEUSER CO COM CUSIP 962166104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 38	- 100 000 58 175000	5,615 41	000	5 375 00	240 41	0 00	240 41
8 Feb 02 11 Feb 02 Settled	WEYERHAEUSER CO COM CUSIP 962166104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 58 875000	5 665 41	000	- 5 375 00	290 41	0 00	290 41
7 Feb 02 12 Feb 02 Settled	WEYERHAEUSER CO COM CUSIP 962166104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 57 530000	5 750 81	000	- 5 250 87	500 24	0 00	500 24
7 Feb 02 12 Feb 02 Settled	WEYERHAEUSER CO COM CUSIP 962166104 JEFFERIES & COMPANY / 44 00 OTHER CHARGES 85	1 100 000 57 235400	62 913 88	000	49,728 25	13 185 74	0 00	13,185 74
12 Feb 02 15 Feb 02 Settled	WEYERHAEUSER CO COM CUSIP 962166104 GOLDMAN SACHS & COMPANY / 6 00 OTHER CHARGES 19	- 200 000 61 083800	12 210 58	000	- 10 468 64	1 741 95	0 00	1,741 95
13 Feb 02 19 Feb 02 Settled	WEYERHAEUSER CO COM CUSIP 962166104 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 28	- 300 000 60 492000	18 147 32	000	15 702 98	2 444 38	0 00	2,444 38

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
28 Feb 02 5 Mar 02 Settled	WEYERHAEUSER CO COM CUSIP 962166104 INVESTMENT TECHNOLOG / GROUP INC / 2 50 OTHER CHARGES 10	100 000 61 500800	6 147 48	000	5 181 56	955 92	0 00	855 92
25 Apr 02 30 Apr 02 Settled	WEYERHAEUSER CO COM CUSIP 962166104 MORGAN STANLEY & CO INC / 12 00 OTHER CHARGES 70	- 400 000 57 678800	23 059 22	000	- 20 766 24	2 292 98	0 00	2 292 98
31 Jul 02 5 Aug 02 Settled	WEYERHAEUSER CO COM CUSIP 962166104 UBS WARBURG LLC / 12 00 OTHER CHARGES 69	400 000 57 060000	22 811 31	000	20,766 24	2,045 07	0 00	2 045 07
30 Aug 02 5 Sep 02 Settled	WEYERHAEUSER CO COM CUSIP 962166104	3 300 000 54 510000	179 883 00	000	185 852 50	- 5 969 50	0 00	- 5 969 50
28 Jan 02 31 Jan 02 Settled	WFS FINL INC COM CUSIP 92923B108 KNIGHT SECURITIES LP OTHER CHARGES 22	700 000 20 390000	14 272 78	000	- 15 342 25	1 069 47	0 00	- 1 069 47
28 Feb 02 1 Mar 02 Pending	WFS FINL INC COM CUSIP 92923B108 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 34	1 200 000 18 720000	22 439 66	000	23 961 11	- 1 521 45	0 00	1 521 45
27 Feb 02 4 Mar 02 Pending	WFS FINL INC COM CUSIP 92923B108 B TRADE SERVICES / 22 00 OTHER CHARGES 31	1 100 000 18 390000	20 206 69	000	19 572 05	634 64	0 00	634 64
13 Mar 02 18 Mar 02 Pending	WFS FINL INC COM CUSIP 92923B108 MERRILL PROFESSIONAL CLEARING CORP / 15 00 OTHER CHARGES 37	1 000 000 24 388700	24 371 33	000	- 14 677 43	9 693 90	0 00	9 693 90
13 Mar 02 18 Mar 02 Pending	WFS FINL INC COM CUSIP 92923B108 INVESTMENT TECHNOLOGY GROUP INC / 32 00 OTHER CHARGES 57	1 600 000 23 460000	37 503 43	000	20 370 60	17 132 83	0 00	17 132 83

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	WHIRLPOOL CORP COM CUSIP 983320106	1 000 000	55 310 00	000	- 56 436 25	- 1 126 25	0 00	- 1,126 25
		55 310000						
10 Jun 02 13 Jun 02 Settled	WHITNEY HLDG CORP COM CUSIP 986812103 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 1 34	1,300 000	44 178 77	000	39 038 83	5,139 94	0 00	5,139 94
		34 004700						
11 Jun 02 14 Jun 02 Settled	WHITNEY HLDG CORP COM CUSIP 986812103 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 52	- 500 000	16 948 98	000	14,858 67	2 088 31	0 00	2 088 31
		33 915000						
18 Jul 02 19 Jul 02 Settled	WHITNEY HLDG CORP COM CUSIP 986812103 INSTINET / 20 00 OTHER CHARGES 1 87	- 2 000 000	82,088 13	000	58 960 07	3 128 08	0 00	3 128 08
		31 055000						
29 Jul 02 1 Aug 02 Settled	WHITNEY HLDG CORP COM CUSIP 986812103 MERRILL PROFESSIONAL CLEARING CORP / 6 00 OTHER CHARGES 38	- 400 000	12 458 18	000	- 11 333 33	1 122 85	0 00	1,122 85
		31 158400						
30 Jul 02 2 Aug 02 Settled	WHITNEY HLDG CORP COM CUSIP 986812103 MERRILL PROFESSIONAL CLEARING CORP / 6 00 OTHER CHARGES 38	- 400 000	12,444 68	000	- 11 333 33	1,111 33	0 00	1 111 33
		31 127600						
31 Jul 02 5 Aug 02 Settled	WHITNEY HLDG CORP COM CUSIP 986812103 MERRILL PROFESSIONAL CLEARING CORP / 3 00 OTHER CHARGES 19	- 200 000	6 218 81	000	- 5 666 67	550 14	0 00	550 14
		31 100000						
24 Sep 02 27 Sep 02 Settled	WHITNEY HLDG CORP COM CUSIP 986812103 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 38	- 400 000	12 325 82	000	- 11 333 33	992 29	0 00	992 29
		30 835000						
8 Oct 02 11 Oct 02 Settled	WHITNEY HLDG CORP COM CUSIP 986812103 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 19	- 200 000	6,107 81	000	- 5 069 33	1 038 48	0 00	1,038 48
		30 580000						

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Investment Transaction Detail

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

Equities

8 Oct 02	WHITNEY HLDG CORP COM	CUSIP 866812103	INVESTMENT TECHNOLOGY GROUP INC / 4 00	30 695000		- 200 000	0 134 81	0 000	- 5 069 33	1 065 48	0 00	1 065 48
11 Oct 02	WHITNEY HLDG CORP COM	CUSIP 866812103	INVESTMENT TECHNOLOGY GROUP INC / 2 00	30 200000		100 000	3,017 90	0 000	- 2 833 34	184 56	0 00	184 56
8 Oct 02	WHITNEY HLDG CORP COM	CUSIP 866812103	OTHER CHARGES	10		- 100 000	3 083 90	0 000	2 833 33	250 57	0 00	250 57
8 Oct 02	WHITNEY HLDG CORP COM	CUSIP 866812103	INVESTMENT TECHNOLOGY GROUP INC / 2 00	30 860000		5 200 000	157 909 36	0 000	- 119 066 17	38 843 19	0 00	38 843 19
11 Oct 02	WHITNEY HLDG CORP COM	CUSIP 866812103	FIDELITY CAPITAL MARKETS / 104 00	30 388100		100 000	3,007 90	0 000	2 534 67	473 23	0 00	473 23
8 Oct 02	WHITNEY HLDG CORP COM	CUSIP 866812103	OTHER CHARGES	10		100 000	30 100000	0 000			0 00	
21 May 02	WHITNAMS CO INC COM	CUSIP 869457100	DEUTSCHE BANK SECURITIES INC	700 000		11 157 68	23 484 97	0 000	23 484 97	12 327 31	0 00	12 327 31
19 Jul 02	WHITNAMS CO INC COM	CUSIP 869457100	OTHER CHARGES	34		- 900 000	4 753 74	0 000	29 610 00	- 24 856 26	0 00	24 856 26
24 Jul 02	WHITNAMS CO INC COM	CUSIP 869457100	CANTOR FITZGERALD & CO / 40 50	5 327100		- 900 000	3 122 80	0 000	29 569 50	- 26 446 60	0 00	- 26 446 60
25 Jul 02	WHITNAMS CO INC COM	CUSIP 869457100	CANTOR FITZGERALD & CO / 27 00	3 500000		7 800 000	25 118 00	0 000	43 879 82	18 763 82	0 00	- 18 763 82
30 Aug 02	WHITNAMS CO INC COM	CUSIP 869457100	OTHER CHARGES	10		- 1 200 000	14,333 58	0 000	- 14 160 00	173 56	0 00	173 56
23 Sep 02	WILLOW GROVE BANCORP INC NEW COM	CUSIP 97111W101	INVESTMENT TECHNOLOGY GROUP INC / 24 00	11 965000		- 1 200 000						
26 Sep 02	WILLOW GROVE BANCORP INC NEW COM	CUSIP 97111W101	OTHER CHARGES	44		11 965000						

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
8 Oct 02 11 Oct 02 Settled	WILLOW GROVE BANCORP INC NEW COM CUSIP 87111W101 MERRILL PROFESSIONAL CLEARING CORP / 75 00 OTHER CHARGES 89	2,500 000 11 784000	28 384 11	000	- 28,500 00	- 115 89	0 00	- 115 89
23 Oct 02 28 Oct 02 Settled	WILLOW GROVE BANCORP INC NEW COM CUSIP 87111W101 SCHWAB, CHARLES OTHER CHARGES 1 20	- 3 400 000 11 724300	38 861 42	000	- 38,100 80	760 62	0 00	760 62
24 Oct 02 29 Oct 02 Settled	WILLOW GROVE BANCORP INC NEW COM CUSIP 87111W101 SCHWAB CHARLES OTHER CHARGES 1 02	- 2 900 000 11 831300	33 729 75	000	- 32 042 60	1,688 95	0 00	1 688 95
22 Apr 02 25 Apr 02 Settled	WILMINGTON TR CORP NEW COM CUSIP 871807102 BUCKINGHAM RESEARCH GROUP / 3 00 OTHER CHARGES 20	100 000 68 284700	6 623 27	000	- 5,824 50	788 77	0 00	788 77
28 Apr 02 1 May 02 Settled	WILMINGTON TR CORP NEW COM CUSIP 871807102 LAZARD FRERES & CO / 3 00 OTHER CHARGES 20	- 100 000 64 012500	8 398 05	000	5 824 50	573 55	0 00	573 55
14 Aug 02 19 Aug 02 Settled	WILMINGTON TR CORP NEW COM CUSIP 871807102 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 37	- 400 000 30 097500	12 030 63	000	- 11 648 00	381 63	0 00	381 63
30 Aug 02 5 Sep 02 Settled	WINN-DIXIE STORES INC COM CUSIP 874280109	2 100 000 18 150000	33 915 00	000	33 096 00	818 00	0 00	818 00
1 Jul 02 5 Jul 02 Settled	WINTRUST FINL CORP CCM CUSIP 87650W108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 21	- 200 000 33 250000	6,645 79	000	- 4,368 00	2 277 79	0 00	2 277 79
1 Jul 02 5 Jul 02 Settled	WINTRUST FINL CORP CCM CUSIP 87650W108 TROSTER SINGER CORP OTHER CHARGES 2 29	- 2,300 000 33 025000	75 955 21	000	48 113 00	26 842 21	0 00	26 842 21

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Investment Transaction Detail

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

Sales

Equities

18 Nov 02 21 Nov 02 Settled	WINTRUST FINL CORP COM CUSIP 07850W108 ARCHIPELAGO BCC CAPITAL / 4 50 OTHER CHARGES 28	- 300 000 30 960000	8 283 22	000	- 6 183 00	3,100 22	0 00	3 100 22
14 Aug 02 19 Aug 02 Settled	WIS ENERGY COM CUSIP 078657108 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 1 00	- 1 300 000 25 445000	33 051 50	000	- 34 295 56	1 244 08	0 00	- 1 244 08
15 Aug 02 20 Aug 02 Settled	WIS ENERGY COM CUSIP 078657108 INSTINET / 17 00 OTHER CHARGES 1 32	- 1 700 000 25 650000	43 588 68	000	- 44 634 12	- 1 047 44	0 00	- 1,047 44
11 Jan 02 16 Jan 02 Settled	WORLDCOM INC GA NEW MCI GROUP COM CUSIP 98157D304 SMITH BARNEY INC OTHER CHARGES 02	200 000 13 780000	2 755 85	000	- 2 839 00	83 05	0 00	83 05
18 Jan 02 22 Jan 02 Settled	WORLDCOM INC GA NEW MCI GROUP COM CUSIP 98157D304 GOLDMAN SACHS & COMPANY / 9 00 OTHER CHARGES 07	- 300 000 13 971300	4 182 32	000	- 4 258 50	- 78 18	0 00	78 18
10 Jan 02 15 Jan 02 Settled	WORLDCOM INC/WORLDCO CUSIP 98157D108 UBS WARBURG LLC / 143 50 OTHER CHARGES 75	- 3 500 000 14 270500	49 802 50	000	75,891 88	- 28 089 36	0 00	- 28 089 36
11 Jan 02 16 Jan 02 Settled	WORLDCOM INC/WORLDCO CUSIP 98157D108 SMITH BARNEY INC OTHER CHARGES 13	- 600 000 13 989700	8,393 68	000	- 11 473 98	3 080 29	0 00	3 080 29
8 Feb 02 11 Feb 02 Settled	WORLDCOM INC/WORLDCO CUSIP 98157D108 UBS WARBURG LLC / 247 80 OTHER CHARGES 65	- 6 700 000 8 444700	42 830 94	000	- 100 072 30	- 57 141 36	0 00	57 141 36
30 Apr 02 3 May 02 Settled	WORLDCOM INC/WORLDCO CUSIP 98157D108 TROSTER SINGER CORP OTHER CHARGES 1 87	- 24 300 000 2 555500	82,098 78	000	1 304 120 63	1 242 023 85	0 00	1 242 023 85

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Investment Transaction Detail

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

Equities

30 Apr 02	WORLDCOM INC/WORLDCO	CUSIP 88157D108	- 100 000	218 99	- 5 399 46	000	- 5 180 47	0 00	- 5 180 47			
3 May 02	WORLDCOM INC/WORLDCO	CUSIP 88157D108	- 100 000	247 49	- 5 399 46	000	- 5 151 87	0 00	- 5 151 87			
30 Apr 02	WORLDCOM INC/WORLDCO	CUSIP 88157D108	- 100 000	10,614 63	- 252 004 18	000	- 241 389 55	0 00	- 241 389 55			
1 May 02	WORLDCOM INC/WORLDCO	CUSIP 88157D108	- 4,700 000	12 402 82	- 170 654 66	000	- 158 251 84	0 00	- 158 251 84			
2 May 02	WORLDCOM INC/WORLDCO	CUSIP 88157D108	- 6,000 000	2 087 200								
7 May 02	TRADE SERVICES / 120 00											
2 May 02	WORLDCOM INC/WORLDCO	CUSIP 88157D108	- 1 000 000	2 078 73	- 53 617 91	000	- 51 539 18	0 00	- 51 539 18			
2 May 02	WORLDCOM INC/WORLDCO	CUSIP 88157D108	- 1 000 000	2 078 73								
7 May 02	WORLDCOM INC/WORLDCO	CUSIP 88157D108	- 1 000 000	2 103 800								
7 May 02	INSTINET / 25 00											
2 May 02	WORLDCOM INC/WORLDCO	CUSIP 88157D108	- 2 300 000	4,749 81	- 123,321 20	000	- 118 571 39	0 00	- 118,571 39			
2 May 02	WORLDCOM INC/WORLDCO	CUSIP 88157D108	- 2 300 000	4,749 81								
7 May 02	WORLDCOM INC/WORLDCO	CUSIP 88157D108	- 2 300 000	2 271 200								
7 May 02	WORLDCOM INC/WORLDCO	CUSIP 88157D108	- 13 900 000	31,568 72	- 288,919 17	000	- 258 349 45	0 00	- 258 349 45			
2 May 02	WORLDCOM INC/WORLDCO	CUSIP 88157D108	- 13 900 000	31,568 72								
3 May 02	WORLDCOM INC/WORLDCO	CUSIP 88157D108	- 14,400 000	25 618 28	- 221 187 18	000	- 195,568 82	0 00	- 185 588 82			
3 May 02	WORLDCOM INC/WORLDCO	CUSIP 88157D108	- 14,400 000	25 618 28								
8 May 02	WORLDCOM INC/WORLDCO	CUSIP 88157D108	- 4,800 000	9 175 40	- 76 280 47	000	- 67 105 07	0 00	- 67,105 07			
8 May 02	WORLDCOM INC/WORLDCO	CUSIP 88157D108	- 4,800 000	9 175 40								

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

Sales

Equities

8 May 02 9 May 02 Settled	WORLDCOM INC/WORLDCO CUSIP 08157D108 TROSTER SINGER CORP OTHER CHARGES 55	- 9 800 000 1 847800	18 107 89	000	- 127,185 55	- 109 077 68	0 00	- 109 077 68
8 May 02 9 May 02 Settled	WORLDCOM INC/WORLDCO CUSIP 08157D106 B TRADE SERVICES / 252 00 OTHER CHARGES 60	12 800 000 1 771500	22 068 22	000	- 156,014 44	- 133 948 22	0 00	- 133 948 22
8 May 02 9 May 02 Settled	WORLDCOM INC/WORLDCO CUSIP 08157D106 INSTINET / 60 00 OTHER CHARGES 14	- 2 400 000 1 801000	4 262 28	000	- 35 888 25	31 605 89	0 00	- 31 605 99
8 May 02 9 May 02 Settled	WORLDCOM INC/WORLDCO CUSIP 08157D108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 01	- 100 000 1 880000	183 99	000	- 1 500 50	- 1 318 51	0 00	- 1 318 51
8 May 02 9 May 02 Settled	WORLDCOM INC/WORLDCO CUSIP 08157D108 INVESTMENT TECHNOLOGY GROUP INC / 77 00 OTHER CHARGES 21	- 3,850 000 1 745000	9 841 04	000	- 55 133 65	48 492 81	0 00	- 48 492 81
8 May 02 13 May 02 Settled	WORLDCOM INC/WORLDCO CUSIP 08157D108 BRIDGE TRADING COMPANY / 51 00 OTHER CHARGES 12	- 1,700 000 2 298100	3 855 85	000	25 288 08	21,430 43	0 00	21 430 43
8 May 02 13 May 02 Settled	WORLDCOM INC/WORLDCO CUSIP 08157D108 SMITH BARNEY INC / 39 00 OTHER CHARGES 09	1 300 000 2 143900	2 747 98	000	- 19 336 42	16,588 44	0 00	- 16 588 44
8 May 02 13 May 02 Settled	WORLDCOM INC/WORLDCO CUSIP 08157D108 BRIDGE TRADING COMPANY / 75 00 OTHER CHARGES 18	- 2 500 000 2 288100	5 870 07	000	- 37 185 42	- 31 515 35	0 00	- 31 515 35
8 May 02 13 May 02 Settled	WORLDCOM INC/WORLDCO CUSIP 08157D108 SMITH BARNEY INC / 27 00 OTHER CHARGES 08	- 800 000 2 143900	1 902 45	000	13 388 75	11 484 30	0 00	11 484 30

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

Sales**Equities**

14 May 02 17 May 02 Settled	WORLDCOM INC/WORLDCO CUSIP 98157D106 MERRILL LYNCH PIERCE FENNER & SMITH / 782 00 OTHER CHARGES 90	- 25 400 000 1 172700	29 023 68	000	331 625 37	- 302 601 69	0 00	302 601 69
30 Aug 02 5 Sep 02 Settled	WORTHINGTON INDS INC COM CUSIP 981811102	- 1 300 000 17 750000	23 075 00	000	- 21 483 00	1 812 00	0 00	1,612 00
23 Jan 02 29 Jan 02 Settled	WRIGLEY WM JR CO CAP CUSIP 982528105 TROSTER SINGER CORP / 7 50 OTHER CHARGES 40	- 500 000 52 010000	25,997 10	000	- 25 377 50	619 60	0 00	619 60
4 Mar 02 7 Mar 02 Settled	WRIGLEY WM JR CO CAP CUSIP 982528105 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 25	- 300 000 55 345000	18,597 25	000	- 15,226 50	1 370 75	0 00	1,370 75
6 Mar 02 11 Mar 02 Settled	WRIGLEY WM JR CO CAP CUSIP 982528105 MERRILL LYNCH PIERCE FENNER & SMITH / 84 00 OTHER CHARGES 1 74	2,100 000 55 127200	115 881 38	000	- 102,186 50	13 494 88	0 00	13 494 88
7 Mar 02 12 Mar 02 Settled	WRIGLEY WM JR CO CAP CUSIP 982528105 MERRILL LYNCH PIERCE FENNER & SMITH / 24 00 OTHER CHARGES 49	- 600 000 54 383200	32,593 43	000	- 28 881 84	3 701 59	0 00	3,701 59
8 Mar 02 13 Mar 02 Settled	WRIGLEY WM JR CO CAP CUSIP 982528105 MERRILL LYNCH PIERCE FENNER & SMITH / 24 00 OTHER CHARGES 48	- 600 000 54 155300	32 468 69	000	- 28,887 30	3 601 39	0 00	3 601 39
30 Aug 02 5 Sep 02 Settled	WRIGLEY WM JR CO CAP CUSIP 982528105	- 3 400 000 50 810000	173 084 00	000	- 177,098 00	- 4 004 00	0 00	- 4,004 00
25 Jul 02 30 Jul 02 Settled	WYETH COM CUSIP 983024100 MERRILL LYNCH PIERCE FENNER & SMITH / 8 00 OTHER CHARGES 21	- 200 000 34 518300	6 894 05	000	12,227 00	- 5,332 95	0 00	- 5 332 95

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

Sales

Equities

28 Jul 02	WYETH COM	200 000	7 155 10	000	12 227 00	5 071 90	0 00	5 071 90
31 Jul 02	CUSIP 983024100							
Settled	UBS WARBURG LLC / 9 00 OTHER CHARGES 22	35 821600						
28 Jul 02	WYETH COM	- 200 000	7 155 10	000	- 12 227 00	- 5 071 90	0 00	5 071 90
31 Jul 02	CUSIP 983024100							
Settled	UBS WARBURG LLC / 9 00 OTHER CHARGES 22	35 821600						
29 Jul 02	WYETH COM	- 500 000	18,859 68	000	30 558 83	11 899 15	0 00	11 899 15
1 Aug 02	CUSIP 983024100							
Settled	UBS WARBURG LLC / 20 00 OTHER CHARGES 57	37 360500						
28 Jul 02	WYETH COM	- 200 000	7 483 87	000	12,227 00	4,763 13	0 00	4 763 13
1 Aug 02	CUSIP 983024100							
Settled	UBS WARBURG LLC / 8 00 OTHER CHARGES 23	37 360500						
30 Jul 02	WYETH COM	400 000	15 342 93	000	24 330 28	8 987 35	0 00	- 8 987 35
2 Aug 02	CUSIP 983024100							
Settled	UBS WARBURG LLC / 12 00 OTHER CHARGES 47	38 388500						
30 Jul 02	WYETH COM	- 200 000	7 671 48	000	12 221 22	- 4 549 76	0 00	4 549 76
2 Aug 02	CUSIP 983024100							
Settled	UBS WARBURG LLC / 8 00 OTHER CHARGES 24	38 388500						
31 Jul 02	WYETH COM	100 000	3,905 75	000	6 022 38	2 116 63	0 00	2 116 63
5 Aug 02	CUSIP 983024100							
Settled	UBS WARBURG LLC / 3 00 OTHER CHARGES 12	39 088700						
31 Jul 02	WYETH COM	300 000	11 717 25	000	18 029 33	- 6 312 08	0 00	- 6 312 08
5 Aug 02	CUSIP 983024100							
Settled	UBS WARBURG LLC / 9 00 OTHER CHARGES 36	39 088700						
1 Aug 02	WYETH COM	200 000	7 682 42	000	11,989 14	- 4 288 72	0 00	- 4 288 72
6 Aug 02	CUSIP 983024100							
Settled	UBS WARBURG LLC / 8 00 OTHER CHARGES 24	38 443300						

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			Principal	Accrued Interest	Cost	Market	Translation	

Sales

Equities

1 Aug 02 6 Aug 02 Settled	WYETH COM CUSIP 983024100 UBS WARBURG LLC / 18 00 OTHER CHARGES 70	- 600 000 38 443300	23 047 28	000	- 35 798 87	12,751 38	0 00	- 12,751 38
2 Aug 02 7 Aug 02 Settled	WYETH COM CUSIP 983024100 GOLDMAN SACHS & COMPANY / 27 00 OTHER CHARGES 1 08	- 900 000 38 803800	34 895 38	000	- 53 820 35	- 18 724 89	0 00	- 18 724 89
7 Aug 02 12 Aug 02 Settled	WYETH COM CUSIP 983024100 SG COWEN AND COMPANY / 20 00 OTHER CHARGES 47	- 400 000 38 544600	15 397 37	000	23 726 58	- 8 328 19	0 00	8 328 19
30 Aug 02 5 Sep 02 Settled	WYETH COM CUSIP 983024100	20 100 000 42 800000	880 280 00	000	- 873 250 11	12,970 11	0 00	- 12 970 11
8 Mar 02 11 Mar 02 Settled	XCEL ENERGY INC COM CUSIP 98389B100 MORGAN STANLEY & CO IHC / 3 90 OTHER CHARGES 04	- 100 000 25 442100	2 540 27	000	- 3 011 21	- 470 84	0 00	- 470 84
5 Apr 02 10 Apr 02 Settled	XCEL ENERGY INC COM CUSIP 98389B100 CREDIT SUISSE FIRST BOSTON CORPORATION / 15 00 OTHER CHARGES 38	- 500 000 25 058500	12 513 87	000	14,808 82	- 2,285 75	0 00	- 2 285 75
12 Apr 02 17 Apr 02 Settled	XCEL ENERGY INC COM CUSIP 98389B100 GOLDMAN SACHS & COMPANY OTHER CHARGES 18	- 200 000 25 528000	5 105 44	000	5 529 58	- 424 12	0 00	- 424 12
24 Apr 02 29 Apr 02 Settled	XCEL ENERGY INC COM CUSIP 98389B100 BANC AMERICA SECUR MONTGOMERY DIV / 18 00 OTHER CHARGES 24	- 300 000 25 973300	7,773 75	000	- 8 284 34	- 520 59	0 00	- 520 59
29 May 02 3 Jun 02 Settled	XCEL ENERGY INC COM CUSIP 98389B100 TROSTER SINGER CORP / 15 00 OTHER CHARGES 87	- 1,000 000 22 130000	22 114 33	000	27,557 80	- 5 443 47	0 00	- 5 443 47

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
29 May 02 3 Jun 02 Settled	XCEL ENERGY INC COM CUSIP 98389B100 INVESTMENT TECHNOLOGY GROUP INC / 42 00 OTHER CHARGES 1 40	- 2 100 000 22 030000	46 218 60	000	54 118 28	- 7 898 66	0 00	- 7 898 66
18 Jul 02 23 Jul 02 Settled	XCEL ENERGY INC COM CUSIP 98389B100 UBS WARBURG LLC / 12 00 OTHER CHARGES 18	400 000 14 714500	5 873 62	000	11 058 12	- 5 185 50	0 00	- 5 185 50
28 Jul 02 31 Jul 02 Settled	XCEL ENERGY INC COM CUSIP 98389B100 INVESTMENT TECHNOLOGY GROUP INC / 60 00 OTHER CHARGES 57	- 2 400 000 7 870700	18 828 11	000	- 64,964 07	- 46,134 66	0 00	46 134 66
28 Jul 02 31 Jul 02 Settled	XCEL ENERGY INC COM CUSIP 98389B100 INVESTMENT TECHNOLOGY GROUP INC / 5 00 OTHER CHARGES 05	- 200 000 7 870700	1 569 09	000	5 528 56	3 960 47	0 00	3,860 47
8 Aug 02 9 Aug 02 Settled	XCEL ENERGY INC COM CUSIP 98389B100 MERRILL LYNCH PIERCE FENNER & SMITH / 32 00 OTHER CHARGES 20	800 000 7 983100	6 354 28	000	20 392 00	14 037 72	0 00	- 14 037 72
8 Aug 02 9 Aug 02 Settled	XCEL ENERGY INC COM CUSIP 98389B100 ROBB PECK MCCOOEY CLEARING CORP / 18 00 OTHER CHARGES 15	600 000 8 003100	4 783 71	000	- 15 294 00	- 10,510 28	0 00	10 510 28
30 Aug 02 5 Sep 02 Settled	XCEL ENERGY INC COM CUSIP 98389B100	6 000 000 9 660000	57 960 00	000	115 306 81	57 346 81	0 00	- 57 346 81
17 Dec 02 20 Dec 02 Settled	XCEL ENERGY INC COM CUSIP 98389B100 INSTINET / 30 00 OTHER CHARGES 89	- 3 000 000 10 960000	32 848 01	000	- 31 774 04	1 074 67	0 00	1,074 67
17 Dec 02 20 Dec 02 Settled	XCEL ENERGY INC COM CUSIP 98389B100 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 17	500 000 11 110000	5 544 83	000	5 258 30	285 53	0 00	285 53

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
17 Dec 02 20 Dec 02 Settled	XCEL ENERGY INC COM CUSIP 88389B100 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 07	- 200 000 11 020000	2,199 93	000	- 2 103 72	98 21	0 00	98 21
17 Dec 02 20 Dec 02 Settled	XCEL ENERGY INC COM CUSIP 88389B100 CREDIT SUISSE FIRST BOSTON CORPORATION / 180 00 OTHER CHARGES 1 33	- 4,000 000 11 048000	44 022 67	000	42 665 38	1,357 29	0 00	1,357 29
30 Aug 02 5 Sep 02 Settled	XEROX CORP COM CUSIP 884121103	10 800 000 7 010000	78 409 00	000	- 83 329 00	13 080 00	0 00	13 080 00
8 Feb 02 11 Feb 02 Settled	XILINX INC COM CUSIP 883919101 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 18	300 000 39 735000	11 914 32	000	27 098 16	- 15 183 84	0 00	- 15,183 84
12 Apr 02 17 Apr 02 Settled	XILINX INC COM CUSIP 883919101 GOLDMAN SACHS & COMPANY OTHER CHARGES 24	- 200 000 39 128000	7 825 36	000	- 18 065 44	- 10 240 08	0 00	- 10 240 08
22 Apr 02 25 Apr 02 Settled	XILINX INC COM CUSIP 883919101 UBS WARBURG LLC / 8 80 OTHER CHARGES 24	- 200 000 39 880600	7 965 08	000	17 260 54	- 9 295 46	0 00	9 295 46
23 Apr 02 28 Apr 02 Settled	XILINX INC COM CUSIP 883919101 UBS WARBURG LLC / 8 00 OTHER CHARGES 24	- 200 000 39 001700	7,794 10	000	17,260 54	- 9 466 44	0 00	- 9 466 44
13 May 02 16 May 02 Settled	XILINX INC COM CUSIP 883919101 UBS WARBURG LLC / 3 00 OTHER CHARGES 12	- 100 000 36 940500	3,690 93	000	8,630 27	4 939 34	0 00	- 4 939 34
18 May 02 21 May 02 Settled	XILINX INC COM CUSIP 883919101 MORGAN STANLEY & CO INC / 15 00 OTHER CHARGES 00	- 500 000 39 848500	18,908 65	000	42 822 65	22,714 00	0 00	- 22,714 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
21 May 02 24 May 02 Settled	XILINX INC COM CUSIP 983919101 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 53	- 500 000 38 480000	18 239 42	000	- 42 286 05	- 23 048 63	0 00	- 23 048 63
14 Aug 02 19 Aug 02 Settled	XILINX INC COM CUSIP 983919101 INVESTMENT TECHNOLOGY GROUP INC / 52 00 OTHER CHARGES 1 39	- 2 600 000 17 618400	45 757 08	000	190 010 86	- 144 253 90	0 00	- 144 253 90
15 Aug 02 20 Aug 02 Settled	XILINX INC COM CUSIP 983919101 INSTINET / 29 00 OTHER CHARGES 1 64	2 900 000 18 745000	54 329 88	000	- 111 601 41	57 271 55	0 00	- 57 271 55
30 Aug 02 5 Sep 02 Settled	XILINX INC COM CUSIP 983919101	- 5 100 000 19 320000	98 532 00	000	108 114 81	- 7,582 81	0 00	7 582 81
1 Jul 02 5 Jul 02 Settled	XM SATELLITE RADIO HLDGS INC CL A CUSIP 983759101 B TRADE SERVICES / 164 00 OTHER CHARGES 1 68	8,200 000 6 800000	55 594 32	000	117 513 00	- 61 918 68	0 00	- 61 918 68
1 Jul 02 5 Jul 02 Settled	XM SATELLITE RADIO HLDGS INC CL A CUSIP 983759101 TROSTER SINGER CORP OTHER CHARGES 42	2,000 000 6 880000	13 759 58	000	- 28 680 00	- 14 920 42	0 00	14 920 42
3 Jul 02 9 Jul 02 Settled	XM SATELLITE RADIO HLDGS INC CL A CUSIP 983759101 INSTINET / 27 00 OTHER CHARGES 51	2 700 000 6 240000	16 820 49	000	38 582 00	- 21 761 51	0 00	- 21 761 51
3 Jul 02 9 Jul 02 Settled	XM SATELLITE RADIO HLDGS INC CL A CUSIP 983759101 MERRILL PROFESSIONAL CLEARING CORP / 84 50 OTHER CHARGES 1 14	6 300 000 5 992200	37 655 22	000	- 63 733 00	26 077 78	0 00	26 077 78
26 Feb 02 1 Mar 02 Settled	YAHOO INC COM CUSIP 984332108 KNIGHT SECURITIES L P OTHER CHARGES 25	1,100 000 14 960000	16 455 75	000	17 957 50	- 1 501 75	0 00	- 1 501 75

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
28 Feb 02 1 Mar 02 Settled	YAHOO INC COM CUSIP 984332108 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 23	- 1 000 000 14 935000	14 914 77	000	16 325 00	- 1,410 23	0 00	- 1 410 23
27 Feb 02 4 Mar 02 Settled	YAHOO INC COM CUSIP 984332108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 05	- 200 000 14 655000	2,926 85	000	- 3 265 00	338 05	0 00	- 338 05
27 Feb 02 4 Mar 02 Settled	YAHOO INC COM CUSIP 984332108 B TRADE SERVICES / 18 00 OTHER CHARGES 18	- 800 000 14 890000	11 975 82	000	- 13 060 00	- 1 084 18	0 00	- 1 084 18
27 Feb 02 4 Mar 02 Settled	YAHOO INC COM CUSIP 984332108 TROSTER SINGER CORP OTHER CHARGES 22	- 880 000 14 849000	14,849 80	000	- 15 988 50	- 1 348 70	0 00	- 1 348 70
8 Mar 02 8 Mar 02 Settled	YAHOO INC COM CUSIP 984332108	- 0 300 0 000000	4 48	000	- 4 80	- 0 44	0 00	- 0 44
30 Aug 02 5 Sep 02 Settled	YAHOO INC COM CUSIP 984332108	- 8 000 000 10 290000	92 810 00	000	- 108 908 55	- 14 298 55	0 00	- 14 298 55
18 Oct 02 21 Oct 02 Settled	YAHOO INC COM CUSIP 984332108 INVESTMENT TECHNOLOGY GROUP INC / 58 00 OTHER CHARGES 1 21	- 2 800 000 14 295000	39,968 79	000	- 37,135 80	2 832 99	0 00	2 832 99
18 Oct 02 21 Oct 02 Settled	YAHOO INC COM CUSIP 984332108 CANTOR FITZGERALD & CO OTHER CHARGES 5 11	- 11,700 000 14 501700	169,664 78	000	- 147,888 41	21 778 37	0 00	21 778 37
18 Oct 02 21 Oct 02 Settled	YAHOO INC COM CUSIP 984332108 INVESTMENT TECHNOLOGY GROUP INC / 32 00 OTHER CHARGES 71	- 1,800 000 14 655000	23,415 29	000	21,575 50	1 839 79	0 00	1 839 79

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1 JAN 02, 31 DEC 02

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
28 Oct 02 31 Oct 02 Settled	YAHOO INC COM CUSIP 984332108 MERRILL PROFESSIONAL CLEARING CORP / 219 00 OTHER CHARGES 3 25	- 7 300 000 14 771000	107,608 05	000	- 91,194 28	16,411 77	0 00	16 411 77
28 Oct 02 31 Oct 02 Settled	YAHOO INC COM CUSIP 984332108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 03	- 200 000 14 705700	2 937 05	000	- 2 498 68	438 37	0 00	438 37
28 Oct 02 31 Oct 02 Settled	YAHOO INC COM CUSIP 984332108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 14	- 300 000 14 890000	4 460 88	000	3 748 02	712 84	0 00	712 84
29 Oct 02 1 Nov 02 Settled	YAHOO INC COM CUSIP 984332108 MERRILL PROFESSIONAL CLEARING CORP / 45 00 OTHER CHARGES 60	1 500 000 14 401000	21,555 84	000	- 18 735 75	2 820 09	0 00	2 820 09
29 Oct 02 1 Nov 02 Settled	YAHOO INC COM CUSIP 984332108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 14 285000	1 428 45	000	- 1 248 05	177 40	0 00	177 40
2 Dec 02 5 Dec 02 Settled	YAHOO INC COM CUSIP 984332108 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 28	500 000 18 105000	9 042 22	000	- 6 245 25	2 796 97	0 00	2 796 97
2 Dec 02 5 Dec 02 Settled	YAHOO INC COM CUSIP 984332108 MERRILL PROFESSIONAL CLEARING CORP / 80 00 OTHER CHARGES 1 02	- 2 000 000 18 063000	38 084 81	000	- 24 864 35	11,100 56	0 00	11 100 56
3 Dec 02 6 Dec 02 Settled	YAHOO INC COM CUSIP 984332108 MERRILL PROFESSIONAL CLEARING CORP / 38 00 OTHER CHARGES 64	1 200 000 17 510800	20 876 32	000	- 14 526 02	6 450 30	0 00	6,450 30
3 Dec 02 6 Dec 02 Settled	YAHOO INC COM CUSIP 984332108 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 18	- 300 000 17 385000	5 209 34	000	- 3 600 57	1 608 77	0 00	1 608 77

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
3 Dec 02 6 Dec 02 Settled	YAHOO INC COM CUSIP 884332108 INSTINET / 1 00 OTHER CHARGES 08	- 100 000 18 035000	1 802 44	000	1 200 18	602 25	0 00	602 25
3 Dec 02 6 Dec 02 Settled	YAHOO INC COM CUSIP 884332108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 11	- 200 000 17 405000	3,478 88	000	- 2 400 38	1 076 51	0 00	1 076 51
4 Dec 02 9 Dec 02 Settled	YAHOO INC COM CUSIP 884332108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	- 100 000 18 785000	1 874 44	000	- 1 200 19	474 25	0 00	474 25
4 Dec 02 9 Dec 02 Settled	YAHOO INC COM CUSIP 884332108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 03	- 100 000 18 785000	1,874 44	000	- 1 200 18	474 25	0 00	474 25
4 Dec 02 9 Dec 02 Settled	YAHOO INC COM CUSIP 884332108 MERRILL PROFESSIONAL CLEARING CORP / 57 00 OTHER CHARGES 87	- 1,800 000 18 798800	31 861 85	000	- 22 186 84	9 684 71	0 00	9 684 71
4 Dec 02 9 Dec 02 Settled	YAHOO INC COM CUSIP 884332108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 00	- 100 000 18 750000	1 872 84	000	- 1 168 26	504,68	0 00	504 68
4 Dec 02 9 Dec 02 Settled	YAHOO INC COM CUSIP 884332108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 0E	- 100 000 18 835000	1,681 44	000	- 1 168 26	483 18	0 00	483 18
5 Dec 02 10 Dec 02 Settled	YAHOO INC COM CUSIP 884332108 MERRILL PROFESSIONAL CLEARING CORP / 88 00 OTHER CHARGES 1 81	- 3 200 000 18 841200	53,154 23	000	- 38,319 84	18 834 39	0 00	16 834 39
6 Dec 02 11 Dec 02 Settled	YAHOO INC COM CUSIP 884332108 MERRILL PROFESSIONAL CLEARING CORP / 51 00 OTHER CHARGES 88	1,700 000 18 700200	28,338 48	000	- 19,181 30	9 147 18	0 00	8,147 18

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
8 Dec 02 12 Dec 02 Settled	YAHOO INC COM CUSIP 884332106 MERRILL PROFESSIONAL CLEARING CORP / 21 00 OTHER CHARGES 3%	700 000 18 140200	11 276 79	000	7 814 87	3 461 82	0 00	3 461 82
21 May 02 24 May 02 Settled	YORK INTL CORP NEW COM CUSIP 886670107 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 3d	- 300 000 37 530000	11 252 66	000	- 10 208 49	1 044 17	0 00	1 044 17
21 May 02 24 May 02 Settled	YORK INTL CORP NEW COM CUSIP 886670107 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 67	600 000 36 760000	22 043 33	000	19 741 18	2 302 15	0 00	2 302 15
10 Jun 02 13 Jun 02 Settled	YORK INTL CORP NEW COM CUSIP 886670107 FIDELITY CAPITAL MARKETS / 388 00 OTHER CHARGES 10 84	8 700 000 36 440000	353 069 38	000	279 500 69	73 568 87	0 00	73 568 87
14 Aug 02 19 Aug 02 Settled	YUM BRANDS INC COM CUSIP 888498101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	100 000 28 955000	2 893 41	000	3 208 50	315 09	0 00	- 315 09
15 Aug 02 20 Aug 02 Settled	YUM BRANDS INC COM CUSIP 888498101 INSTINET / 28 00 OTHER CHARGES 2 46	2 800 000 29 180000	81 673 54	000	89 358 24	- 7 684 70	0 00	- 7 684 70
15 Aug 02 20 Aug 02 Settled	YUM BRANDS INC COM CUSIP 888498101 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 53	- 600 000 29 285000	17 558 47	000	- 18 251 00	- 1 692 53	0 00	- 1 692 53
30 Aug 02 5 Sep 02 Settled	YUM BRANDS INC COM CUSIP 888498101	4 500 000 30 330000	138 485 00	000	- 140 458 87	- 3 973 87	0 00	3 973 87
30 Jul 02 2 Aug 02 Settled	ZALE CORP NEW COM STK CUSIP 88858106 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 10	- 100 000 30 110000	3,008 80	000	4 537 00	- 1 528 10	0 00	1 528 10

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Jul 02 2 Aug 02 Settled	ZALE CORP NEW COM STK CUSIP 888858108 MERRILL LYNCH PIERCE FENNER & SMITH / 40 00 OTHER CHARGES 94	- 1 000 000 31 058800	31 015 88	000	45 022 19	- 14 008 33	0 00	14 008 33
30 Jul 02 2 Aug 02 Settled	ZALE CORP NEW COM STK CUSIP 888858108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 10	- 100 000 30 125000	3,010 40	000	4,556 50	- 1 546 10	0 00	- 1 546 10
23 Sep 02 28 Sep 02 Settled	ZALE CORP NEW COM STK CUSIP 888858108 SPEAR LEEDS AND KELLOGG / 4 50 OTHER CHARGES 28	300 000 28 840000	8 977 22	000	- 12 852 38	3 875 18	0 00	- 3 875 18
21 Oct 02 24 Oct 02 Settled	ZALE CORP NEW COM STK CUSIP 888858108 INVESTMENT TECHNOLOGY GROUP INC / 16 00 OTHER CHARGES 69	800 000 28 300000	22 623 31	000	30 724 86	- 8 101 55	0 00	- 8 101 55
22 Oct 02 25 Oct 02 Settled	ZALE CORP NEW COM STK CUSIP 888858108 INSTINET / 8 00 OTHER CHARGES 79	- 800 000 28 800000	25,810 21	000	29 011 50	3 101 28	0 00	- 3 101 28
18 Nov 02 21 Nov 02 Settled	ZALE CORP NEW COM STK CUSIP 888858108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 19	- 200 000 30 480000	6 091 81	000	6 447 00	355 19	0 00	- 355 19
19 Nov 02 22 Nov 02 Settled	ZALE CORP NEW COM STK CUSIP 888858108 JONES & ASSOCIATES / 168 00 OTHER CHARGES 3 81	- 4 200 000 30 902800	129,819 85	000	109,557 16	20,062 69	0 00	20 062 69
30 Aug 02 5 Sep 02 Settled	ZIMMER HLDGS INC COM CUSIP 88856P102	- 2,900 000 38 900000	107 010 00	000	104 188 00	2 822 00	0 00	2,822 00
30 Aug 02 5 Sep 02 Settled	ZIONS BANCORP COM CUSIP 889701107	- 1,400 000 54 820000	78 468 00	000	- 74,704 00	1 764 00	0 00	1 764 00
21 Oct 02 24 Oct 02 Settled	ZORAN CORP COM CUSIP 88975F101 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 13	- 300 000 13 780000	4,121 87	000	- 4 871 10	- 749 23	0 00	749 23

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Investment Transaction Detail

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

Sales

Equities

22 Oct 02 25 Oct 02 Settled	ZORAN CORP COM CUSIP 88975F101 SCHWAB CHARLES OTHER CHARGES 4 09	11 700 000 13 294200	155 537 45	000	159,824 10	4 388 65	0 00	4,388 65
15 Aug 02 20 Aug 02 Settled	ZYGO CORP COM CUSIP 889855101 MERRILL PROFESSIONAL CLEARING CORP / 40 50 OTHER CHARGES 48	- 2 700 000 5 862600	15,788 04	000	28 279 28	- 12 491 22	0 00	- 12 491 22
18 Aug 02 21 Aug 02 Settled	ZYGO CORP COM CUSIP 889855101 MERRILL PROFESSIONAL CLEARING CORP / 89 00 OTHER CHARGES 82	4 600 000 5 855200	26 884 10	000	45 337 30	18 473 20	0 00	18,473 20
8 Oct 02 11 Oct 02 Settled	ZYGO CORP COM CUSIP 889855101 FIDELITY CAPITAL MARKETS / 158 00 OTHER CHARGES 88	- 7 900 000 3 665000	28 794 82	000	- 61 649 28	32 854 84	0 00	- 32 854 64
8 Oct 02 11 Oct 02 Settled	ZYGO CORP COM CUSIP 889855101 INVESTMENT TECHNOLOGY GROUP INC / 32 00 OTHER CHARGES 19	- 1 600 000 3 935000	6 263 81	000	- 12 547 92	6 284 11	0 00	- 6 284 11
1 Jul 02 5 Jul 02 Settled	1 800 FLOWERS COM INC CL A COM STK CUSIP 68243Q106 CANTOR FITZGERALD & CC OTHER CHARGES 1 92	6 100 000 10 423800	63 583 26	000	73 988 00	- 10 404 74	0 00	- 10,404 74
1 Jul 02 5 Jul 02 Settled	1 800 FLOWERS COM INC CL A COM STK CUSIP 68243Q106 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 10	300 000 10 750000	3 218 80	000	3 723 00	- 504 10	0 00	504 10
1 Jul 02 5 Jul 02 Settled	1 800 FLOWERS COM INC CL A COM STK CUSIP 68243Q106 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 13	400 000 10 870000	4,259 87	000	4 984 00	704 13	0 00	- 704 13
3 Jul 02 9 Jul 02 Settled	1 800 FLOWERS COM INC CL A COM STK CUSIP 68243Q106 MERRILL PROFESSIONAL CLEARING CORP / 48 00 OTHER CHARGES 88	- 3 200 000 8 818800	31 691 20	000	37 900 00	6 208 80	0 00	- 6 208 80

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

Sales**Equities**

5 Jul 02 10 Jul 02 Settled	1 800 FLOWERS COM INC CL A COM STK CUSIP 68243Q108 MERRILL PROFESSIONAL CLEARING CORP / 43 50 OTHER CHARGES 87	- 2 900 000 9 982100	28,845 72	000	- 33 460 00	- 4 614 28	0 00	4,614 28
10 Jun 02 13 Jun 02 Settled	1ST AMERN CORP CAL COM COM CUSIP 318522307 INVESTMENT TECHNOLOGY GROUP INC / 152 00 OTHER CHARGES 5 05	- 7 600 000 22 075000	187 612 85	000	- 187 625 88	12 93	0 00	- 12 93
1 Jul 02 5 Jul 02 Settled	1ST AMERN CORP CAL COM COM CUSIP 318522307 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 27	- 400 000 22 140000	8 847 73	000	- 7 267 28	1 580 45	0 00	1 580 45
18 Jul 02 19 Jul 02 Settled	1ST AMERN CORP CAL COM COM CUSIP 318522307 JONES & ASSOCIATES / 63 00 OTHER CHARGES 98	- 1 700 000 18 075400	32,358 20	000	- 30 884 34	1 474 86	0 00	1,474 86
18 Jul 02 19 Jul 02 Settled	1ST AMERN CORP CAL COM COM CUSIP 318522307 INSTINET / 7 00 OTHER CHARGES 42	- 700 000 18 680000	13,768 58	000	- 12 717 74	1,050 84	0 00	1 050 84
30 Jul 02 2 Aug 02 Settled	1ST AMERN CORP CAL COM COM CUSIP 318522307 JONES & ASSOCIATES / 8 00 OTHER CHARGES 12	- 200 000 18 614200	3 714 72	000	- 3 633 00	81 72	0 00	81 72
30 Jul 02 2 Aug 02 Settled	1ST AMERN CORP CAL COM COM CUSIP 318522307 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 12	- 200 000 18 915000	3 778 88	000	- 3,633 00	145 88	0 00	145 88
30 Jul 02 2 Aug 02 Settled	1ST AMERN CORP CAL COM COM CUSIP 318522307 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 06	- 100 000 18 775000	1 875 44	000	- 1 816 50	58 94	0 00	58 94
30 Jul 02 2 Aug 02 Settled	1ST AMERN CORP CAL COM COM CUSIP 318522307 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 23	- 400 000 18 655000	7 453 77	000	7 268 00	187 77	0 00	187 77

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Sales**Equities**

30 Jul 02 2 Aug 02 Settled	1ST AMERN CORP CAL COM COM CUSIP 318522307 INSTINET / 4 00 OTHER CHARGES 23	400 000 18 100000	7 635 77	000	- 7 266 00	369 77	0 00	369 77
13 Aug 02 18 Aug 02 Settled	1ST AMERN CORP CAL COM COM CUSIP 318522307 INSTINET / 20 00 OTHER CHARGES 1 22	2,000 000 20 130000	40,238 78	000	38 330 00	3 908 78	0 00	3,908 78
22 Oct 02 25 Oct 02 Settled	1ST AMERN CORP CAL COM COM CUSIP 318522307 LEHMAN BROTHERS INC / 84 00 OTHER CHARGES 1 32	- 2 100 000 20 859100	43 718 79	000	- 38 113 96	5 604 83	0 00	5 604 83
10 Sep 02 13 Sep 02 Settled	1ST CHARTER CORP COM CUSIP 318439105 INVESTMENT TECHNOLOGY GROUP INC / 14 00 OTHER CHARGES 38	- 700 000 18 935000	11 840 14	000	- 12 429 13	- 588 99	0 00	588 99
10 Sep 02 13 Sep 02 Settled	1ST CHARTER CORP COM CUSIP 318439105 MERRILL PROFESSIONAL CLEARING CORP / 27 00 OTHER CHARGES 89	- 1 800 000 18 284100	29 301 49	000	31,960 82	- 2 859 13	0 00	2 659 13
27 Mar 02 2 Apr 02 Settled	1ST CONSULTING GROUP INC COM CUSIP 31886R103 INSTINET / 7 50 OTHER CHARGES 05	- 300 000 10 100000	3 022 45	000	3 397 50	375 05	0 00	375 05
27 Mar 02 2 Apr 02 Settled	1ST CONSULTING GROUP INC COM CUSIP 31886R103 TROSTER SINGER CORP OTHER CHARGES 25	- 1 600 000 10 200000	18 319 75	000	- 18 060 15	259 60	0 00	259 60
1 Apr 02 4 Apr 02 Settled	1ST CONSULTING GROUP INC COM CUSIP 31886R103 TROSTER SINGER CORP OTHER CHARGES 1 06	- 3 500 000 10 000000	34 898 84	000	- 32 883 20	2 115 74	0 00	2 115 74
2 Apr 02 5 Apr 02 Settled	1ST CONSULTING GROUP INC COM CUSIP 31886R103 TROSTER SINGER CORP OTHER CHARGES 81	3,000 000 10 004700	30 013 18	000	27 495 00	2,518 18	0 00	2,518 18

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
9 Jan 01 12 Jan 01 Pending	REVERSAL 1ST INDL RLTY TR INC COM CUSIP 32054K103 INVESTMENT TECHNOLOGY GROUP INC / -82 00 OTHER CHARGES -4 57	4,100 000 33 375000	- 138,750 93	000	121 430 20	15 320 73	0 00	- 15,320 73
9 Jan 01 12 Jan 01 Pending	1ST INDL RLTY TR INC COM CUSIP 32054K103 INVESTMENT TECHNOLOGY GROUP INC / 82 00 OTHER CHARGES 4 57	- 4,100 000 33 375000	138 750 93	000	- 121 190 01	15 580 92	0 00	15 580 92
7 Sep 01 12 Sep 01 Pending	REVERSAL 1ST INDL RLTY TR INC COM CUSIP 32054K103 TROSTER SINGER CORP / -15 00 OTHER CHARGES -1 05	1,000 000 31 250000	- 31 233 95	000	31 847 20	613 25	0 00	613 25
7 Sep 01 12 Sep 01 Pending	REVERSAL 1ST INDL RLTY TR INC COM CUSIP 32054K103 TROSTER SINGER CORP / -15 00 OTHER CHARGES 1 03	1,000 000 30 880000	- 30 883 97	000	31 847 20	883 23	0 00	883 23
7 Sep 01 12 Sep 01 Pending	1ST INDL RLTY TR INC COM CUSIP 32054K103 TROSTER SINGER CORP / 15 00 OTHER CHARGES 1 05	- 1,000 000 31 250000	31,233 95	000	- 31 712 40	- 478 45	0 00	- 478 45
7 Sep 01 12 Sep 01 Pending	1ST INDL RLTY TR INC COM CUSIP 32054K103 TROSTER SINGER CORP / 15 00 OTHER CHARGES 1 03	- 1,000 000 30 880000	30 883 97	000	31 712 40	- 848 43	0 00	- 848 43
12 Apr 02 17 Apr 02 Settled	1ST INDL RLTY TR INC COM CUSIP 32054K103 INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 1 84	- 1,500 000 38 155000	54 200 88	000	- 47 220 44	6,980 42	0 00	6,980 42
12 Apr 02 17 Apr 02 Settled	1ST INDL RLTY TR INC COM CUSIP 32054K103 FIDELITY CAPITAL MARKETS / 228 00 OTHER CHARGES 8 18	- 5,700 000 38 026000	205,114 01	000	- 160,275 18	44,838 83	0 00	44 838 83
20 Aug 02 23 Aug 02 Settled	1ST TENN NATL CORP COM CUSIP 337162101 INVESTMENT TECHNOLOG / GROUP INC / 20 00 OTHER CHARGES 1 18	- 1 000 000 39 220000	39 188 81	000	- 38 610 41	588 40	0 00	588 40

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
20 Aug 02 23 Aug 02 Settled	1ST TENN NATL CORP COM CUSIP 337182101 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 24	- 200 000 39 420000	7 879 76	000	7 722 82	158 94	0 00	158 94
30 Aug 02 5 Sep 02 Settled	1ST TENN NATL CORP COM CUSIP 337182101	- 1 900 000 38 300000	72 770 00	000	- 74 928 50	2 158 50	0 00	- 2 156 50
30 Aug 02 5 Sep 02 Settled	3M CO COM CUSIP 88579Y101	- 5 900 000 124 850000	737,205 00	000	756 468 23	- 19 263 23	0 00	- 19 263 23
13 Mar 02 18 Mar 02 Settled	3TEC ENERGY CORP COM NEW CUSIP 88575R308 INSTINET / 2 50 OTHER CHARGES 03	- 100 000 17 360000	1,733 47	000	1 986 00	282 53	0 00	- 282 53
13 Mar 02 18 Mar 02 Settled	3TEC ENERGY CORP COM NEW CUSIP 88575R308 KNIGHT SECURITIES L P OTHER CHARGES 41	1,500 000 18 080000	27 089 59	000	- 27 891 50	901 81	0 00	801 81
13 Mar 02 18 Mar 02 Settled	3TEC ENERGY CORP COM NEW CUSIP 88575R308 INSTINET / 15 00 OTHER CHARGES 10	- 600 000 17 350000	10 394 84	000	11 976 00	- 1 581 16	0 00	- 1 581 16
13 Mar 02 18 Mar 02 Settled	3TEC ENERGY CORP COM NEW CUSIP 88575R308 INSTINET / 37 50 OTHER CHARGES 30	- 1 500 000 17 305800	25 820 81	000	- 29 840 00	4 018 18	0 00	4 018 18
13 Mar 02 18 Mar 02 Settled	3TEC ENERGY CORP COM NEW CUSIP 88575R308 INSTINET / 7 50 OTHER CHARGES 08	- 300 000 17 850000	5 347 41	000	5 888 00	- 640 59	0 00	640 59
13 Mar 02 18 Mar 02 Settled	3TEC ENERGY CORP COM NEW CUSIP 88575R308 INSTINET / 2 50 OTHER CHARGES 03	- 100 000 17 320000	1,729 47	000	1 996 00	268 53	0 00	268 53
13 Mar 02 18 Mar 02 Settled	3TEC ENERGY CORP COM NEW CUSIP 88575R308 INSTINET / 2 50 OTHER CHARGES 03	100 000 17 370000	1 734 47	000	1 998 00	- 261 53	0 00	- 261 53

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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

Sales**Equities**

14 Mar 02 19 Mar 02 Settled	3TEC ENERGY CORP COM NEW CUSIP 88575R308 HERZOG181 OTHER CHARGES 37	- 1 400 000 17 810000	24,653 83	000	- 24 913 00	259 37	0 00	259 37
14 Mar 02 19 Mar 02 Settled	3TEC ENERGY CORP COM NEW CUSIP 88575R308 TROSTER SINGER CORP OTHER CHARGES 48	- 1,800 000 17 510000	31 517 52	000	- 32,031 00	- 513 48	0 00	- 513 48
12 Apr 02 17 Apr 02 Settled	3TEC ENERGY CORP COM NEW CUSIP 88575R308 KNIGHT SECURITIES L P OTHER CHARGES 2 49	- 5,000 000 18 510000	82,547 51	000	- 75,715 34	6,832 17	0 00	6 832 17
15 Jan 02 18 Jan 02 Settled	5 STAR QUAL CARE INC COM CUSIP 33832D106 ACCESS SECURITIES INC / 9 78 OTHER CHARGES 03	- 244 000 7 373100	1 789 25	000	- 1,771 44	17 81	0 00	17 81
4 Jun 02 7 Jun 02 Settled	5TH 3RD BANCORP COM CUSIP 318773100 JEFFERIES & COMPANY / 331 15 OTHER CHARGES 12 65	- 8 623 000 63 433100	419 773 82	000	- 380 837 72	38 935 80	0 00	38,935 80
30 Aug 02 5 Sep 02 Settled	5TH 3RD BANCORP COM CUSIP 318773100	- 8 900 000 67 020000	586 478 00	000	- 598 082 12	- 1,604 12	0 00	- 1,604 12
Total United States - USD			400,530,273 38	000	- 427,319,041 51	- 26,788,768 13	0 00	- 26,788,768 13
Total common stock			411,514,382 66	000	- 442,952,725 85	- 31,438,343 19	0 00	- 31,438,343 19
Corporate convertible bonds								
United States - USD								
12 Dec 02 17 Dec 02 Settled	MICROSTRATEGY INC CONV NT SER A 7 5 DUE 08-24 2007 REG CUSIP 594972AA9 ACCESS SECURITIES INC	- 2,100 000 25 000000	525 00	000	- 294 00	231 00	0 00	231 00
Total United States - USD			525 00	000	- 294 00	231 00	0 00	231 00
Total corporate convertible bonds			525 00	000	- 294 00	231 00	0 00	231 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
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Investment Transaction Detail

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

Sales

Equities

Rights/warrants

United States - USD

11 Mar 02	##WFS FINL INC RT EXP 02/04/02	- 4 900 000	277 08	000	4 805 47	- 4 528 39	0 00	- 4 528 39
11 Mar 02	CUSIP 02923B122							
Settled		0 000000						
6 Jun 01	##WFS FINL INC RT EXP 05/29/2001	2 700 000	0 00	000	865 80	865 80	0 00	865 80
6 Jun 01	CUSIP 02923B114							
Pending		0 000000						
10 Dec 02	MICROSTRATEGY INC WT PUR CL A EXP	50 000	1 49	000	0 50	0 99	0 00	0 99
13 Dec 02	08 24 2007							
Settled	CUSIP 594972110 ACCESS SECURITIES INC OTHER CHARGES 01	0 030000						
Total United States - USD			278 57	000	- 5,671 77	- 5,393 20	0 00	- 5,393 20
Total rights/warrants			278 57	000	- 5,671 77	- 5,393 20	0 00	- 5,393 20
Total equities			411,515,188 23	000	- 442,958,691 62	- 31,443,505 39	0 00	- 31,443,505 39

Fixed Income

Government bonds

United States - USD

30 Jul 02	US TREAS BD STRIPPED PFIN PMT 00054	1 130 000 000	229 559 50	000	- 232 494 75	2 835 25	0 00	2,835 25
31 Jul 02	05-15 2030 REG							
Settled	CUSIP 912803CH4 UBS WARBURG LLC	20 315000						
18 Aug 02	US TREAS BD STRIPPED PRIN PMT 00054	- 1 470 000 000	330 882 30	000	303 237 17	27 645 13	0 00	27 645 13
21 Aug 02	05 15-2030 REG							
Settled	CUSIP 912803CH4 DEUTSCHE BANK GOVT SEC SEC INC	22 509000						
30 May 02	US TREAS BDS 7 1/4 15/8/2022 USD1000	400 000 000	470 250 00	8 411 600	468 015 63	2 234 37	0 00	2 234 37
31 May 02	7 25 DUE 08 15-2022 REG							
Settled	CUSIP 912810EM8 MERRILL LYNCH GOV SEC	117 582500						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Fixed Income								
25 Jun 02 27 Jun 02 Settled	US TREAS BDS 7 5 11/15/2018 USD1000 7 5 DUE 11-15-2018 REG CUSIP 012810DX3 SALOMON BROS INC	400,000 000 120 828125	483,312 50	3 505 430	480,825 00	2 687 50	0 00	2 687 50
18 Aug 02 21 Aug 02 Settled	US TREAS NTS DTD 00900 4 875 DUE 02 15-2012 REG CUSIP 0128277L0 DEUTSCHE BANK GOVT SEC SEC INC	- 600 000 000 104 503808	627 023 44	478 900	- 614 812 50	12 210 94	0 00	12 210 94
28 Mar 02 28 Mar 02 Settled	US TREAS NTS INFLATION INDEXED 3 375 DUE01-15-2012 REG CUSIP 0128277J5 BARCLAYS CAPITAL FIXED INC	- 4 875 000 000 99 884785	4,868,273 57	33 298 540	- 4 891 552 43	- 23,278 86	0 00	- 23 278 86
10 Jul 02 15 Jul 02 Settled	US TREAS NTS INFLATION INDEXED 3 375 DUE01 15-2012 REG CUSIP 0128277J5 ARBOR TRADING GROUP	- 50,000 000 000 103 347467	51 673,733 44	000	- 50 347 087 47	1 326 645 97	0 00	1 326 645 97
10 Jul 02 15 Jul 02 Settled	US TREAS NTS INFLATION INDEXED 3 375 DUE01-15-2012 REG CUSIP 0128277J5 ARBOR TRADING GROUP	- 6 785 000 000 103 347467	6 991 458 13	000	- 6,872 341 08	119 115 05	0 00	119,115 05
10 Jul 02 15 Jul 02 Settled	US TREAS NTS INFLATION INDEXED 3 375 DUE01 15-2012 REG CUSIP 0128277J5 ARBOR TRADING GROUP	- 50,000 000 000 103 347467	51 673 733 44	000	- 50,750,212 03	923,521 41	0 00	923,521 41
10 Jan 02 15 Jan 02 Settled	US TREAS NTS INFLATION INDEXED NT 3 5 DUE 01-15-2011 BEO CUSIP 0128276R8 BARCLAYS CAPITAL SECURITIES LTD	- 50,000 000 000 102 340819	51 170 409 37	000	- 52 483 089 89	- 1 312 680 32	0 00	- 1 312,680 32
14 Jan 02 17 Jan 02 Settled	US TREAS NTS INFLATION INDEXED NT 3 5 DUE 01-15-2011 BEO CUSIP 0128276R8 BARCLAYS CAPITAL SECURITIES LTD	- 50,000,000 000 103 174583	51,587,281 48	9,862 940	52,434 301 78	- 847,020 30	0 00	- 847 020 30
14 Jan 02 17 Jan 02 Settled	US TREAS NTS INFLATION-INDEXED NT 3 5 DUE 01-15-2011 BEO CUSIP 0128276R8 BARCLAYS CAPITAL SECURITIES LTD	- 8,790 000 000 103 174583	7 005,552 83	1,339 380	- 7 129 240 58	- 123 687 75	0 00	- 123,687 75
18 Aug 02 21 Aug 02 Settled	US TREAS NTS 8 825 DUE 05-15-2007 REG CUSIP 0128272U5 GOLDMAN SACHS & COMPANY	- 400 000 000 114 210937	458 843 75	7 057 070	- 440 531 25	16 312 50	0 00	16 312 50

The Northern Trust Company

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Portfolio Statement
 1 JAN 02 - 31 DEC 02
 Account number 5502
 Account Name FAMILY CODE FAM5502

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

Sales

29 Dec 00	REVERSAL CF BARCLAYS US DEBT INDEX FD B NL	0 000	0 000	0 000	183 058 10	183 058 10	183 058 10	0 00	183 058 10
29 Dec 00	NL CUSIP 087388CF3	0 000000							
30 Jan 02	CF BARCLAYS US DEBT INDEX FD B NL	0 000	0 000	0 000	162 874 31	162 874 31	162 874 31	0 00	162 874 31
28 Feb 02	CF BARCLAYS US DEBT INDEX FD B NL	0 000	0 000	0 000	115 660 19	115 660 19	115 660 19	0 00	115 660 19
28 Feb 02	CUSIP 087388CF3	0 000000							
5 Mar 02	CF BARCLAYS US DEBT INDEX FD B NL	700 090	8 572 77	0 000	7 935 21	637 56	637 56	0 00	637 56
10 Apr 02	CUSIP 087388CF3	12 240000							
31 May 02	CF BARCLAYS US DEBT INDEX FD B NL	608 010	7 522 98	0 000	6 959 07	583 91	583 91	0 00	583 91
12 Jun 02	CUSIP 087388CF3	12 360000							
28 Jun 02	CF BARCLAYS US DEBT INDEX FD B NL	0 000	0 000	0 000	122 060 28	122 060 28	122 060 28	0 00	122 060 28
11 Jul 02	CUSIP 087388CF3	0 000000							
31 Jul 02	CF BARCLAYS US DEBT INDEX FD B NL	0 000	0 000	0 000	248 847 36	248 847 36	248 847 36	0 00	248 847 36
13 Aug 02	CUSIP 087388CF3	0 000000							
30 Aug 02	CF BARCLAYS US DEBT INDEX FD B NL	0 000	0 000	0 000	234 542 17	234 542 17	234 542 17	0 00	234 542 17
10 Sep 02	CUSIP 087388CF3	0 000000							
30 Aug 02	CF BARCLAYS US DEBT INDEX FD B NL	597 760	7 666 74	0 000	6 972 83	683 91	683 91	0 00	683 91
10 Sep 02	CUSIP 087388CF3	12 830 000000							

Total United States - USD
 227,818,311.75
 63,951,870 - 227,702,920.27
 115,391.48
 115,391.48

Total government bonds
 227,818,311.75
 63,951,870 - 227,702,920.27
 115,391.48
 115,391.48

United States - USD
 227,818,311.75
 63,951,870 - 227,702,920.27
 115,391.48
 115,391.48

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Fixed Income

30 Sep 02 10 Oct 02 Pending	CF BARCLAYS US DEBT INDEX FD B NL CUSIP 067369CF3	0 000 0 000000	0 00	000	133,465 03	133 465 03	0 00	133 465 03
31 Oct 02 13 Nov 02 Pending	CF BARCLAYS US DEBT INDEX FD B NL CUSIP 067369CF3	0 000 0 000000	0 00	000	203 593 41	203 593 41	0 00	203 593 41
31 Oct 02 13 Nov 02 Settled	CF BARCLAYS US DEBT INDEX FD B NL CUSIP 067369CF3	- 770,183 890 12 870000	10,000 000 08	000	- 8 104 848 53	895,353 53	0 00	895 353 53
28 Nov 02 12 Dec 02 Pending	CF BARCLAYS US DEBT INDEX FD B NL CUSIP 067369CF3	0 000 0 000000	0 00	000	123 289 48	123 289 48	0 00	123 289 48
28 Nov 02 12 Dec 02 Settled	CF BARCLAYS US DEBT INDEX FD B NL CUSIP 067369CF3	- 1 155 152 730 12 980000	15 000 000 12	000	- 13 843 077 83	1 156 822 49	0 00	1,156,822 49
31 Dec 02 13 Jan 03 Pending	CF BARCLAYS US DEBT INDEX FD B NL CUSIP 067369CF3	0 000 0 000000	0 00	000	217,245 08	217 245 08	0 00	217 245 08
28 Aug 02 27 Aug 02 Settled	FFCB DTD 03/18/2002 4 375 04 15-2005 CUSIP 31331LJ80 CHASE SECURITIES INC (CSI)	- 250,000 000 104 251000	280 627 50	4 010 420	252 587 50	8 040 00	0 00	8,040 00
28 Aug 02 27 Aug 02 Settled	FHLMC 4 3 05-31-2005 CUSIP 312925NG1 SPEAR LEEDS AND KELLOGG	300,000 000 101 265625	303,788 88	3 117 500	- 302,906 25	890 83	0 00	890 83
28 Aug 02 27 Aug 02 Settled	FHLMC PREASSIGN 00185 4 75 04-25-2005/04-25-2003 CUSIP 312925GW4 CREDIT SUISSE FIRST BOSTON CORPORATION	- 350 000 000 101 825000	355 887 50	5 834 030	353,654 00	2 033 50	0 00	2,033 50
28 Aug 02 27 Aug 02 Settled	FNMA PREASSIGN 00138 3 B 11-05-2004/05-05-2003 CUSIP 31359MLK7 CHASE SECURITIES INC (CSI)	- 250 000 000 100 806250	252,265 83	2 955 560	250 000 00	2 265 63	0 00	2,265 63
28 Aug 02 27 Aug 02 Settled	FNMA PREASSIGN 00154 6 01-18-2012/01-18-2005 CUSIP 31359MMB8 SPEAR LEEDS AND KELLOGG	450 000 000 104 087000	468 301 50	2 825 000	452 610 00	15,691 50	0 00	15 691 50

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Fixed Income

3 Apr 02 8 Apr 02 Settled	FNMA 8 625 DUE 10-15-2007 REG CUSIP 31359MGH0 SALOMON BROS INC	600 000 000 108 317000	637,902 00	19 102 080	- 597,648 00	40 254 00	0 00	40 254 00
28 Aug 02 27 Aug 02 Settled	FNMA 7 25 DUE 01-15-2010 REG CUSIP 31359MFG3 CREDIT SUISSE FIRST BOSTON CORPORATION	- 600 000 000 118 031250	708 187 50	5 075 000	658 128 00	50,059 50	0 00	50 059 50
Total United States - USD			28,010,531 18	42,819 590	- 24,094,489 59	3,916,041 59	0 00	3 916,041 59
Total government agencies			28,010,531 18	42,819 590	- 24,094,489 59	3,916,041 59	0 00	3,916,041 59

Corporate bonds

Canada - USD

2 Jul 02 8 Jul 02 Settled	NORTEL NETWORKS LTD FORMERLY NORTEL NETWORKS CORP 03/06/2000 8 125 02 15-08 CUSIP 656569AA8 SALOMON BROS INC	- 725 000 000 52 000000	377,000 00	17,639 150	- 692 720 00	- 315 720 00	0 00	- 315 720 00
Total Canada - USD			377,000 00	17,639 150	- 692,720 00	- 315,720 00	0 00	- 315,720 00

Cayman Islands - USD

18 Aug 02 22 Aug 02 Settled	TRANSOCEAN SEDCO FOFOX INC NT 8 95 DUE 04-15-2008 BEO CUSIP 893830AJ8 CREDIT SUISSE FIRST BOSTON CORPORATION	- 350 000 000 107 183000	375 140 50	8 581 320	350 878 50	24 262 00	0 00	24,262 00
Total Cayman Islands - USD			375,140 50	8,581 320	- 350,878 50	24,262 00	0 00	24,262 00

Luxembourg - USD

23 Jan 02 29 Jan 02 Settled	TYCO INTL GROUP S A DEALER REMARKETABLE SECS 8 25 DUE 08-15 2013/08-15-2003 REG CUSIP 90211BAD0 MERRILL LYNCH PIERCE FENNER & SMITH	- 750 000 000 101 963000	784 722 50	5 729 170	- 769 920 00	- 5 197 50	0 00	5 197 50
Total Luxembourg - USD			764,722.50	5,729 170	- 769,920 00	- 5,197 50	0 00	- 5,197 50

United States - USD

16 Aug 02 21 Aug 02 Settled	##COMPUTER ASSOC INTL INC SR NT 8 375 D UE04-15-2005 BEO SEE SEC# 4200684 CUSIP 204912AF8 SOUTHWEST SECURITIES INC	- 1 000 000 000 76 750000	767,500 00	22 312 500	893 010 00	225,510 00	0 00	- 225 510 00
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Portfolio Statement 1 JAN 02 - 31 DEC 02
 Account number 5502
 Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Fixed Income

13 May 02	ACE INA HLDG INC ACE INA HOLDINGS NOTES	8 300 AUG 15 2006 B 3 DUC 08-15-2006	BECUSIP 00440EAB3	110 835000	832,012.50	15,735.420	- 807,547.50	24,465.00	0.00	24,465.00			24,465.00	
3 Jul 02	AT&T CORP NTS B 5 DUE 03-15-2028 BEO		CUSIP 001957AW9	68 000000	278,000.00	8,233.330	- 83,204.00	- 83,204.00	0.00	- 83,204.00			- 83,204.00	
8 Jul 02	SALOMON BROS INC			68 000000										
11 Jun 02	BK OKLA N A TULSA SUB NT ACCREDITED	INVS7 125 DUE 08-15-2007 REG	CUSIP 084207GX5	105 250000	1,052,500.00	24,343.750	- 840,530.00	111,870.00	0.00	111,870.00			111,870.00	
18 Jun 02	BANK OF OKLAHOMA BOND DEPARTMENT			105 250000										
18 Aug 02	BK 1 CORP NT B DUE 08-01-2008 BEO		CUSIP 06423AAJ3	108 831000	534,155.00	1,668.870	- 485,530.00	38,825.00	0.00	38,825.00			38,825.00	
21 Aug 02	SPAR LEEDS AND KELLCOG			108 831000										
18 Aug 02	CR SUISSE 1ST BSTN USA INC NTS 5 75 DUE	04-15-2007 BEO	CUSIP 2254 1LAD5	103 648000	777 360.00	15,832.280	- 748,117.50	29,242.50	0.00	29,242.50			29,242.50	
21 Aug 02	ROBERT W BAIRD & COMPANY INC MILWAUKEE	USA		103 648000										
18 Aug 02	FORD MOTOR CREDIT 7 3/5% BDS 1/2/11	USD1000'2	CUSIP 345397TS2	84 554000	567 324.00	2,458.330	- 821,576.00	54,252.00	0.00	54,252.00			- 54,252.00	
21 Aug 02	SOUTHWEST SECURITIES INC			84 554000										
18 Aug 02	FORD MTR CR CO NT DTD 06/28/1984 7 5	DUE08-15-2004 REG	CUSIP 345397HG1	101 454000	304 362.00	4,125.000	- 308,618.00	- 4,254.00	0.00	- 4,254.00			- 4,254.00	
21 Aug 02	FIDELITY CAPITAL MARKETS			101 454000										
18 Aug 02	FROST NTIONAL BK BD B 875 DUE	08-01 2011BEO	CUSIP 358282AT8	105 200000	528 000.00	1,908.720	- 499,785.00	26,215.00	0.00	26,215.00			26,215.00	
21 Aug 02	CREDIT SUISSE FIRST BOSTON			105 200000										
18 Aug 02	GEN ELEC CAP CORP SUB NT DTD 05/28/1892	8 125 DUE 05-15-2012 REG	CUSIP 388822DN2	117 355000	888,178.75	17,875.000	- 884,720.00	- 18,541.25	0.00	- 18,541.25			- 18,541.25	
21 Aug 02	ROBERT W BAIRD & COMPANY INC MILWAUKEE	USA		117 355000										

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The Northern Trust Company

Capital Gains and Losses for Tax on Investment Income

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
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Investment Transaction Detail

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

Sales

Fixed Income

18 Aug 02	INTL LEASE FIN CORP GLOBAL NT DTD	- 850 000 000	862 393 00	24 534 900	- 860 237 40	2,155 60	0 00	2 155 60
21 Aug 02	03/08/2002 6 375 DUE 03-15-2009 BEO							
Settled	CUSIP 459745EZ4	101 458000						
	SOUTHWEST SECURITIES INC							
18 Aug 02	J P MORGAN CHASE & CO NT 6 75 DUE	750 000 000	793 522 50	2 812 500	776,047 50	17 475 00	0 00	17 475 00
21 Aug 02	02-01 2011 BEO							
Settled	CUSIP 46625HAJ9	105 803000						
	SPEAR LEEDS AND KELLOGG							
18 Aug 02	KEY BK N A MEDIUM TERM BK NTS BOOK	1 000,000 000	1 007 610 00	8,888 890	- 1 000 340 00	7 270 00	0 00	7 270 00
21 Aug 02	ENTRYTRANCHE # TR 00291 5 DUE 07-17 2007							
Settled	BEO CUSIP 48306BNC3	100 761000						
	SPEAR LEEDS AND KELLOGG							
18 Aug 02	LEHMAN BROS HLDGS INC SR NT 8 75 DUE	- 750 000 000	824 542 50	28 437 500	830,970 00	- 6 427 50	0 00	- 6 427 50
21 Aug 02	03-15-2005							
Settled	CUSIP 524808BC3	109 938000						
	SPEAR LEEDS AND KELLOGG							
4 Jun 02	MERRILL LYNCH & CO INC MEDIUM TERM NTS	300 000 000	299 844 00	5 628 000	300 000 00	158 00	0 00	- 158 00
7 Jun 02	BTRANCHE # TR 00253 5 38 DUE 02 01 2007							
Settled	CUSIP 59018YLN9	99 948000						
	MERRILL LYNCH PIERCE FENNER & SMITH							
7 Jun 02	MERRILL LYNCH & CO INC 6 5 DUE	- 500 000 000	484 850 00	13 270 830	501 250 00	- 16 400 00	0 00	16 400 00
12 Jun 02	07-15 2018 REG							
Settled	CUSIP 59018BJF6	98 970000						
	MERRILL LYNCH PIERCE FENNER & SMITH							
15 Jan 02	NTGI COM MONTHLY AGGREGATE BD INDEX FD	0 000	0 00	000	69 334 31	69 334 31	0 00	69 334 31
15 Jan 02	CUSIP 003999AU3							
Pending		0 000000						
14 Feb 02	NTGI COM MONTHLY AGGREGATE BD INDEX FD	0 000	0 00	000	234 504 66	234,504 66	0 00	234,504 66
14 Feb 02	CUSIP 003999AU3							
Pending		0 000000						
15 Mar 02	NTGI COM MONTHLY AGGREGATE BD INDEX FD	0 000	0 00	000	27 136 11	27 136 11	0 00	27 136 11
15 Mar 02	CUSIP 003999AU3							
Pending		0 000000						
15 Mar 02	NTGI COM MONTHLY AGGREGATE BD INDEX FD	0 000	0 00	000	3 949 28	3 949 28	0 00	3 949 28
15 Mar 02	CUSIP 003999AU3							
Pending		0 000000						

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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

Sales**Fixed Income**

1 Apr 02 8 Apr 02 Settled	NTGI COM MONTHLY AGGREGATE BD INDEX FD CUSIP 003988AU3	- 1 432 441 140	14 259 378 54	000	- 14 093,388 84	165,888 70	0 00	165 888 70
		0 000000						
12 Apr 02 12 Apr 02 Pending	NTGI COM MONTHLY AGGREGATE BD INDEX FD CUSIP 003988AU3	0 000	0 00	000	49 078 54	49,078 54	0 00	49 078 54
		0 000000						
14 May 02 14 May 02 Pending	NTGI COM MONTHLY AGGREGATE BD INDEX FD CUSIP 003988AU3	0 000	0 00	000	77 420 88	77 420 88	0 00	77 420 88
		0 000000						
1 Jul 02 8 Jul 02 Settled	NTGI COM MONTHLY AGGREGATE BD INDEX FD CUSIP 003988AU3	- 1 903,634 650	19 337 501 47	000	- 18,284 894 04	1,052 807 43	0 00	1,052,807 43
		0 000000						
18 Jul 02 18 Jul 02 Pending	NTGI COM MONTHLY AGGREGATE BD INDEX FD CUSIP 003988AU3	0 000	0 00	000	1 434 27	1,434 27	0 00	1 434 27
		0 000000						
15 Oct 02 15 Oct 02 Pending	NTGI COM MONTHLY AGGREGATE BD INDEX FD CUSIP 003988AU3	0 000	0 00	000	852 32	852 32	0 00	852 32
		0 000000						
15 Oct 02 15 Oct 02 Pending	NTGI COM MONTHLY AGGREGATE BD INDEX FD CUSIP 003988AU3	0 000	0 00	000	102 472 41	102 472 41	0 00	102 472 41
		0 000000						
15 Nov 02 15 Nov 02 Pending	NTGI COM MONTHLY AGGREGATE BD INDEX FD CUSIP 003988AU3	0 000	0 00	000	80 84	80 84	0 00	80 84
		0 000000						
15 Nov 02 15 Nov 02 Pending	NTGI COM MONTHLY AGGREGATE BD INDEX FD CUSIP 003988AU3	0 000	0 00	000	74 559 18	74 559 18	0 00	74 559 18
		0 000000						
18 Aug 02 21 Aug 02 Settled	PAC BELL 8 875 DUE 08-15-2008 REG CUSIP 884032AZ6 SPEAR LEEDS AND KELCOGG	- 500 000 000	534 590 00	572 820	- 528,815 00	7 875 00	0 00	7 875 00
		108 818000						
18 Aug 02 21 Aug 02 Settled	PHARMACIA CORP DEB 8 5 DUE 12-01-2018 BEO CUSIP 71713UAQ5 SPEAR LEEDS AND KELCOGG	500,000 000	528,225 00	7,222 220	- 512 585 00	13 840 00	0 00	13 840 00
		105 245000						
18 Aug 02 21 Aug 02 Settled	RAYTHEON CO DEB 8 75 DUE 03-15-2018 REG CUSIP 755111AJ0 SOUTHWEST SECURITIES INC	- 800 000 000	570 732 00	17 550 000	- 585 710 00	- 24,878 00	0 00	- 24,878 00
		85 122000						

The Northern Trust Company

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Portfolio Statement

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Investment Transaction Detail

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

Sales

Fixed Income

18 Aug 02 21 Aug 02 Settled	REGIONS FINL CORP REGIONS FINL CORP 6 375 DUE 05-15-2012 BEO CUSIP 758940AG5 SOUTHWEST SECURITIES INC	- 300 000 000 108 160000	318 480 00	5 100 000	308 777 00	11 703 00	0 00	11 703 00
18 Aug 02 22 Aug 02 Settled	REP N Y CORP 8 125 DUE 05 15-2021 REG CUSIP 760719AR5 SOUTHWEST SECURITIES INC	- 900,000 000 124 625000	1 121 625 00	21 900 000	1 149 768 00	- 28 143 00	0 00	28 143 00
19 Aug 02 22 Aug 02 Settled	SEARS ROEBUCK & CO MEDIUM TERM NTS BOOK ENTRY 9 05 DUE 02-06-2012 PUT CUSIP 81238XBY6 SALOMON BROS INC	- 350 000 000 108 068000	378,231 00	12 406 040	396 438 00	- 18 207 00	0 00	18,207 00
28 Jun 02 28 Jun 02 Settled	WORLDCOM INC GA NEW 7 50000 7 5 DUE 05 15 2011 BEO BOND IN DE FAULT CUSIP 88157DAJ5 UBS WARBURG LLC	- 500 000 000 16 000000	80 000 00	000	- 508 115 00	- 428 115 00	0 00	428 115 00
Total United States - USD			48,004,917 26	262,915 810	- 46,760,850 18	1,244,067 08	0 00	1,244,067 08
Total corporate bonds			49,521,780 26	294,865 450	- 48,574,368 68	947,411 58	0 00	947,411 58

Government mortgage backed securities

United States - USD

19 Aug 02 22 Aug 02 Settled	FHLMC GOLD E00848 6 5 01 01 2016 CUSIP 31284KBP8 SPEAR LEEDS AND KELLOGG	597 836 780 104 250000	623 244 84	2 268 800	- 601 293 00	21 951 84	0 00	21 951 84
23 Aug 02 23 Aug 02 Settled	FHLMC GOLD E00848 6 5 01-01 2016 CUSIP 31284KBP8	- 0 030 0 000000	0 03	000	0 03	0 00	0 00	0 00
19 Aug 02 22 Aug 02 Settled	FHLMC GOLD POOL C00887 8 11-01-2029 CUSIP 31282G8Y7 BANK OF NEW YORK - COUNTRYWIDE	- 185 430 820 106 187500	198 804 48	865 340	188 965 70	7 838 78	0 00	7 838 78
23 Aug 02 23 Aug 02 Settled	FHLMC GOLD POOL C00887 8 11-01-2029 CUSIP 31282G8Y7	0 010 0 000000	0 01	000	- 0 01	0 00	0 00	0 00
19 Aug 02 22 Aug 02 Settled	FHLMC GOLD POOL C37463 3 04-01 2030 CUSIP 31284EJG5 BANK OF NEW YORK - COUNTRYWIDE	- 107 446 120 106 187501	114 094 35	501 420	107 178 85	6 815 50	0 00	6 815 50

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1 JAN 02 - 31 DEC 02

Account number 5502
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▶ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Fixed Income								
19 Aug 02 22 Aug 02 Settled	FHLMC GROUP #546132 12 0 MTG PARTN CTF DUE 09-01-2019 REG CUSIP 31354CY53 SOUTHWEST SECURITIES INC	- 7 600 920 108 125000	8 218 49	53 210	- 8 730 97	- 512 48	0 00	- 512 48
19 Aug 02 22 Aug 02 Settled	FHLMC POOL # 55-5151 11 5 08-01-2020 CUSIP 31290KWL9 LEGG MASON WOOD WALKER INC	- 29 009 680 109 875000	31 973 27	195 210	- 33,518 06	- 1 544 79	0 00	- 1 544 79
13 Feb 02 18 Mar 02 Settled	FNMA PASS-THROUGHS 6 5 15 YEARS SETTLES MAR CUSIP 01F082432 UBS WARBURG LLC	- 660 151 000 102 398719	675 908 85	2 026 300	676 035 88	- 128 93	0 00	- 128 93
19 Aug 02 22 Aug 02 Settled	FNMA POOL # 0266525 10 5 DUE 07-01 2013 REG CUSIP 31372AA28 SOUTHWEST SECURITIES INC	15 698 330 107 500000	16,875 70	98 150	- 17 631 17	755 47	0 00	- 755 47
3 Sep 02 3 Sep 02 Settled	FNMA POOL # 0266525 10 5 DUE 07-01-2013 REG CUSIP 31372AA28	0 010 0 000000	0 01	000	- 0 01	0 00	0 00	0 00
19 Aug 02 22 Aug 02 Settled	FNMA POOL # 0323204 11 5 DUE 09-01-2015 REG CUSIP 31374TAD1 SOUTHWEST SECURITIES INC	- 65 058 220 112 000000	72,865 21	436 430	- 75 002 48	2 137 27	0 00	2 137 27
3 Sep 02 3 Sep 02 Settled	FNMA POOL # 0323204 11 5 DUE 09-01-2015 REG CUSIP 31374TAD1	- 0 010 0 000000	0 01	000	0 01	0 00	0 00	0 00
7 Mar 02 13 Mar 02 Settled	FNMA POOL # 0545123 6 5 DUE 08-01 2031 REG CUSIP 31385HSL7 UBS WARBURG LLC	- 371 448 510 100 324219	372 650 81	804 800	369 124 98	3 525 85	0 00	3 525 85
19 Aug 02 22 Aug 02 Settled	FNMA POOL # 0545299 6 5 DUE 11-01-2018 REG CUSIP 31385HX49 BANK OF NEW YORK - COUNTRYWIDE	- 445,988 940 104 125000	464 383 90	1 691 030	- 460 620 90	3,763 00	0 00	3 763 00
30 Aug 02 30 Aug 02 Settled	FNMA POOL # 0545299 6 5 DUE 11-01-2018 REG CUSIP 31385HX49	- 4 200 0 000000	4 20	000	4 34	- 0 14	0 00	0 14

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Fixed Income								
19 Aug 02 22 Aug 02 Settled	FNMA POOL # 0580076 6 DUE 09-01-2031 REG CUSIP 31387CMZ1 BANK OF NEW YORK COUNTRYWIDE	- 282 721 730 101 156250	265 990 70	989 530	274 770 18	11 220 52	0 00	11 220 52
19 Aug 02 22 Aug 02 Settled	FNMA POOL # 0800758 6 DUE 08 01 2031 REG CUSIP 31388CMD9 BANK OF NEW YORK - COUNTRYWIDE	43 506 310 101 156250	44 009 35	152 270	- 43 146 01	863 34	0 00	863 34
19 Aug 02 22 Aug 02 Settled	FNMA POOL # 0808725 6 5 DUE 10 01-2031 REG CUSIP 31388KA28 BANK OF NEW YORK - COUNTRYWIDE	- 483 053 270 102 806250	476 510 75	1 755 740	473 471 97	3 038 78	0 00	3 038 78
19 Aug 02 22 Aug 02 Settled	FNMA POOL # 0825138 5 5 DUE 02-01 2017 REG CUSIP 31389GPX2 SPEAR LEEDS AND KELLOGG	- 287,324 890 101 593750	291 804 14	921 830	- 283 419 06	8 485 08	0 00	8 485 08
3 Sep 02 3 Sep 02 Settled	FNMA POOL # 0825138 5 5 DUE 02-01-2017 REG CUSIP 31389GPX2	0 010 0 000000	0 01	000	- 0 01	0 00	0 00	0 00
19 Aug 02 22 Aug 02 Settled	FNMA POOL # 0827462 5 5 DUE 02-01 2017 REG CUSIP 31389KB75 SPEAR LEEDS AND KELLOGG	195 039 650 101 593750	198 148 09	625 750	- 192 114 04	8 034 05	0 00	8 034 05
3 Sep 02 3 Sep 02 Settled	FNMA POOL # 0827462 5 5 DUE 02 01-2017 REG CUSIP 31389KB75	- 0 010 0 000000	0 01	000	- 0 01	0 00	0 00	0 00
19 Aug 02 22 Aug 02 Settled	FNMA POOL # 0828481 5 5 DUE 03-01 2017 REG CUSIP 31389LFW4 SPEAR LEEDS AND KELLOGG	- 586 360 730 101 593750	595 705 86	1,881 240	576 374 28	19 331 58	0 00	19 331 58
7 Mar 02 22 Apr 02 Settled	FNMA POOL # 0829298 6 5 DUE 02 01-2032 REG CUSIP 31389MDB0	- 848 820 930 100 342100	851 372 31	1 838 680	853 129 23	- 1 756 92	0 00	- 1 756 82
28 Jan 02 13 Feb 02 Settled	FNMA POOL # 253114 8 DUE 03-01 2030 REG CUSIP 31371JDT8 MORGAN STANLEY & CO INC	253 726 790 105 218751	268 968 16	676 610	266 095 97	872 19	0 00	872 19
19 Aug 02 22 Aug 02 Settled	FNMA POOL # 253114 8 DUE 03-01-2030 REG CUSIP 31371JDT8 BANK OF NEW YORK - COUNTRYWIDE	96 915 930 106 000000	102 730 88	452 270	101 640 57	1 090 31	0 00	1 090 31

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Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Fixed Income

3 Sep 02 3 Sep 02 Settled	FNMA POOL # 253114 8 DUE 03-01-2030 REG CUSIP 31371JDT8	- 0 010 0 000000	0 01	000	- 0 01	0 00	0 00	0 00
18 Aug 02 22 Aug 02 Settled	FNMA POOL # 253474 7 5 DUE 10-01-2015 REG CUSIP 31371JQ31 BANK OF NEW YORK - COUNTRYWIDE	- 278,884 770 105 625000	282 459 53	1,211 370	- 277 750 02	14,709 51	0 00	14 709 51
30 Aug 02 30 Aug 02 Settled	FNMA POOL # 253474 7 5 DUE 10-01-2015 REG CUSIP 31371JQ31	- 0 010 0 000000	0 01	000	- 0 01	0 00	0 00	0 00
14 Jan 02 17 Jan 02 Settled	FNMA POOL # 253798 6 5 DUE 05-01-2018 REG CUSIP 31371J3G7 UBS WARBURG LLC	- 680 151 610 103 191408	681 218 74	1,907 100	- 665 308 04	15 910 70	0 00	15 910 70
29 Jan 02 29 Jan 02 Settled	FNMA POOL # 253798 6 5 DUE 05-01-2018 REG CUSIP 31371J3G7	0 020 0 000000	0 02	000	- 0 02	0 00	0 00	0 00
18 Aug 02 22 Aug 02 Settled	FNMA POOL # 253848 8 DUE 09-01-2031 REG CUSIP 31371KBR1 BANK OF NEW YORK - COUNTRYWIDE	189,124 490 101 156250	191 311 25	681 840	- 183 657 81	7,653 64	0 00	7 653 64
18 Aug 02 22 Aug 02 Settled	FNMA POOL # 254348 8 5 DUE 06-01-2032 REG CUSIP 31371KP70 BANK OF NEW YORK - COUNTRYWIDE	- 197,811 330 102 906250	203 354 40	748 280	- 189 085 70	4,268 70	0 00	4 268 70
18 Aug 02 22 Aug 02 Settled	FNMA POOL # 323280 8 DUE 09-01-2013 REG CUSIP 31374TC31 SOUTHWEST SECURITIES INC	- 518 873 140 103 343750	534 259 43	1 809 410	518 427 11	15,832 32	0 00	15 832 32
19 Aug 02 22 Aug 02 Settled	FNMA POOL # 323424 7 5 DUE 12 01 2028 REG CUSIP 31374TG84 LEGG MASON WOOD WALKER INC	838 775 320 105 187500	871,811 78	2 794 840	853 746 60	18 165 19	0 00	18,165 19
19 Aug 02 22 Aug 02 Settled	FNMA POOL # 323908 6 DUE 09-01-2029 REG CUSIP 31374TYD5 BANK OF NEW YORK - COUNTRYWIDE	- 30,877 060 101 281250	31 070 11	107 370	- 28 432 42	2 637 69	0 00	2,637 69
19 Aug 02 22 Aug 02 Settled	FNMA POOL # 456078 8 DUE 12-01-2028 REG CUSIP 31381BUB3 BANK OF NEW YORK - COUNTRYWIDE	- 1 357 185 710 101 281250	1 374 554 39	4 750 080	- 1 340 818 84	33 935 55	0 00	33,935 55

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Investment Transaction Detail

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

Sales

Fixed Income

28 Jan 02 13 Feb 02 Settled	FNMA POOL # 522755 8 DUE 11-01-2029 REG CUSIP 31384FWQ8 MORGAN STANLEY & CO INC	- 246 242 430 105 218751	259,093 21	656 650	- 252 080 69	7 002 52	0 00	7 002 52
28 Feb 02 28 Feb 02 Settled	FNMA POOL # 522755 8 DUE 11 01 2029 REG CUSIP 31384FWQ8	- 0 020 0 000000	0 02	000	0 02	0 00	0 00	0 00
18 Aug 02 22 Aug 02 Settled	FNMA POOL # 535483 8 DUE 11 01 2029 REG CUSIP 31384V2Q4 BANK OF NEW YORK COUNTRYWIDE	31 135 730 101 281250	31 534 66	108 980	28 775 47	2 759 19	0 00	2 759 19
3 Sep 02 3 Sep 02 Settled	FNMA POOL # 535483 8 DUE 11-01-2029 REG CUSIP 31384V2Q4	- 0 010 0 000000	0 01	000	0 01	0 00	0 00	0 00
28 Jan 02 13 Feb 02 Settled	FNMA POOL # 535998 7 5 DUE 08-01 2031 REG CUSIP 31384WNM8 LEHMAN BROTHERS INC	- 399 899 610 103 658250	414 824 58	1,000 000	- 415,687 10	- 1 062 51	0 00	- 1 062 51
11 Mar 02 13 Mar 02 Settled	FNMA POOL # 535998 7 5 DUE 06-01 2031 REG CUSIP 31384WNM8 MORGAN STANLEY & CO INC OTHER CHARGES 01	- 400 000 080 103 468750	413 875 09	1 000 000	- 415 687 58	1 812 49	0 00	- 1 812 49
19 Aug 02 22 Aug 02 Settled	FNMA POOL # 535998 7 5 DUE 06-01 2031 REG CUSIP 31384WNM8 LEGG MASON WOOD WALKER INC	305 838 400 105 083750	321 417 04	1 338 040	- 317 833 00	3 584 04	0 00	3 584 04
19 Aug 02 22 Aug 02 Settled	FNMA POOL # 547307 7 5 DUE 08 01 2015 REG CUSIP 31385NAG4 BANK OF NEW YORK - COUNTRYWIDE	- 84 970 560 105 625000	89 750 15	371 750	- 87 307 26	2,442 89	0 00	2 442 89
3 Sep 02 3 Sep 02 Settled	FNMA POOL # 547307 7 5 DUE 08-01 2015 REG CUSIP 31385NAG4	- 0 010 0 000000	0 01	000	0 01	0 00	0 00	0 00
7 Mar 02 13 Mar 02 Settled	FNMA POOL # 572879 6 5 DUE 04-01 2031 REG CUSIP 31388TFU4 UBS WARBURG LLC	- 691 628 650 100 324218	693 871 04	1,498 530	- 694 006 12	135 08	0 00	- 135 08

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Investment Transaction Detail

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

Sales**Fixed Income**

19 Aug 02 22 Aug 02 Settled	FNMA POOL # 572816 6 DUE 03-01-2016 REG CUSIP 31388TK53 BANK OF NEW YORK - COUNTRYWIDE	- 95,752 830 103 000000	98 625 42	335 130	- 95 438 65	3 188 77	0 00	3 188 77
19 Aug 02 22 Aug 02 Settled	FNMA POOL # 630839 5 5 DUE 02-01-2017 REG CUSIP 31389N4Y8 SPEAR LEEDS AND KELLOGG	- 181 417 760 101 593750	184 468 48	614 130	- 188,294 21	5 174 27	0 00	5 174 27
3 Sep 02 3 Sep 02 Settled	FNMA POOL # 630839 5 5 DUE 02-01-2017 REG CUSIP 31389N4Y8	- 0 010 0 000000	0 01	000	0 01	0 00	0 00	0 00
19 Aug 02 22 Aug 02 Settled	FNMA POOL #404180 6 5 GTD MTG PASS THRU CTF DUE 01-01-2013 REG CUSIP 31378N6R4 BANK OF NEW YORK - COUNTRYWIDE	- 1 038,941 480 104 250000	1 080 907 23	3,931 360	- 1 052 718 11	28 188 12	0 00	28 188 12
9 Jul 02 18 Jul 02 Settled	FNMA SINGLE FAMILY MTG 6 5 15 YEARS SETTLES JUL CUSIP 01F082473 DONALDSON AND COMPANY INC	- 660,151 000 103 835937	685 473 98	2 026 300	- 679 749 23	5 724 75	0 00	5 724 75
30 May 02 14 Jun 02 Settled	FNMA SINGLE FAMILY MTG 6 5 30 YEARS SETTLES JUN CUSIP 01F082683 DONALDSON AND COMPANY INC	- 1 811,696 000 101 578124	1,941 664 95	4,142 010	- 1 930 215 56	11 648 39	0 00	11 648 39
30 May 02 17 Jun 02 Settled	FNMA SINGLE FAMILY MTG 6 5 30 YEARS SETTLES JUN CUSIP 01F082683 MORGAN STANLEY & CO INC	- 550,000 000 101 578125	558 679 69	1 191 670	- 550,343 75	8 335 84	0 00	8 335 84
30 May 02 17 Jun 02 Settled	FNMA SINGLE FAMILY MTG 6 5 30 YEARS SETTLES JUN CUSIP 01F082683 MORGAN STANLEY & CO INC	- 500,000 000 101 578128	507,890 83	1 083 330	500 312 50	7,578 13	0 00	7,578 13
30 May 02 17 Jun 02 Settled	FNMA SINGLE FAMILY MTG 6 5 30 YEARS SETTLES JUN CUSIP 01F082683 MORGAN STANLEY & CO INC	- 1,000,000 000 101 578125	1 015 781 25	2 186 670	1 000 625 00	15 156 25	0 00	15,156 25
6 Jun 02 13 Jun 02 Settled	FNMA SINGLE FAMILY MTG 7 30 YEARS SETTLES JUN CUSIP 01F070868 DONALDSON AND COMPANY INC	- 400 000 000 103 253907	413,015 83	933 330	- 411,375 00	1 640 83	0 00	1 640 83

The Northern Trust Company

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Investment Transaction Detail

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

Sales

Fixed Income

14 Mar 02	FNMA TBA POOL #9999999 5 5 DUE	993,860 000	872 546 36	2,581 280	- 979 282 68	6 716 32	0 00	- 6 716 32
18 Mar 02	03 01 2015 REG							
Settled	CUSIP 01F052433	97 855469						
	MORGAN STANLEY & CO INC							
7 May 02	FNMA TBA POOL #9999999 5 5 DUE	993,860 000	888 813 05	2,277 600	- 874 914 54	13 898 51	0 00	13 898 51
16 May 02	05-01 2014 REG							
Settled	CUSIP 01F052458	99 482187						
	MORGAN STANLEY & CO INC							
8 Mar 02	FNMA TBA POOL #9999999 6 DUE 03 01-2030	800,000 000	778 906 25	1 600 000	789 000 00	10 093 75	0 00	10 093 75
13 Mar 02	REG							
Settled	CUSIP 01F060634	87 383281						
	MORGAN STANLEY & CO INC							
8 Mar 02	FNMA TBA POOL #9999999 6 DUE 03 01-2030	1 500 000 000	1,460,448 22	3 000 000	- 1 479 375 00	18 925 78	0 00	- 18 925 78
13 Mar 02	REG							
Settled	CUSIP 01F060634	87 383281						
	MORGAN STANLEY & CO INC							
11 Feb 02	FNMA TBA POOL #9999999 6 5 DUE	- 1 000 000 000	1 011 093 75	2 166 670	- 898 750 00	12 343 75	0 00	12 343 75
13 Feb 02	02 01 2030 REG							
Settled	CUSIP 01F082622	101 108375						
	MORGAN STANLEY & CO INC							
8 Mar 02	FNMA TBA POOL #9999999 6 5 DUE	550 000 000	549 376 95	1 181 870	- 554,871 88	5,284 83	0 00	5 284 83
24 May 02	03 01 2030 REG							
Settled	CUSIP 01F082630	99 888718						
	MORGAN STANLEY & CO INC							
8 Mar 02	FNMA TBA POOL #9999999 6 5 DUE	500 000 000	499 433 59	1 083 330	- 506 093 75	- 6 660 16	0 00	6 660 18
24 May 02	03 01 2030 REG							
Settled	CUSIP 01F082630	99 888718						
	MORGAN STANLEY & CO INC							
8 Mar 02	FNMA TBA POOL #9999999 6 5 DUE	1 000,000 000	988,887 19	2,166 670	- 1,006 875 00	8,007 81	0 00	- 8 007 81
13 Mar 02	03-01-2030 REG							
Settled	CUSIP 01F082630	99 888718						
	MORGAN STANLEY & CO INC							
7 May 02	FNMA TBA POOL #9999999 6 5 DUE	660 151 000	681 115 95	1 787 910	- 674 385 51	6 730 44	0 00	6 730 44
18 May 02	05-01 2014 REG							
Settled	CUSIP 01F082457	103 175781						
	DONALDSON AND COMPANY INC							

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Investment Transaction Detail

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

Sales**Fixed Income**

6 Jun 02 18 Jun 02 Settled	FNMA TBA POOL #999999 6 5 DUE 06-01 2015 REG CUSIP 01F062485 DONALDSON AND COMPANY INC	- 660 151 000 103 312500	682 018 50	2 026 300	- 678 717 75	3,300 75	0 00	3,300 75
6 Aug 02 19 Aug 02 Settled	FNMA TBA POOL #999999 6 5 DUE 08-01-2014 REG CUSIP 01F062481 DONALDSON AND COMPANY INC	- 660 151 000 104 265825	688 310 57	2 145 490	- 683 256 29	5 054 28	0 00	5 054 28
9 Apr 02 11 Apr 02 Settled	FNMA TBA POOL #999999 7 DUE 04-25-2023 REG CUSIP 01F070841 DONALDSON AND COMPANY INC	- 400,000 000 102 838720	410 548 88	777 780	407 125 00	3 421 88	0 00	3,421 88
8 Aug 02 19 Aug 02 Settled	FNMA TBA POOL 5 5 15 YR AUG CUSIP 01F052482 LEHMAN BROTHERS INC	- 500 000 000 101 781250	508,908 25	1 375 000	- 500 761 72	8,144 53	0 00	8 144 53
6 Aug 02 20 Aug 02 Settled	FNMA TBA POOL 5 5 15 YR AUG CUSIP 01F052482 MORGAN STANLEY & CO INC	- 993 860 000 101 703125	1 010,788 68	2,733 120	- 984 170 58	16 818 10	0 00	16 818 10
9 Jul 02 18 Jul 02 Settled	FNMA TBA POOL 5 5 15 YR JUL CUSIP 01F052474 MORGAN STANLEY & CO INC	- 993 860 000 100 358375	997 431 68	2 581 280	- 988 716 63	10 715 05	0 00	10,715 05
6 Jun 02 18 Jun 02 Settled	FNMA TBA POOL 5 5 15 YR JUN CUSIP 01F052468 MORGAN STANLEY & CO INC	- 993,860 000 99 601563	989,900 09	2 581 280	- 985,474 31	4 425 78	0 00	4 425 78
9 Apr 02 16 Apr 02 Settled	FNMA TBA POOL 5 5 15YR APR CUSIP 01F052441 MORGAN STANLEY & CO INC	- 993 860 000 98 421875	978,175 65	2 277 600	868,634 68	8 540 89	0 00	8,540 89
9 Aug 02 14 Aug 02 Settled	FNMA TBA POOL 6 30 YR AUG CUSIP 01F060683 MORGAN STANLEY & CO INC	- 2,300 000 000 101 343750	2 330 908 25	4 983 330	- 2,289,218 75	41 687 50	0 00	41,687 50
13 Feb 02 18 Feb 02 Settled	FNMA TBA POOL 6 5 15 YR FEB CUSIP 01F062424 UBS WARBURG LLC	- 660 151 000 102 781250	678,511 45	2 145 490	- 678 717 75	- 206 30	0 00	- 206 30
9 Aug 02 14 Aug 02 Settled	FNMA TBA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES AUG CUSIP 01F062689 MORGAN STANLEY & CO INC	- 2,050,000 000 103 082500	2 112 781 25	4 811 810	- 2 083 312 50	29,468 75	0 00	29 468 75

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Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Fixed Income

8 Aug 02 14 Aug 02 Settled	FNMA TBA 30 YR PASS-THROUGHS 8 5 30 YEARS SETTLES AUG CUSIP 01F082689 GOLDMAN SACHS & COMPANY	- 300 000 000 103 101583	309 304 69	704 170	305 718 75	3 585 94	0 00	3 585 94
8 Aug 02 14 Aug 02 Settled	FNMA TBA 30 YR PASS-THROUGHS 8 5 30 YEARS SETTLES AUG CUSIP 01F062689 DONALDSON AND COMPANY INC	1 911,696 000 103 046875	1 969 842 99	4,487 180	1,943 358 47	26 584 52	0 00	26,584 52
8 Jul 02 15 Jul 02 Settled	FNMA TBA 30 YR PASS-THROUGHS 8 5 30 YEARS SETTLES JUL CUSIP 01F082671 MORGAN STANLEY & CO INC	550 000 000 102 003905	561 021 48	1 390 280	556 187 50	4 833 98	0 00	4 833 98
8 Jul 02 15 Jul 02 Settled	FNMA TBA 30 YR PASS-THROUGHS 8 5 30 YEARS SETTLES JUL CUSIP 01F082671 DONALDSON AND COMPANY INC	1 911 696 000 102 035156	1 950,602 00	4 832 340	1 933 202 58	17 399 42	0 00	17 399 42
8 Jul 02 15 Jul 02 Settled	FNMA TBA 30 YR PASS-THROUGHS 8 5 30 YEARS SETTLES JUL CUSIP 01F082671 MORGAN STANLEY & CO INC	500 000 000 102 003908	510 019 53	1 263 890	505 625 00	4 394 53	0 00	4 394 53
8 Jul 02 15 Jul 02 Settled	FNMA TBA 30 YR PASS-THROUGHS 8 5 30 YEARS SETTLES JUL CUSIP 01F082671 MORGAN STANLEY & CO INC	1 000,000 000 102 003908	1 020 039 06	2 527 780	- 1 011 250 00	8 789 06	0 00	8 789 08
14 Jan 02 17 Jan 02 Settled	FNMA 15 YR PASS THROUGHS 5 5 15 YEARS SETTLES JAN CUSIP 01F052417 LEHMAN BROTHERS INC	400 000 000 89 750000	399 000 00	977 780	- 392 375 00	6 625 00	0 00	6 625 00
14 Jan 02 17 Jan 02 Settled	FNMA 15 YR PASS THROUGHS 5 5 15 YEARS SETTLES JAN CUSIP 01F052417 MORGAN STANLEY & CO INC	993 860 000 89 773438	991,608 29	2 429 440	- 980 194 43	11 413 86	0 00	11 413 88
13 Feb 02 18 Feb 02 Settled	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES JAN CUSIP 01F052417 MORGAN STANLEY & CO INC	993 860 000 88 843750	992,368 49	2 733 120	- 988 269 54	5 901 05	0 00	5 901 05

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1 JAN 02 - 31 DEC 02

Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Fixed Income								
9 Apr 02 11 Apr 02 Settled	FNMA 30 YEARS SINGLE FAMILY MTG 6 SETTLES APR CUSIP 01F060642 MORGAN STANLEY & CO INC	- 800,000 000 87 875000	783,000 00	1 333 330	- 778 000 00	7 000 00	0 00	7 000 00
9 Apr 02 11 Apr 02 Settled	FNMA 30 YEARS SINGLE FAMILY MTG 6 SETTLES APR CUSIP 01F060642 MORGAN STANLEY & CO INC	- 1 500,000 000 87 875000	1,468 125 00	2,500 000	- 1 455 000 00	13 125 00	0 00	13,125 00
8 Jul 02 15 Jul 02 Settled	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL CUSIP 01F060675 MORGAN STANLEY & CO INC	800 000 000 89 914062	789 312 50	1 886 670	- 791 000 00	8 312 50	0 00	8 312 50
8 Jul 02 15 Jul 02 Settled	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL CUSIP 01F060675 MORGAN STANLEY & CO INC	- 1 500 000 000 89 914062	1 488 710 94	3 500 000	- 1 483 125 00	15 585 94	0 00	15 585 94
8 Aug 02 14 Aug 02 Settled	FNMA 30 YEARS SINGLE FAMILY MTG 7 30 YEARS SETTLES AUG CUSIP 01F070682 DONALDSON AND COMPANY INC	- 400 000 000 104 187500	416,750 00	1 011 110	- 413 500 00	3 250 00	0 00	3,250 00
15 Jan 02 17 Jan 02 Settled	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JAN CUSIP 01F052815 GOLDMAN SACHS & COMPANY	- 300 000 000 88 640627	295,921 88	733 330	295 921 88	0 00	0 00	0 00
11 Feb 02 14 Feb 02 Settled	FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES FEB CUSIP 01F060628 MORGAN STANLEY & CO INC	- 1 500,000 000 89 035158	1,485 527 34	3,000 000	- 1 459 687 57	25 839 77	0 00	25 839 77
11 Feb 02 14 Feb 02 Settled	FNMA 30 YR PASS THROUGH 6 30 YEARS SETTLES FEB CUSIP 01F060628 MORGAN STANLEY & CO INC	- 800,000 000 89 035158	782,281 25	1,600 000	- 778 500 03	13,781 22	0 00	13 781 22
3 Jan 02 22 Jan 02 Settled	FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES JAN CUSIP 01F060618 MORGAN STANLEY & CO INC	800 000 000 87 750000	782 000 00	1 733 330	780 750 00	1 250 00	0 00	1 250 00

Portfolio Statement

Account number 5502
Account Name FAMILY CODE FAM5502

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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	Principal	Accrued Interest				

Sales

Fixed Income

3 Jan 02 22 Jan 02 Settled	FNMA 30 YR PASS THROUGHGS 6 30 YEARS SETTLES JAN CUSIP 01F060618 MORGAN STANLEY & CO INC	1,500 000 000 97 750000	1,488 250 00	3 250 000	1 483 806 25	2 343 75	0 00	2,343 75
30 May 02 13 Jun 02 Settled	FNMA 30 YR PASS THROUGHGS 6 30 YEARS SETTLES JUN CUSIP 01F060667 MORGAN STANLEY & CO INC	- 800 000 000 99 282969	794 343 75	1 600 000	- 789 500 00	4 843 75	0 00	4 843 75
30 May 02 13 Jun 02 Settled	FNMA 30 YR PASS THROUGHGS 6 30 YEARS SETTLES JUN CUSIP 01F060667 MORGAN STANLEY & CO INC	- 1 500 000 000 99 282969	1,489 394 53	3 000 000	1,480,312 50	9 082 03	0 00	9 082 03
8 Apr 02 13 May 02 Settled	FNMA 30 YR PASS THROUGHGS 6 30 YEARS SETTLES MAY CUSIP 01F060658 MORGAN STANLEY & CO INC	- 800,000 000 99 058594	792,488 75	1 600 000	780 000 00	12 488 75	0 00	12 488 75
7 May 02 13 May 02 Settled	FNMA 30 YR PASS-THROUGHGS 6 30 YEARS SETTLES MAY CUSIP 01F060659 MORGAN STANLEY & CO INC	1 500 000 000 99 058594	1 485 878 91	3 000 000	- 1 462 500 00	23 378 91	0 00	23 378 91
9 Apr 02 12 Apr 02 Settled	FNMA 30 YR PASS-THROUGHGS 6 5 30 YEARS SETTLES APR CUSIP 01F062648 MORGAN STANLEY & CO INC	1 000 000 000 100 414063	1 004 140 63	1 805 560	- 898 457 42	5 683 21	0 00	5 683 21
9 Apr 02 11 Apr 02 Settled	FNMA 30 YR PASS THROUGHGS 6 5 30 YEARS SETTLES APR CUSIP 01F062648 DONALDSON AND COMPANY INC	- 1 911 698 000 100 476563	1 920 806 43	3,451 670	- 1 901 540 12	19 266 31	0 00	19 266 31
9 Apr 02 11 Apr 02 Settled	FNMA 30 YR PASS-THROUGHGS 6 5 30 YEARS SETTLES APR CUSIP 01F062648 MORGAN STANLEY & CO INC	- 550 000 000 100 414062	552 277 34	993 060	- 549 464 38	2 792 96	0 00	2 792 96
9 Apr 02 12 Apr 02 Settled	FNMA 30 YR PASS THROUGHGS 6 5 30 YEARS SETTLES APR CUSIP 01F062648 MORGAN STANLEY & CO INC	- 500 000 000 100 414062	502,070 31	902 780	499 531 25	2 539 06	0 00	2 539 06

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Account number 5502
Account Name FAMILY CODE FAM5502**Investment Transaction Detail**

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

Sales**Fixed Income**

9 Jan 02 14 Jan 02 Settled	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES JAN CUSIP 01F062614 MORGAN STANLEY & CO INC	- 1 000 000 000 100 261719	1,002,617 19	2 347 220	- 899 375 00	3,242 19	0 00	3 242 19
17 Apr 02 13 May 02 Settled	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES MAY CUSIP 01F062655 MORGAN STANLEY & CO INC	- 500 000 000 100 480468	502 402 34	1,083 330	500,312 50	2 089 84	0 00	2 089 84
17 Apr 02 13 May 02 Settled	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES MAY CUSIP 01F062655 MORGAN STANLEY & CO INC	- 550,000 000 100 480469	552 642 58	1 191 670	- 550 343 75	2,298 83	0 00	2,298 83
17 Apr 02 15 May 02 Settled	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES MAY CUSIP 01F062655 MORGAN STANLEY & CO INC	- 1,000 000 000 100 480469	1 004 804 69	2,166 670	- 1 000,538 56	4 266 13	0 00	4 266 13
7 May 02 15 May 02 Settled	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES MAY CUSIP 01F062655 DONALDSON AND COMPANY INC	- 1,911,698 000 101 375000	1 937 981 82	4 142 010	- 1 911,698 00	26 285 62	0 00	26,285 62
11 Mar 02 13 Mar 02 Settled	FNMA 30 YR PASS-THROUGHS 7 30 YEARS SETTLES MAR CUSIP 01F070633 UBS WARBURG LLC	- 400 000 000 102 171875	408 687 50	933 330	- 408,687 50	0 00	0 00	0 00
7 May 02 13 May 02 Settled	FNMA 30 YR PASS-THROUGHS 7 30 YEARS SETTLES MAY CUSIP 01F070659 DONALDSON AND COMPANY INC	- 400 000 000 103 203125	412 812 50	933 330	408 750 00	4 062 50	0 00	4 062 50
28 Feb 02 11 Oct 02 Settled	FNMA 30 YR PASS-THROUGHS 7 5 30 YEARS SETTLES MAR CUSIP 01F072839 DONALDSON AND COMPANY INC	- 550 000 000 104 000000	572,000 00	1,375 000	571,828 13	171 87	0 00	171 87
9 Apr 02 16 Apr 02 Settled	FNMA 6 5 TBA POOL 15YR APR CUSIP 01F062440 DONALDSON AND COMPANY INC	- 660,151 000 102 546875	676 864 22	1,787 810	- 673 560 32	3 403 90	0 00	3,403 90
8 Jul 02 15 Jul 02 Settled	FNMA 7 TBA POOL 30YR JULY CUSIP 01F070874 DONALDSON AND COMPANY INC	- 400,000 000 103 714845	414 859 38	1 088 890	411 500 00	3 359 38	0 00	3 359 38

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Account number 5502
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Investment Transaction Detail

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

Sales

Fixed Income

17 Jun 02	GNMA 1 30 YEARS SINGLE FAMILY MTG 6 30	- 500 000 000	499 882 81	1 583 330	- 490 825 00	8 257 81	0 00	8 257 81
20 Jun 02	YEARS SETTLES JUN							
Settled	CUSIP 01N060668	99 976582						
	MORGAN STANLEY & CO INC							
18 Apr 02	GNMA 1 30 YR SF PASS-THROUGHS 6 5 30	- 125 000 000	126 181 41	383 880	- 124 887 50	1 503 91	0 00	1 503 91
18 Apr 02	YEARS SETTLES APR							
Settled	CUSIP 01N062649	100 953128						
	MORGAN STANLEY & CO INC							
18 Apr 02	GNMA 1 30 YR SF PASS-THROUGHS 6 5 30	- 300 000 000	302 785 63	920 830	289,250 00	3 515 63	0 00	3 515 63
18 Apr 02	YEARS SETTLES APR							
Settled	CUSIP 01N062649	100 921877						
	DONALDSON AND COMPANY INC							
8 Aug 02	GNMA 1 30 YR SF PASS THROUGHS(SF) 6 5	- 300 000 000	309 837 50	1 083 330	- 308 460 94	3 476 56	0 00	3 476 56
21 Aug 02	30YRS SETTLES AUG							
Settled	CUSIP 01N062680	103 312500						
	DONALDSON AND COMPANY INC							
8 Aug 02	GNMA 1 30 YR SF PASS THROUGHS(SF) 6 5	125 000 000	129 238 28	451 390	- 127 773 44	1 464 84	0 00	1 464 84
21 Aug 02	30YRS SETTLES AUG							
Settled	CUSIP 01N062680	103 390624						
	MORGAN STANLEY & CO INC							
19 Mar 02	GNMA 1 30 YR SINGLE FAMILY	500,000 000	487 695 31	1 686 670	496 718 75	- 9 023 44	0 00	- 9,023 44
21 Mar 02	PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAR							
Settled	CUSIP 01N060835	87 539082						
	MORGAN STANLEY & CO INC							
9 Jul 02	GNMA 1 30 YR SINGLE FAMILY	125 000 000	128 017 58	473 860	127 382 81	634 77	0 00	634 77
22 Jul 02	PASS-THROUGHS(SF) 6 5 30 YEARS SETTLES							
Settled	JUL CUSIP 01N062872	102 414064						
	MORGAN STANLEY & CO INC							
9 Jul 02	GNMA 1 30 YR SINGLE FAMILY	300,000 000	307 710 94	1,137 500	305 718 75	1 892 19	0 00	1 892 19
22 Jul 02	PASS THROUGHS(SF) 6 5 30 YEARS SETTLES							
Settled	JUL CUSIP 01N062872	102 570313						
	DONALDSON AND COMPANY INC							
8 Aug 02	GNMA 1 30 YR SINGLE FAMILY	- 500,000 000	534 375 00	2 222 220	533 593 75	781 25	0 00	781 25
21 Aug 02	PASS-THROUGHS(SF) 6 30 YEARS SETTLES AUG							
Settled	CUSIP 01N060882	108 875000						
	MORGAN STANLEY & CO INC							

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Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Fixed Income								
18 Aug 02 21 Aug 02 Settled	GNMA POOL # 0285478 SER 2020 10 5 DUE 12-15-2020 REG CUSIP 382203FT3 SOUTHWEST SECURITIES INC	8,178 850	9 160 43	47 710	- 8 227 85	- 87 42	0 00	67 42
18 Aug 02 21 Aug 02 Settled	GNMA POOL # 0303751 SER 2022 8 DUE 01 15-2022 REG CUSIP 38223CL89 SOUTHWEST SECURITIES INC	- 892 334 010	960,085 63	3 865 830	- 853 124 27	6 971 38	0 00	6 971 38
18 Aug 02 21 Aug 02 Settled	GNMA POOL # 0407015 SER 2025 8 5 DUE 02-15 2025 REG CUSIP 38206CDU0 SOUTHWEST SECURITIES INC	23 687 170	25,818 02	125 020	- 25,700 58	118 44	0 00	118 44
23 Aug 02 23 Aug 02 Settled	GNMA POOL # 0407015 SER 2025 8 5 DUE 02-15-2025 REG CUSIP 38206CDU0	- 0 010	0 01	000	- 0 01	0 00	0 00	0 00
18 Aug 02 21 Aug 02 Settled	GNMA POOL # 0434888 SER 2030 8 DUE 12 15-2030 REG CUSIP 38207LF37 BANK OF NEW YORK - COUNTRYWIDE	- 58 070 430	58 985 38	280 350	- 58,715 00	280 38	0 00	280 38
18 Aug 02 21 Aug 02 Settled	GNMA POOL # 0530132 SER 2030 8 5 DUE 09-15-2030 REG CUSIP 38212C4R8 SOUTHWEST SECURITIES INC	- 118 981 270	128 478 19	627 850	- 128 098 94	2 378 25	0 00	2 378 25
18 Mar 02 21 Mar 02 Settled	GNMA POOL # 0530554 SER 2031 8 DUE 01 15-2031 REG CUSIP 38212DMB2 MORGAN STANLEY & CO INC	- 124,652 820	131 031 33	554 010	- 128 852 97	1 178 38	0 00	1 178 38
18 Aug 02 21 Aug 02 Settled	GNMA POOL # 0532280 SER 2030 8 DUE 06-15-2030 REG CUSIP 38212FJZ8 BANK OF NEW YORK - COUNTRYWIDE	- 78,613 830	81 076 63	383 070	- 80 388 42	1 580 21	0 00	1 580 21
18 Aug 02 21 Aug 02 Settled	GNMA POOL # 0781384 SER 2015 11 DUE 08-15-2015 REG CUSIP 38225BRD2 SOUTHWEST SECURITIES INC	- 320 825 520	385 741 09	1 960 800	- 388 751 41	- 4 010 32	0 00	- 4 010 32
23 Aug 02 23 Aug 02 Settled	GNMA POOL # 0781384 SER 2015 11 DUE 09-15-2015 REG CUSIP 38225BRD2	- 0 010	0 01	000	- 0 01	0 00	0 00	0 00

Portfolio Statement

Account number 5502
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Investment Transaction Detail

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

Sales

Fixed Income

29 Jan 02 31 Jan 02 Settled	GNMA POOL # 403965 8 DUE 09 15-2024 REG CUSIP 36205XW26 AMHERST CAPITAL	- 815 140 630 106 312501	866 596 39	5 434 270	- 838 321 18	28 275 21	0 00	28 275 21
18 Aug 02 21 Aug 02 Settled	GNMA POOL # 457932 SER 2028 8 DUE 12 15 2028 REG CUSIP 36208QVZ6 BANK OF NEW YORK - COUNTRYWIDE	- 322 660 360 102 281250	330 021 05	1 075 530	- 314 190 53	15 830 52	0 00	15 830 52
18 Aug 02 21 Aug 02 Settled	GNMA POOL # 482928 SER 2029 8 5 DUE 01 15-2029 REG CUSIP 36209VPM0 BANK OF NEW YORK COUNTRYWIDE	425 828 980 103 531253	440 864 01	1 537 710	424,629 36	18 234 65	0 00	18 234 65
18 Aug 02 21 Aug 02 Settled	GNMA POOL # 500957 SER 2028 7 5 DUE 08 15-2028 REG CUSIP 36210SQJ0 SPEAR LEEDS AND KELLOGG	382 828 810 105 781255	415 537 13	1 638 780	- 393,563 37	21 873 78	0 00	21 873 78
18 Aug 02 21 Aug 02 Settled	GNMA POOL # 571318 SER 2031 8 DUE 01-15-2031 REG CUSIP 36200SVH0 BANK OF NEW YORK - COUNTRYWIDE	76,837 550 107 000000	82 218 18	384 190	82 168 15	48 03	0 00	48 03
18 Aug 02 21 Aug 02 Settled	GNMA POOL # 581829 SER 2032 8 5 DUE 05-15 2032 REG CUSIP 36201FPN1 BANK OF NEW YORK - COUNTRYWIDE	- 195 421 150 103 468750	202,189 82	705 690	- 196 474 61	5 725 21	0 00	5 725 21
18 Aug 02 21 Aug 02 Settled	GNMA POOL # 780589 SER 2027 7 DUE 08-15-2027 REG CUSIP 36225AUN8 SOUTHWEST SECURITIES INC	404,006 230 104 658250	422,817 77	1 571 140	- 411,078 34	11,741 43	0 00	11 741 43
23 Aug 02 23 Aug 02 Settled	GNMA POOL # 780589 SER 2027 7 DUE 08-15-2027 REG CUSIP 36225AUN8	- 0 100 0 000000	0 10	000	0 10	0 00	0 00	0 00
18 Aug 02 22 Aug 02 Settled	GNMA POOL # 780847 SER 2017 8 5 DUE 12 15-2017 REG CUSIP 36225A5G1 LEGG MASON WOOD WALKER INC	107,843 710 111 312500	120 043 53	589 180	117 381 15	2 682 38	0 00	2 682 38
23 Aug 02 23 Aug 02 Settled	GNMA POOL # 780847 SER 2017 8 5 DUE 12 15-2017 REG CUSIP 36225A5G1	- 0 020 0 000000	0 02	000	- 0 02	0 00	0 00	0 00

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Account number 5502
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Transtation	
Sales								
Fixed Income								
16 Aug 02 21 Aug 02 Settled	GNMA POOL # 781162 SER 2012 7 DUE 12-15-2012 REG CUSIP 36225BJF8 SPEAR LEEDS AND KELLOGG	240,547.500 108.468750	258,107.82	935.460	- 236,525.85	19,582.07	0.00	19,582.07
23 Aug 02 23 Aug 02 Settled	GNMA POOL # 781162 SER 2012 7 DUE 12-15-2012 REG CUSIP 36225BJF8	- 0.090 0.000000	0.09	0.00	- 0.09	0.00	0.00	0.00
21 Aug 02 26 Aug 02 Settled	GNMA REMIC TR 1998 15 CL A 8 5 07-20-2022 CUSIP 3837H1MV0 CREDIT SUISSE FIRST BOSTON CORPORATION	383,608.700 100.158250	384,208.09	1,731.560	390,679.45	- 6,473.38	0.00	- 6,473.38
3 Sep 02 3 Sep 02 Settled	GNMA REMIC TR 1998-15 CL A 8 5 07 20-2022 CUSIP 3837H1MV0	0.020 0.000000	0.02	0.00	- 0.02	0.00	0.00	0.00
8 Aug 02 21 Aug 02 Settled	GNMA TBA POOL 8 30 YR AUG CUSIP 01N080884 MORGAN STANLEY & CO INC	- 500,000.000 101.843750	509,218.75	1,668.670	499,375.00	9,843.75	0.00	9,843.75
9 Jul 02 22 Jul 02 Settled	GNMA TBA POOL 8 30 YR JUL CUSIP 01N080878 MORGAN STANLEY & CO INC	500,000.000 100.218750	501,093.75	1,750.000	- 497,968.75	3,125.00	0.00	3,125.00
15 May 02 21 May 02 Settled	GNMA TBA POOL 8 30 YR MAY CUSIP 01N080850 MORGAN STANLEY & CO INC	- 500,000.000 98.464844	492,324.22	1,668.670	- 490,158.25	2,167.97	0.00	2,167.97
17 Jun 02 20 Jun 02 Settled	GNMA TBA POOL 8 5 TBA CUSIP 01N082684 DONALDSON AND COMPANY INC	- 300,000.000 102.300780	308,902.34	1,029.170	302,062.50	4,839.84	0.00	4,839.84
17 Jun 02 20 Jun 02 Settled	GNMA TBA POOL 8 5 TBA CUSIP 01N082684 MORGAN STANLEY & CO INC	125,000.000 102.300784	127,875.98	428.820	- 125,937.50	1,938.48	0.00	1,938.48
15 May 02 21 May 02 Settled	GNMA TBA POOL 8 5 30 YR MAY CUSIP 01N082658 DONALDSON AND COMPANY INC	- 300,000.000 101.046877	303,140.63	1,083.330	- 301,500.00	1,640.63	0.00	1,640.63
15 May 02 21 May 02 Settled	GNMA TBA POOL 8 5 30 YR MAY CUSIP 01N082658 MORGAN STANLEY & CO INC	- 125,000.000 101.113280	128,391.60	451.390	125,664.08	727.54	0.00	727.54

The Northern Trust Company

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Investment Transaction Detail

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

Sales

Fixed Income

15 Jan 02	GNMA TBA POOL 7 30 YR JAN	384 000 000	442 560 00	2 698 670	- 442 560 00	0 00	0 00	0 00
24 Jan 02	CUSIP 01N070818							
Settled	AMHERST CAPITAL	115 250000						
18 Apr 02	GNMA 8 TBA POOL 30YR APR	- 500 000 000	492 148 44	1,416 870	- 488 093 75	8 054 69	0 00	6 054 69
18 Apr 02	CUSIP 01N060843							
Settled	MORGAN STANLEY & CO INC	98 429688						
18 Mar 02	GNMA 8 5 TBA POOL 30YR MAR	- 300 000 000	300 281 25	1 083 330	303 429 88	- 3 148 44	0 00	3 148 44
21 Mar 02	CUSIP 01N062831							
Settled	UBS WARBURG LLC	100 093750						
18 Mar 02	GNMA 8 5 TBA POOL 30YR MAR	125 000 000	125 112 30	451 390	- 127 324 22	2 211 92	0 00	- 2 211 92
21 Mar 02	CUSIP 01N062831							
Settled	MORGAN STANLEY & CO INC	100 089840						
28 Feb 02	GNMA 8 TBA POOL 30YR MAR	- 500,000 000	528,437 50	2 222 220	528 750 00	312 50	0 00	312 50
21 Mar 02	CUSIP 01N080833							
Settled	LEHMAN BROTHERS INC	105 687500						
18 Aug 02	GNMA POOL# 00290373	63 141 960	70 008 86	333 250	- 69 692 85	315 71	0 00	315 71
21 Aug 02	SERIES 00002020 08 5000% DUE 08 15-2020							
Settled	CUSIP 38220WQ26	110 875018						
	SOUTHWEST SECURITIES INC							
Total United States - USD			84,663,509 84	225,920 010	- 83,794,281 38	869,228 46	0 00	869,228 46
Total government mortgage backed securities			84,663,509 84	225,920 010	- 83,794,281 38	869,228 46	0 00	869 228 46

Commercial mortgage-backed

United States - USD

13 Feb 02	CMO BEAR STEARNS COML MTG SECS INC 6 8	- 398 092 900	418 775 07	1 353 520	416 821 90	1 953 17	0 00	1 953 17
22 Feb 02	DUE 08 15 2008 BEO FINAL MAT 07-15-31							
Settled	CUSIP 07383FBD9	105 185311						
	AMHERST SECURITIES							
22 Aug 02	CMO BEAR STEARNS COML MTG SECS INC 6 8	- 444 799 110	477,047 04	2 184 480	484 154 83	12,892 21	0 00	12 892 21
27 Aug 02	DUE 08 15-2008 BEO FINAL MAT 07-15-31							
Settled	CUSIP 07383FBD9	107 250000						
	CREDIT SUISSE FIRST BOSTON CORPORATION							
3 Sep 02	CMO BEAR STEARNS COML MTG SECS INC 6 8	- 0 030	0 03	000	0 03	0 00	0 00	0 00
3 Sep 02	DUE 08-15-2008 BEO FINAL MAT 07-15-31							
Settled	CUSIP 07383FBD9	0 000000						

Portfolio Statement

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Investment Transaction Detail

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

Sales

Fixed Income

13 Feb 02 19 Feb 02 Settled	CMO DLJ COML MTG CORP SER 1999-CG3 CL A-1A 7 12 DUE 10-10-2032 BEO CUSIP 23322BFZ8 DONALDSON LUFKIN & JENRETTE SECURITIES CORP	- 499 999 880 108 887500	533,437 48	1 780 000	- 528,554 66	4 882 82	0 00	4 882 82
22 Aug 02 27 Aug 02 Settled	CMO DLJ COML MTG CORP SER 1999-CG3 CL A 1A 7 12 DUE 10-10-2032 BEO CUSIP 23322BFZ8 LEGG MASON WOOD WALKER INC	- 482 787 180 108 750000	503 259 31	2 379 650	489 195 52	14 063 79	0 00	14 063 79
3 Sep 02 3 Sep 02 Settled	CMO DLJ COML MTG CORP SER 1999-CG3 CL A-1A 7 12 DUE 10-10-2032 BEO CUSIP 23322BFZ8	- 0 010 0 000000	0 01	000	0 01	0 00	0 00	0 00
22 Aug 02 27 Aug 02 Settled	CMO LB COML CONDUIT MTG TR 8 33 DUE 02-18-2030 BEO CUSIP 501773AZ8 LEHMAN BROTHERS INC	- 511 755 990 100 812500	515 914 00	2 339 590	521 252 93	- 5 338 93	0 00	- 5,338 93
3 Sep 02 3 Sep 02 Settled	CMO LB COML CONDUIT MTG TR 8 33 DUE 02 18-2030 BEO CUSIP 501773AZ8	- 0 030 0 000000	0 03	000	- 0 03	0 00	0 00	0 00
14 Feb 02 25 Feb 02 Settled	MORGAN J P COML MTG FIN CORP SER 1998-C2CL A 8 47 CMO CTF 11 25-27 BEO CUSIP 817059AS9	- 248 805 190 104 046875	258 874 02	849 600	- 255 511 24	3 362 78	0 00	3 362 78
22 Aug 02 27 Aug 02 Settled	MORGAN J P COML MTG FIN CORP SER 1998-C2CL A 8 47 CMO CTF 11-25-27 BEO CUSIP 817059AS9 CHASE SECURITIES INC (CSI)	- 268,079 230 103 749885	278,132 19	1,252 870	275 304 78	2 827 43	0 00	2 827 43
3 Sep 02 3 Sep 02 Settled	MORGAN J P COML MTG FIN CORP SER 1998-C2CL A 8 47 CMO CTF 11 25-27 BEO CUSIP 817059AS9	- 0 050 0 000000	0 05	000	- 0 05	0 00	0 00	0 00
13 Feb 02 21 Feb 02 Settled	MORGAN ST CAP I INC SER 1998-WF1 CL A1 8 25 MTG PASSTHRU CTF DUE 07-15-2007 CUSIP 81745MER0 MORGAN STANLEY & CO INC OTHER CHARGES 01	- 490 215 690 104 000000	509,824 32	1 531 920	- 498 871 07	10,953 25	0 00	10 953 25
22 Aug 02 27 Aug 02 Settled	MORGAN ST CAP I INC SER 1998-WF1 CL A1 8 25 MTG PASSTHRU CTF DUE 07-15-2007 CUSIP 81745MER0 MORGAN STANLEY & CO INC	- 438,895 060 104 218750	457 410 95	1 981 120	- 446 644 32	10 766 63	0 00	10,766 63

Portfolio Statement

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Account Name: FAMILY CODE FAM5502

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Investment Transaction Detail

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

Sales

Fixed Income

3 Sep 02	MORGAN ST CAP I INC SEF 1998 WF1 CL A1	- 0 040	0 04	000	- 0 04	0 00	0 00	0 00
3 Sep 02	8 25 MTG PASSTHRU CTF DUE 07-15-2007							
Settled	CUSIP 81745MER0	0 000000						
22 Aug 02	PVTPL CMO MORGAN STANLEY DEAN WITTER	507 218 890	504,683 59	631 930	507 188 97	- 2 485 38	0 00	2 485 38
27 Aug 02	CAPI TR 2000-XLF CL A VAR 07-05 2003							
Settled	BEOCUSIP 81746WBS9 LEGG MASON WOOD WALKER INC	89 500000						
Total United States - USD			4,457,358 13	16,284 450	- 4,403,480 36	53,877 77	0 00	53,877 77
Total commercial mortgage backed			4 457,358 13	16 284 450	- 4,403,480 36	53,877 77	0 00	53,877 77

Asset backed securities

United States - USD

23 Aug 02	BANC 1 FINL SVCS HOME EQTY LN TR SER	- 78,447 800	78 153 72	370 670	78 244 64	- 1 090 82	0 00	- 1,090 82
28 Aug 02	1999 1 CL A 2 6 3 05-25-2018 REG							
Settled	CUSIP 058919AB7 LEGG MASON WOOD WALKER INC	89 625000						
9 Sep 02	BANC 1 FINL SVCS HOME EQTY LN TR SER	0 020	0 02	000	- 0 02	0 00	0 00	0 00
9 Sep 02	1999 1 CL A-2 6 3 05-25 2018 REG							
Settled	CUSIP 058919AB7	0 000000						
23 Aug 02	BOMBARDIER CAP MTG SECURITIZATION CORP	- 416 441 690	405 118 68	2 082 950	- 416 506 76	- 11 387 08	0 00	11 387 08
28 Aug 02	1999 B CTF CL A-1B 6 6 9 15 10 BEO							
Settled	CUSIP 09774XBB7 LEGG MASON WOOD WALKER INC	97 281250						
23 Aug 02	CASE EQUIP RECEIVABLES TR CASE 99-B A4	385 152 550	389 124 44	859 670	394 816 77	5,792 33	0 00	- 5 792 33
28 Aug 02	8 9 DUE 08-15-2006 BEO							
Settled	CUSIP 147444AU7 BANC ONE CAPITAL MARKETS	101 031250						
3 Sep 02	CASE EQUIP RECEIVABLES TR CASE 99 B A4	- 0 010	0 01	000	- 0 01	0 00	0 00	0 00
3 Sep 02	8 9 DUE 08 15-2006 BEO							
Settled	CUSIP 147444AU7	0 000000						
23 Aug 02	CHASE FDG TR 2000-3 MTG LN AST BKD CTF	87 078 530	88 943 47	468 010	88 521 79	- 1 578 32	0 00	- 1 578 32
28 Aug 02	CL IA 2 7 166 DUE 08-25 2015 BEO							
Settled	CUSIP 181551DG8 BEAR STEARNS SECURITIES CORP	89 843750						
3 Sep 02	CHASE FDG TR 2000 3 MTG LN AST BKD CTF	- 0 010	0 01	000	- 0 01	0 00	0 00	0 00
3 Sep 02	CL IA 2 7 166 DUE 08-25-2015 BEO							
Settled	CUSIP 181551DG8	0 000000						

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Fixed Income								
23 Aug 02 28 Aug 02 Settled	CIT EQUIP COLL TR SER 2000-2 CL-A3 RECEIVABLE-BKD NT 8 84 06-20-2004 BEO CUSIP 125584AL8 BANC ONE CAPITAL MARKETS	- 246 006 350 101 031250	248 543 29	373 930	- 251 282 04	- 2 738 75	0 00	- 2 738 75
3 Sep 02 3 Sep 02 Settled	CIT EQUIP COLL TR SER 2000-2 CL-A3 RECEIVABLE-BKD NT 8 84 06-20-2004 BEO CUSIP 125584AL8	0 030 0 000000	0 03	0 00	- 0 03	0 00	0 00	0 00
23 Aug 02 28 Aug 02 Settled	CIT EQUIP COLL TR 2001-1 RECEIVABLE-BKD NT A-3 5 23 DUE 10-20-2004 BEO CUSIP 125584AT1 BANC ONE CAPITAL MARKETS	- 127,502 800 100 500000	128 140 12	148 180	128 743 88	- 1 603 74	0 00	- 1 603 74
23 Aug 02 28 Aug 02 Settled	CNH EQUIP TR 2000-B AST BKD NT CL A-3 8 88 DUE 03-15-2005 BEO CUSIP 12613XAH4 SALOMON BROS INC	- 295 488 230 100 718750	297,620 11	734 140	- 300 171 08	- 2,550 97	0 00	- 2,550 97
3 Sep 02 3 Sep 02 Settled	CNH EQUIP TR 2000-B AST BKD NT CL A-3 8 88 DUE 03-15-2005 BEO CUSIP 12613XAH4	0 020 0 000000	0 02	0 00	- 0 02	0 00	0 00	0 00
23 Aug 02 28 Aug 02 Settled	CONTIMORTGAGE HOME EQTY LN TR PASSTHRU 8 28 DUE 09-15 2016 CUSIP 21075WHJ7 LEGG MASON WOOD WALKER INC	101,705 290 99 887500	101,387 48	478 030	102,682 74	- 1,275 28	0 00	- 1 275 28
3 Sep 02 3 Sep 02 Settled	CONTIMORTGAGE HOME EQTY LN TR PASSTHRU 8 28 DUE 09-15 2016 CUSIP 21075WHJ7	- 0 010 0 000000	0 01	0 00	- 0 01	0 00	0 00	0 00
23 Aug 02 28 Aug 02 Settled	CONTIMORTGAGE HOME EQTY LN TR 1999 3 PT CTF CL A-3 8 83 DUE 11-25-2022 BEO CUSIP 21075WKR5 LEGG MASON WOOD WALKER INC OTHER CHARGES 01	- 131 688 480 99 750000	131,380 28	684 460	133,808 87	2 448 59	0 00	2 448 59
3 Sep 02 3 Sep 02 Settled	CONTIMORTGAGE HOME EQTY LN TR 1999-3 PT CTF CL A-3 8 83 DUE 11-25-2022 BEO CUSIP 21075WKR5	- 0 030 0 000000	0 03	0 00	- 0 03	0 00	0 00	0 00
22 Aug 02 27 Aug 02 Settled	DEALER AUTO RECEIVABLES TR AST BKD SER 2000-1 CL A3 7 07 DUE 05-17-2004 BEO CUSIP 24227TAE3 CHASE SECURITIES INC (CSI)	- 217 440 470 100 750000	218 071 27	512 430	221,415 55	- 2 344 28	0 00	2,344 28

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Investment Transaction Detail

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

Sales

Fixed Income

3 Sep 02 3 Sep 02 Settled	DEALER AUTO RECEIVABLES TR AST BKD SER 2000 1 CL A3 7 07 DUE 05 17-2004 BEO CUSIP 24227TAE3	0 010 0 000000	0 01	000	0 01	0 00	0 00	0 00
23 Aug 02 28 Aug 02 Settled	EQCC HOME EQTY LN TR SER 1994 1 AST BKD NT DTD 03/15/94 5 8 DUE 03-15-2009 BEO CUSIP 268917AE1 B A SECURITIES INC	- 561 339 090 100 000000	561,339 09	8 601 970	- 562,084 56	- 745 47	0 00	745 47
3 Sep 02 3 Sep 02 Settled	EQCC HOME EQTY LN TR SER 1994 1 AST BKD NT DTD 03/15/94 5 8 DUE 03 15-2009 BEO CUSIP 268917AE1	0 020 0 000000	0 02	000	- 0 02	0 00	0 00	0 00
23 Aug 02 28 Aug 02 Settled	FIRSTPLUS HOME LN OWNER TR SER 1997 2 CL A8 7 58 ABS CTF DUE 04 10-2023 BEO CUSIP 337925BL4 B A SECURITIES INC	- 295 824 080 100 000000	295 824 08	1 681 780	- 300 307 65	- 4 483 57	0 00	4,483 57
31 Oct 01 5 Nov 01 Pending	REVERSAL GREEN TREE FINL CORP SER 96 8 CL A8 7 6 MFD SR SUB PASSTHRU CTF DUE 10CUSIP 393505QN5 MORGAN STANLEY & CO INC	200 921 400 106 250000	- 213 478 89	848 330	209,679 79	3 789 20	0 00	- 3 789 20
31 Oct 01 5 Nov 01 Pending	GREEN TREE FINL CORP SER 96 8 CL A6 7 6 MFD SR SUB PASSTHRU CTF DUE 10-25-2027 CUSIP 393505QN5 MORGAN STANLEY & CO INC	- 200 921 400 106 250000	213 478 89	848 330	- 209 743 11	3 735 88	0 00	3 735 88
13 Feb 02 7 Mar 02 Settled	GREEN TREE FINL CORP SER 96-8 CL A6 7 6 MFD SR SUB PASSTHRU CTF DUE 10-25 2027 CUSIP 393505QN5	- 519 975 710 105 000000	545 974 50	439 090	- 542 805 89	3,168 61	0 00	3 168 61
23 Aug 02 28 Aug 02 Settled	GREEN TREE FINL CORP SER 96-8 CL A6 7 6 MFD SR SUB PASSTHRU CTF DUE 10-25-2027 CUSIP 393505QN5 LEHMAN BROTHERS INC	- 363 840 670 99 625000	362 575 89	898 810	379 918 97	- 17,344 08	0 00	- 17 344 08
3 Sep 02 3 Sep 02 Settled	GREEN TREE FINL CORP SER 96-8 CL A6 7 6 MFD SR SUB PASSTHRU CTF DUE 10-25-2027 CUSIP 393505QN5	- 0 040 0 000000	0 04	000	0 04	0 00	0 00	0 00
23 Aug 02 28 Aug 02 Settled	GREEN TREE FINL CORP 1999 1 MTG PASSTHRUCTF CL A-3 5 61 DUE 05 01 2013 BEO CUSIP 393505S88 LEHMAN BROTHERS INC	- 13 166 600 97 875077	12 886 82	55 400	- 13,207 75	- 320 93	0 00	- 320 93

Portfolio Statement

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Account number 5502
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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Fixed Income								
23 Aug 02 28 Aug 02 Settled	GRREN TREE FINL CORP SER 1997-2 CL A5 8 91 AST BACKED CTF DUE 04-15-2028 BEO CUSIP 393505SS2 LEHMAN BROTHERS INC	- 28,540 840 89 250000	28,326 78	71 220	- 28,977 88	651 08	0 00	- 651 08
3 Sep 02 3 Sep 02 Settled	GRREN TREE FINL CORP SER 1997-2 CL A5 8 91 AST BACKED CTF DUE 04-15-2028 BEO CUSIP 393505SS2	- 0 020 0 000000	0 02	0 00	0 02	0 00	0 00	0 00
23 Aug 02 28 Aug 02 Settled	IKON RECEIVABLES LLC SER 2000-1 CL A3 FLT RT 03-15-2004 BEO CUSIP 45171WAM9 BEAR, STEARNS, SECURITIES CORP	- 338,862 870 89 468750	337 062 76	241 060	- 338 968 87	- 1 806 11	0 00	- 1 806 11
3 Sep 02 3 Sep 02 Settled	IKON RECEIVABLES LLC SER 2000-1 CL A3 FLT RT 03-15-2004 BEO CUSIP 45171WAM9	- 0 020 0 000000	0 02	0 00	- 0 02	0 00	0 00	0 00
3 Sep 02 3 Sep 02 Settled	INDYMAC ABS INC SER 2001-B CLASS-AF1 4 866 DUE 12-25-2018 BEO CUSIP 456808CH3	- 0 010 0 000000	0 01	0 00	- 0 01	0 00	0 00	0 00
23 Aug 02 28 Aug 02 Settled	MONEY STORE TR SER 1997-C CL AF-6 6 67 ABS CTF DUE 02-15-2025 CUSIP 60935BCE7 LEGG MASON WOOD WALKER INC	- 95 925 870 100 000000	95 925 87	478 870	- 97 334 78	- 1 408 91	0 00	- 1,408 91
3 Sep 02 3 Sep 02 Settled	MONEY STORE TR SER 1997-C CL AF-6 6 67 ABS CTF DUE 02-15-2025 CUSIP 60935BCE7	- 0 020 0 000000	0 02	0 00	- 0 02	0 00	0 00	0 00
23 Aug 02 28 Aug 02 Settled	MONEY STORE TR 7 625 ABS DUE 12-15-2027 CUSIP 60935BBG3 LEGG MASON WOOD WALKER INC	- 125 149 270 100 082500	125 227 49	715 700	- 128,747 32	- 3,518 83	0 00	- 3,518 83
3 Sep 02 3 Sep 02 Settled	MONEY STORE TR 7 625 ABS DUE 12-15-2027 CUSIP 60935BBG3	- 0 020 0 000000	0 02	0 00	- 0 02	0 00	0 00	0 00
23 Aug 02 28 Aug 02 Settled	MONEY STORE 7 69 ABS DUE 05-15-2024 CUSIP 60935BAX7 LEGG MASON WOOD WALKER INC	- 101 043 840 100 158250	101 201 72	582 770	- 103 601 50	- 2 388 78	0 00	- 2,388 78
3 Sep 02 3 Sep 02 Settled	MONEY STORE 7 69 ABS DUE 05-15-2024 CUSIP 60935BAX7	- 0 010 0 000000	0 01	0 00	0 01	0 00	0 00	0 00

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Investment Transaction Detail

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

Sales

Fixed Income

23 Aug 02	NEWCOURT EQUIP TR SECS SER 1999-1 REC	527 407 870	533 341 21	841 510	541 684 37	8 323 18	0 00	8 323 18
28 Aug 02	BKD NT CL A 4 7 18 10-20 2005 BEO							
Settled	CUSIP 65118NAT8 LEGG MASON WOOD WALKER INC	101 125000						
3 Sep 02	NEWCOURT EQUIP TR SECS SER 1999-1 REC	0 010	0 01	000	0 01	0 00	0 00	0 00
3 Sep 02	BKD NT CL A 4 7 18 10 20 2005 BEO							
Settled	CUSIP 65118NAT8	0 000000						
21 Aug 02	NORWEST AST SECS CORP SER 1997-18 CL A1	- 72 899 360	72 625 88	341 720	- 74 083 87	- 1 457 88	0 00	- 1 457 88
28 Aug 02	8 75 MTG PASS THRU CTF DUE 12 25 27 BEO							
Settled	CUSIP 66037NVE5 LEHMAN BROTHERS INC	99 625000						
23 Aug 02	OAKWOOD MTG INVS INC SR/SUB P/T CTF SER	101 658 360	101 531 29	472 710	- 103 084 88	1 553 57	0 00	- 1 553 57
28 Aug 02	1998 B CL A-3 8 2 DUE 01-15-15 BEO							
Settled	CUSIP 674135DL8 LEGG MASON WOOD WALKER INC	99 875000						
22 Aug 02	PEOPLES BK CR CARD MASTER TR S-98-1 AST	- 600 000 000	595 687 50	384 000	599,906 25	4 218 75	0 00	- 4 218 75
27 Aug 02	BKD CTF CL A VAR RT 11 15-05 BEO							
Settled	CUSIP 710318AN8 LEGG MASON WOOD WALKER INC	99 281250						
22 Aug 02	TOYOTA AUTO RECEIVABLES 2000-A SER	- 183,447 430	186,371 12	439 050	- 188 047 85	- 1 678 83	0 00	- 1 678 83
27 Aug 02	2000-A CL A 3 AST BKD 7 18 8 15-2004							
Settled	BEOCUSIP 89232RAC7 CHASE SECURITIES INC (CSI)	101 583750						
3 Sep 02	TOYOTA AUTO RECEIVABLES 2000 A SER	- 0 250	0 25	000	0 28	- 0 01	0 00	0 01
3 Sep 02	2000-A CL A-3 AST BKD 7 18 8-15-2004							
Settled	3EOCUSIP 89232RAC7	0 000000						
30 Oct 02	TOYOTA AUTO RECEIVABLES 2000-A SER	- 0 530	0 58	000	- 0 55	0 02	0 00	0 02
30 Oct 02	2000 A CL A 3 AST BKD 7 18 8-15-2004							
Settled	BEOCUSIP 89232RAC7	0 000000						
22 Aug 02	UACSC AUTO TR 1989-A AUTO RECEIVABLE	- 151,253 850	151,253 85	455 020	152 855 48	1 701 81	0 00	1 701 81
27 Aug 02	BKDCTF CL A-4 5 7 DUE 06 08 2004 BEO							
Settled	CUSIP 902533CH8 LEGG MASON WOOD WALKER INC	100 000000						
23 Aug 02	1ST ALLIANCE MTG TR SER 1997-2 AST BKD	243 478 030	243 095 80	1,320 250	- 243 628 20	532 60	0 00	- 532 80
28 Aug 02	CTF CL A1 STEP UP 09 20 ;028 BEO							
Settled	CUSIP 31846LBL9 BANC ONE CAPITAL MARKETS	99 843750						

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Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Fixed Income								
3 Sep 02	1ST ALLIANCE MTG TR SER 1997-2 AST BKD	- 0 010	0 01	000	- 0 01	0 00	0 00	0 00
3 Sep 02	CTF CL A1 STEP UP 09-20-2029 BEO							
Settled	CUSIP 31846LBL9	0 000000						
22 Aug 02	1ST DEP MASTER TR AST BACKED CTF SER	- 80,000 000	58 800 00	39 000	60 009 38	1,209 38	0 00	1 209 38
27 Aug 02	1898 1 08-15-2007 BEO							
Settled	CUSIP 318970AH2 LEGG MASON WOOD WALKER INC	88 000000						
Total United States - USD			6,494,516 49	22,954 390	- 6,577,675 14	- 83,158 65	0 00	- 83,158 65
Total asset backed securities			6,494,516 49	22,954 390	- 6,577,675 14	- 83,158 65	0 00	- 83,158 65
Non-government backed c m o s								
United States - USD								
22 Aug 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP	- 371,508 330	402 157 77	1,140 840	- 393 058 72	9 099 05	0 00	9 099 05
27 Aug 02	PASSTHRU 1899-C1 CL A-1 8 91 08-15-2041							
Settled	CUSIP 22540ALJ5 CREDIT SUISSE FIRST BOSTON CORPORATION	108 250000						
18 Apr 02	CMO CWBMS INC SER 1997-C MTG PASSTHRU	- 0 010	0 01	000	- 0 01	0 00	0 00	0 00
18 Apr 02	CTF CL A-4 7 75 DUE 03-25-2027 BEO							
Settled	CUSIP 128691U29	0 000000						
21 Aug 02	CMO PNC MTG SECS CORP MTG PASSTHRU CTF	- 139 467 250	138,844 25	653 750	- 140 881 82	- 1 917 67	0 00	- 1,917 67
3 Sep 02	98-8 CL III-A-3 8 75 DUE 11-25-2029 REG							
Settled	CUSIP 69348LX87	99 825000						
23 Aug 02	CMO SALOMON BROS MTG SECS VII INC DUE	888,468 960	885,138 20	117 600	889,719 38	- 4,581 18	0 00	- 4,581 18
29 Aug 02	12-25-2029 BEO							
Settled	CUSIP 78548KW46 SALOMON BROS INC	88 825000						
3 Sep 02	CMO SALOMON BROS MTG SECS VII INC DUE	- 0 050	0 05	000	- 0 05	0 00	0 00	0 00
3 Sep 02	12-25-2029 BEO							
Settled	CUSIP 78548KW46	0 000000						
Total United States - USD			1,426,240 28	1,912 290	- 1,423,840 06	2,600 22	0 00	2,600 22
Total non-government backed c m o s			1,426,240 28	1,912 290	- 1,423,840 06	2,600 22	0 00	2,600 22
Total fixed income			402,382,247 93	888,708 050	- 396,570,855 48	5,821,382 45	0 00	5,821,382 45

Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

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

Sales

Other Assets

Miscellaneous

United States - USD

23 Jan 02 23 Jan 02 Settled	&&&CASH HELD ELSEWHERE CUSIP 899689268	- 15 611 000 0 000000	15 611 00	000	15 611 00	0 00	0 00	0 00
28 Feb 02 13 Mar 02 Settled	&&&CASH HELD ELSEWHERE CUSIP 899689268	0 140 0 000000	0 14	000	0 14	0 00	0 00	0 00
31 May 02 11 Jun 02 Settled	&&&CASH HELD ELSEWHERE CUSIP 899689268	0 300 0 000000	0 30	000	- 0 30	0 00	0 00	0 00
31 May 02 11 Jun 02 Settled	&&&CASH HELD ELSEWHERE CUSIP 899689268	0 300 0 000000	0 30	000	0 30	0 00	0 00	0 00
10 Sep 02 10 Sep 02 Settled	&&&CASH HELD ELSEWHERE CUSIP 899689268	0 080 0 000000	0 08	000	0 08	0 00	0 00	0 00
5 Nov 02 12 Dec 02 Settled	&&&CASH HELD ELSEWHERE CUSIP 899689268	0 430 0 000000	0 43	000	0 43	0 00	0 00	0 00
5 Nov 02 12 Dec 02 Settled	&&&CASH HELD ELSEWHERE CUSIP 899689268	- 0 070 0 000000	0 07	000	- 0 07	0 00	0 00	0 00
29 Nov 02 12 Dec 02 Settled	&&&CASH HELD ELSEWHERE CUSIP 899689268	- 0 380 0 000000	0 38	000	0 38	0 00	0 00	0 00
Total United States - USD			15,612 70	000	- 15,612 70	0 00	0 00	0 00
Total miscellaneous			15,612 70	000	- 15,612 70	0 00	0 00	0 00
Total other assets			15,612 70	000	- 15,612 70	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Cash and Cash Equivalents								
Short term Investment funds								
United States - USD								
5 Feb 02 13 Mar 02 Settled	CF BARCLAYS MONEY MKT FD B CUSIP 068479CF1	- 15,616 000 1 000000	15 616 00	000	- 15 616 00	0 00	0 00	0 00
25 Jan 02 28 Jan 02 Settled	MFO TIFF INVT PROG INC SHORT TERM BD FD CUSIP 872468503	- 44 855 050 10 010000	450,000 00	000	- 450 889 23	889 23	0 00	889 23
30 Jan 02 31 Jan 02 Settled	MFO TIFF INVT PROG INC SHORT TERM BD FD CUSIP 872468503	- 189,481 520 10 030000	1,700 000 00	000	- 1 700 000 25	0 25	0 00	0 25
1 Feb 02 6 Feb 02 Settled	MFO TIFF INVT PROG INC SHORT TERM BD FD CUSIP 872468503	11 272 550 9 980000	112,500 00	000	- 113 083 70	- 563 70	0 00	- 563 70
15 Feb 02 21 Feb 02 Settled	MFO TIFF INVT PROG INC SHORT TERM BD FD CUSIP 872468503	- 30 000 000 10 000000	300 000 00	000	- 300 800 05	- 800 05	0 00	800 05
8 Mar 02 11 Mar 02 Settled	MFO TIFF INVT PROG INC SHORT TERM BD FD CUSIP 872468503	- 35,070 140 9 980000	350 000 00	000	351 753 57	1 753 57	0 00	1 753 57
27 Mar 02 1 Apr 02 Settled	MFO TIFF INVT PROG INC SHORT TERM BD FD CUSIP 872468503	- 125 125 120 9 990000	1 250 000 00	000	- 1,254 128 62	4 128 62	0 00	- 4 128 62
27 Mar 02 1 Apr 02 Settled	MFO TIFF INVT PROG INC SHORT TERM BD FD CUSIP 872468503	12 512 510 9 990000	125 000 00	000	- 125 500 50	- 500 50	0 00	- 500 50
28 Mar 02 3 Apr 02 Settled	MFO TIFF INVT PROG INC SHORT TERM BD FD CUSIP 872468503	13 781 380 9 970000	137,500 00	000	- 138 189 63	- 689 63	0 00	689 63
8 Apr 02 10 Apr 02 Settled	MFO TIFF INVT PROG INC SHORT TERM BD FD CUSIP 872468503	- 18 788 770 9 990000	187,500 00	000	188 063 08	563 08	0 00	563 08
8 May 02 15 May 02 Settled	MFO TIFF INVT PROG INC SHORT TERM BD FD CUSIP 872468503	- 100 100 100 9 990000	1 000 000 00	000	- 1 003 003 00	- 3 003 00	0 00	- 3 003 00

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 13 Feb 03

Portfolio Statement

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

Trade date	Security description	Asset ID	Shares/PAR	Price	Principal	Accrued interest	Cost	Market	Transaction	Realized gain/loss
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Sales

Cash and Cash Equivalents

23 May 02	MFO TIEF INVT PROG INC SHORT TERM BD FD	CUSIP 872468503	14 500 000	-	145 000 00	000	145,290 00	-	290 00	0 00
28 May 02	MFO TIEF INVT PROG INC SHORT TERM BD FD	CUSIP 872468503	10 000 000	-	8 000 000 00	000	8 007 992 01	-	7 992 01	- 7 992 01
29 May 02	MFO TIEF INVT PROG INC SHORT TERM BD FD	CUSIP 872468503	10 010 000	-	125 000 000	000	125 250 00	-	250 00	0 00
7 Jun 02	MFO TIEF INVT PROG INC SHORT TERM BD FD	CUSIP 872468503	10 000 000	-	11 000 000 00	000	10 988,209 95	-	13 790 05	0 00
28 Jun 02	MFO TIEF INVT PROG INC SHORT TERM BD FD	CUSIP 872468503	10 010 000	-	137 500 00	000	137 362 32	-	137 68	0 00
28 Jun 02	MFO TIEF INVT PROG INC SHORT TERM BD FD	CUSIP 872468503	9 980 000	-	300 000 00	000	289 417 30	-	582 70	0 00
8 Jul 02	MFO TIEF INVT PROG INC SHORT TERM BD FD	CUSIP 872468503	10 000 000	-	750 000 00	000	748 500 00	-	1 500 00	0 00
9 Jul 02	MFO TIEF INVT PROG INC SHORT TERM BD FD	CUSIP 872468503	10 000 000	-	2 000 000 00	000	1 994 008 00	-	5 994 00	0 00
18 Jul 02	MFO TIEF INVT PROG INC SHORT TERM BD FD	CUSIP 872468503	10 010 000	-	125 000 00	000	124,501 00	-	499 00	0 00
29 Jul 02	MFO TIEF INVT PROG INC SHORT TERM BD FD	CUSIP 872468503	10 020 000	-	499 001 890	000	4,980 039 87	-	19,960 13	0 00
29 Jul 02	MFO TIEF INVT PROG INC SHORT TERM BD FD	CUSIP 872468503	10 020 000	-	5 000 000 00	000	4,980 039 87	-	19,960 13	0 00
8 Aug 02	MFO TIEF INVT PROG INC SHORT TERM BD FD	CUSIP 872468503	10 020 000	-	44 855 050	000	450,000 05	-	0 05	0 05
8 Aug 02	MFO TIEF INVT PROG INC SHORT TERM BD FD	CUSIP 872468503	10 010 000	-	125 000 00	000	124 999 97	-	0 03	0 03
18 Aug 02	MFO TIEF INVT PROG INC SHORT TERM BD FD	CUSIP 872468503	10 010 000	-	12 487 510	000	124 999 97	-	0 03	0 03

Generated by The Northern Trust Company from periodic data on 13 Feb 03

The Northern Trust Company

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Cash and Cash Equivalents								
3 Sep 02 5 Sep 02 Settled	MFO TIFF INVT PROG INC SHORT TERM BD FD CUSIP 872466503	- 14 500 000 10 000000	145 000 00	000	- 145 145 00	- 145 00	0 00	- 145 00
28 Sep 02 27 Sep 02 Settled	MFO TIFF INVT PROG INC SHORT TERM BD FD CUSIP 872466503	- 749,250 750 10 010000	7,500 000 00	000	- 7 500 000 00	0 00	0 00	0 00
22 Oct 02 24 Oct 02 Settled	MFO TIFF INVT PROG INC SHORT TERM BD FD CUSIP 872466503	- 14 514 520 9,890 000000	145 000 00	000	- 145,290 35	- 290 35	0 00	- 290 35
30 Oct 02 5 Nov 02 Settled	MFO TIFF INVT PROG INC SHORT TERM BD FD CUSIP 872466503	50,000 000 10 000000	500 000 00	000	- 500 500 00	- 500 00	0 00	- 500 00
15 Nov 02 18 Nov 02 Settled	MFO TIFF INVT PROG INC SHORT TERM BD FD CUSIP 872466503	- 12 512 510 9 990000	125 000 00	000	- 125 250 22	250 22	0 00	- 250 22
28 Nov 02 12 Dec 02 Settled	MFO TIFF INVT PROG INC SHORT TERM BD FD CUSIP 872466503	- 650,650 650 9 990000	6,500 000 00	000	6,513,013 00	- 13 013 00	0 00	- 13 013 00
29 Nov 02 2 Dec 02 Settled	MFO TIFF INVT PROG INC SHORT TERM BD FD CUSIP 872466503	- 15 045 140 9 970000	150,000 00	000	- 150 601 85	- 601 85	0 00	601 85
19 Dec 02 23 Dec 02 Settled	MFO TIFF INVT PROG INC SHORT TERM BD FD CUSIP 872466503	- 45 045 050 9 990000	450 000 00	000	450,900 85	900 85	0 00	- 900 85
27 Dec 02 30 Dec 02 Settled	MFO TIFF INVT PROG INC SHORT TERM BD FD CUSIP 872466503	- 1,901,901 900 9 990000	19 000 000 00	000	- 18 988,290 58	11 709 44	0 00	11 709 44
Total United States - USD			68,300,616 00	000	- 68,283,678 03	16,937 97	0 00	16,937 97
Total short term investment funds			68,300,616 00	000	- 68,283,678 03	16,937 97	0 00	16,937 97
Total cash and cash equivalents			68,300,616 00	000	- 68,283,678 03	16,937 97	0 00	16,937 97
Total sales			- 370,267,123 06	882,223,662 86	688,708 050	- 907,828,837 83	- 25,605,174 97	- 25,605,174 97
Total transactions			38,155,288 44	381,260 490	- 73,186,228 09	- 35,040,939 65	0 00	- 35,040,939 65

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Capital Change Detail

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

Equities

Bermuda

3 Jan 02	INGERSOLL RAND CO CL A	0 00	RECEIVED 4 200 00 SHARES OF INGERSOLL RAND CO CL A IN CUSIP G4776C101	0 00	INGERSOLL RAND CO CL A CUSIP G4776C101	4 200 000		0 00
23 May 02	COOPER IND INC COM CUSIP	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM RREGORG COOPER INDS NAME CHNG TO COOPER INDS LTD G24182100 5/21/02	0 00	COOPER IND INC COM CUSIP G24182100	74,689 53		0 00
18 Oct 02	COOPER IND INC COM CUSIP	0 00	DELIVERED 1,800 00 SHARES OF COOPER INDUSTRIES LTD IN EXCHANGE FOR 1,800 00 SHARES OF CUSIP NUMBER #218689101 AT A RATE OF 1 000000000 FOR 1 EFFECTIVE 5/21/02 TO CORRECT	0 00	COOPER IND INC COM CUSIP G24182100	74,689 53		0 00
18 Oct 02	COOPER IND INC COM CUSIP	0 00	RECEIVED 1 800 00 SHARES OF COOPER INDUSTRIES LTD IN EXCHANGE FOR 1 800 00 SHARES OF CUSIP NUMBER #218689101 AT A RATE OF 1 000000000 FOR 1 EFFECTIVE 5/21/02 STOCK MERGER	0 00	COOPER IND INC COM CUSIP G24182100	74,689 53		0 00

Total Bermuda

		0 00		0 00		254,160 43		0 00
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Canada

9 Apr 02	#NENCANA CORP COM NPV DO NOT USE SEE SEC #2 307588 CUSIP 282505104	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM RREGORG PANCANADIAN ENERGY CORP NAME CHANGE TO ENCANNA CORP SEC # 2307588 EFF 4/5/02	0 00	#NENCANA CORP COM NPV DO NOT USE SEE SEC #2 307588 CUSIP 282505104	482 407 83		0 00
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The Northern Trust Company

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Capital Change Detail**

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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
Equities							
Canada							
9 Apr 02	#REORG PANCANADIAN ENERGY CORP N/C TO ENCAN A CORP SEC # 2307589 EFF 4/5/02 CUSIP 68831A107	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO ENCAN A CORP COM	0 00	#REORG PANCANADIAN ENERGY CORP N/C TO ENCANA CORP SEC # 2307589 EFF 4/5/02 CUSIP 68831A107 19 100 000	0 00 - 482 407 83	0 00 0 00
Total Canada		0 00		0 00		0 00	0 00 0 00
Cayman Islands							
21 Nov 01	GLOBAL SANTA FE CORP CUSIP G3830E101	0 00	RECEIVED 6,453 00 SHARES OF GLOBAL SANTA FE CORP IN EXCHANGE FOR 6 200 00 SHRS OF CUSIP NUMBER #37935240 RATE OF 0 6650000000 FOR 1 EFFECTIVE 11/20/01 STOCK MERGER	0 00	GLOBAL SANTA FE CORP CUSIP G3830E101 6 453 000	0 00 177,610 35	0 00 0 00
21 Nov 01	REVERSAL GLOBAL SANTA FE CORP CUSIP G3830E101	0 00	RECEIVED 6 453 00 SHARES OF GLOBAL SANTA FE CORP IN EXCHANGE FOR 6 200 00 SHRS OF CUSIP NUMBER #37935240 RATE OF 0 6650000000 FOR 1 EFFECTIVE REVERSAL	0 00	GLOBAL SANTA FE CORP CUSIP G3830E101 6 453 000	0 00 - 177 610 35	0 00 0 00
Total Cayman Islands		0 00		0 00		0 00	0 00 0 00
Puerto Rico							
16 Sep 02	DORAL FINL CORP COM CUSIP 25811P100 2 750 000	0 00	RECEIVED 1,250 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 08 30-02, EX DATE 09-16-02	0 00	DORAL FINL CORP COM CUSIP 25811P100 3 750 000	0 00 0 00	0 00 0 00
Total Puerto Rico		0 00		0 00		0 00	0 00 0 00

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Capital Change Detail**

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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
Equities							
United Kingdom							
28 Apr 02	ADR IMPERIAL TOB GROUP PLC SPONSORED CUSIP 453142101	0 00	RECEIVED CASH AT A RATE OF \$5 088068 PER SHARE ON SHARES HELD ON 4/29/02 EX DATE, PER A SALE OF RIGHTS GROSS RATE \$5 109068 ADR FEE \$0 02	68,688 92		0 00 0 00	68 688 92 0 00
31 May 02	ADR IMPERIAL TOB GROUP PLC SPONSORED CUSIP 453142101	0 00	RECEIVED CASH AT A RATE OF \$0 077079 PER SHARE ON SHARES HELD ON 05/01/02 SETTLEMENT DATE PER A RIGHTS REDEMPTION	1 052 72		0 00 0 00	1 052 72 0 00
Total United Kingdom		0 00		69,741 64		0 00	69,741 64 0 00
United States							
30 Apr 01	REVERSAL TRIAD HOSPS INC COM ISIN US89579K1097 CUSIP 89579K109	0 00	RECEIVED 51 337 50 SHARES OF TRIAD HOSPS INC COM ISIN US89579K1097 IN EXCHANGE FOR 125 000 00 SHRS OF CUSIP NUMBER #74908410 RATE OF REVERSAL	0 00	TRIAD HOSPS INC COM ISIN US89579K1097 CUSIP 89579K109 51 337 500	0 00 - 1 540 220 00	0 00 0 00
30 Apr 01	TRIAD HOSPS INC COM ISIN US89579K1097 CUSIP 89579K109	0 00	RECEIVED 51 337 50 SHARES OF TRIAD HOSPS INC COM ISIN US89579K1097 IN EXCHANGE FOR 125 000 00 SHRS OF CUSIP NUMBER #74908410 RATE OF 0 4107000000 FOR 1 EFFECTIVE	0 00	TRIAD HOSPS INC COM ISIN US89579K1097 CUSIP 89579K109 51 337 500	0 00 1 540 220 00	0 00 0 00
4 Dec 01	#REORG WACHOVIA CORP CASH MERGER EFF 11/28/01 CUSIP 928990372	0 00	PROCEEDS PAID FROM WACHOVIA CORP TENDEROFFER CUSIP 928990372 EFFECTIVE 11 28 01AT A RATE OF \$ 48 PER SHARE	480 00	#REORG WACHOVIA CORP CASH MERGER EFF 11/28/01 CUSIP 928990372 1,000 000	0 00 0 00	480 00 0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Capital Change Detail**

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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
Equities							
United States							
4 Dec 01	REVERSAL #REORG WACHOVIA CORP CASH MERGER EFF 11/28/01 CUSIP 929990372	0 00	PROCEEDS PAID FROM WACHOVIA CORP TENDEROFFER CUSIP 929990372 EFFECTIVE 11 28-01AT A RATE OF \$ 48 PER SHARE REVERSAL	- 480 00	#REORG WACHOVIA CORP CASH MERGER EFF 11/28/01 CUSIP 929990372 1 000 000	0 00 0 00	480 00 0 00
31 Dec 01	#REORG SPIEKER PPTYS CASH & STK MERGER TO EQTY OFFICE PTY 2308548 EFF 7/2/01 CUSIP 649487103	0 00	\$0 7000 A SHARE ON 5 600 00 SHARES EX DATE 3/28/01 RECORD DATE 3/30/01 RETURN OF CAPITAL PORTION 38 7828%	1,520 68		0 00 - 1 520 68	0 00 0 00
31 Dec 01	CAP AUTOMOTIVE REIT COM SHS CUSIP 139733108	0 00	\$0 3880 A SHARE ON 4,200 00 SHARES EX DATE 11/07/01 RECORD DATE 11/09/01 RETURN OF CAPITAL PORTION 17 3188%	282 24		0 00 282 24	0 00 0 00
31 Dec 01	CAP AUTOMOTIVE REIT COM SHS CUSIP 139733108	0 00	\$0 3870 A SHARE ON 7 400 00 SHARES EX DATE 08/08/01 RECORD DATE 08/10/01 RETURN OF CAPITAL PORTION 17 3285%	498 54		0 00 498 54	0 00 0 00
31 Dec 01	CRESCENT REAL ESTATE EQUITIES CO TX COM CUSIP 225758105	0 00	\$0 5500 A SHARE ON 15 200 00 SHARES EX DATE 1/29/01 RECORD DATE 1/31/01 RETURN OF CAPITAL PORTION 49 6888%	4 153 97		0 00 - 4 153 97	0 00 0 00
31 Dec 01	CRESCENT REAL ESTATE EQUITIES CO TX COM CUSIP 225758105	0 00	\$0 3750 A SHARE ON 14 200 00 SHARES EX DATE 10/29/01 RECORD DATE 10/31/01 RETURN OF CAPITAL PORTION 49 6888%	2,645 92		0 00 - 2 645 92	0 00 0 00
31 Dec 01	CRESCENT REAL ESTATE EQUITIES CO TX COM CUSIP 225758105	0 00	\$0 5500 A SHARE ON 14 200 00 SHARES EX DATE 07/27/01 RECORD DATE 07/31/01 RETURN OF CAPITAL PORTION 49 6888%	3 880 68		0 00 - 3,880 68	0 00 0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Capital Change Detail

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

United States

31 Dec 01	0 00	CRESCENT REAL ESTATE EQUITIES CO TX COM CUSIP 228788108	0 00	\$0 5500 A SHARE ON 16 200 00 SHARES EX DATE 4/28/01 RECORD DATE 4/30/01 RETURN OF CAPITAL PORTION 49 8888%	4 153 97	4 153 97	0 00		0 00
31 Dec 01	0 00	EQTY OFFICE PRYS TR REIT CUSIP 284741183	0 00	\$0 5000 A SHARE ON 5,800 00 SHARES EX DATE 12/12/01 RECORD DATE 12/14/01 RETURN OF CAPITAL PORTION 17 8300%	519 97	519 97	0 00		0 00
31 Dec 01	0 00	FELCOR LODGING TR INC COM CUSIP 31430F101	0 00	\$0 5500 A SHARE ON 9 400 00 SHARES EX DATE 08/27/01 RECORD DATE 10/01/01 RETURN OF CAPITAL PORTION 44 0100%	2 275 32	2 275 32	0 00		0 00
31 Dec 01	0 00	FELCOR LODGING TR INC COM CUSIP 31430F101	0 00	\$0 5500 A SHARE ON 6 900 00 SHARES EX DATE 07/11/01 RECORD DATE 07/13/01 RETURN OF CAPITAL PORTION 44 0100%	1 670 18	1 670 18	0 00		0 00
31 Dec 01	0 00	FELCOR LODGING TR INC COM CUSIP 31430F101	0 00	\$0 5500 A SHARE ON 8 900 00 SHARES EX DATE 04/10/01 RECORD DATE 04/13/01 RETURN OF CAPITAL PORTION 44 0200%	1 670 58	1 670 58	0 00		0 00
31 Dec 01	0 00	FELCOR LODGING TR INC COM CUSIP 31430F101	0 00	\$0 0500 A SHARE ON 8 400 SHARES EX DATE 12/27/01 RECORD DATE 12/31/01 RETURN OF CAPITAL PORTION 77 0000%	381 90	381 90	0 00		0 00
31 Dec 01	0 00	GLENBOROUGH RLTY TR INC REIT CUSIP 37803P108	0 00	\$0 4200 A SHARE ON 4,100 00 SHARES EX DATE 09/27/01 RECORD DATE 10/01/01 RETURN OF CAPITAL PORTION 5 2644%	80 69	80 69	0 00		0 00

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The Northern Trust Company

Portfolio Statement
 1 JAN 02 - 31 DEC 02
 Account number 5502
 Account Name FAMILY CODE FAM5502

Capital Change Detail

Realized gains/loss Market
 Resulting cost
 Transition

Equities

United States

Ex date	Shares	Original security description/Asset ID	Original cost	Change description	Payment	Resulting security description/Asset ID	Resulting cost
31 Dec 01	0 00	HOSPITALITY PROPS TR COM CUSIP 44108M102	0 00	\$0 7000 A SHARE ON 8 900 00 SHARES EX DATE 01/17/01 RECORD DATE 01/19/01 RETURN OF CAPITAL PORTION 14 1429%	683 10	0 00	683 10
31 Dec 01	0 00	HOSPITALITY PROPS TR COM CUSIP 44108M102	0 00	\$0 7000 A SHARE ON 8 900 00 SHARES EX DATE 4/19/01 RECORD DATE 4/23/01 RETURN OF CAPITAL PORTION 14 1429%	683 10	0 00	- 683 10
31 Dec 01	0 00	HARP PPTYs TR COM SH BEN INT CUSIP 40426W101	0 00	\$0 2000 A SHARE ON 24,400 00 SHARES EX DATE 07/24/01 RECORD DATE 07/28/01 RETURN OF CAPITAL PORTION 25 8500%	1,246 84	0 00	- 1 246 84
31 Dec 01	0 00	HARP PPTYs TR COM SH BEN INT CUSIP 40426W101	0 00	\$0 2000 A SHARE ON 24 400 00 SHARES EX DATE 10/18/01 RECORD DATE 10/22/01 RETURN OF CAPITAL PORTION 25 8500%	1 246 84	0 00	0 00
31 Dec 01	0 00	JON RLTy CORP COM CUSIP 468917102	0 00	\$0 2700 A SHARE ON 18 200 00 SHARES EX DATE 9/12/01 RECORD DATE 9/14/01 RETURN OF CAPITAL PORTION 8 1818%	287 58	0 00	287 58
31 Dec 01	0 00	JON RLTy CORP COM CUSIP 468917102	0 00	\$0 2700 A SHARE ON 18 700 00 SHARES EX DATE 12/12/01 RECORD DATE 12/14/01 RETURN OF CAPITAL PORTION 8 1818%	218 81	0 00	- 218 81
31 Dec 01	0 00	JON RLTy CORP COM CUSIP 468917102	0 00	\$0 3000 A SHARE ON 15 600 00 SHARES EX DATE 3/13/01 RECORD DATE 3/15/01 RETURN OF CAPITAL PORTION 8 1817%	241 57	0 00	- 241 57

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The Northern Trust Company

Capital Gains and Losses for Tax on Investment Income

Portfolio Statement

1 JAN '02 - 31 DEC '02

Account number 5502
Account Name FAMILY CODE FAM5502**Capital Change Detail**

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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
Equities							
United States							
31 Dec 01	JDN RLTY CORP COM CUSIP 465917102	0 00	\$0 2000 A SHARE ON 19,200 00 SHARES EX DATE 8/13/01 RECORD DATE 8/18/01 RETURN OF CAPITAL PORTION 5 1617%	297 31		0 00 297 31	0 00 0 00
31 Dec 01	LEXINGTON CORP PPTYS TR COM CUSIP 529043101	0 00	\$0 3100 A SHARE ON 5 900 00 SHARES EX DATE 1/28/01 RECORD DATE 1/31/01 RETURN OF CAPITAL PORTION 4 5400%	83 04		0 00 - 83 04	0 00 0 00
31 Dec 01	LEXINGTON CORP PPTYS TR COM CUSIP 529043101	0 00	\$0 3200 A SHARE ON 6 100 00 SHARES EX DATE 07/27/01 RECORD DATE 07/31/01 RETURN OF CAPITAL PORTION 4 5400%	88 62		0 00 - 88 62	0 00 0 00
31 Dec 01	LEXINGTON CORP PPTYS TR COM CUSIP 529043101	0 00	\$0 3200 A SHARE ON 5 000 00 SHARES EX DATE 4/28/01 RECORD DATE 4/30/01 RETURN OF CAPITAL PORTION 4 5400%	72 64		0 00 72 64	0 00 0 00
31 Dec 01	LEXINGTON CORP PPTYS TR COM CUSIP 529043101	0 00	\$0 3200 A SHARE ON 6,100 00 SHARES EX DATE 10/29/01 RECORD DATE 10/31/01 RETURN OF CAPITAL PORTION 4 5400%	88 62		0 00 - 88 62	0 00 0 00
31 Dec 01	MACERICH CO COM CUSIP 554382101	0 00	\$0 5300 A SHARE ON 8 000 00 SHARES EX DATE 02/20/01 RECORD DATE 02/22/01 RETURN OF CAPITAL PORTION 8 1132%	344 00		0 00 - 344 00	0 00 0 00
31 Dec 01	MACERICH CO COM CUSIP 554382101	0 00	\$0 5300 A SHARE ON 8 000 00 SHARES EX DATE 5/18/01 RECORD DATE 5/18/01 RETURN OF CAPITAL PORTION 8 1132%	344 00		0 00 - 344 00	0 00 0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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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
Equities							
United States							
31 Dec 01	MACERICH CO COM CUSIP 554382101	0 00	\$0 5500 A SHARE ON 8,000 00 SHARES EX DATE 11/15/01 RECORD DATE 11/19/01 RETURN OF CAPITAL PORTION 8 1817%	380 00		0 00 - 380 00	0 00 0 00
31 Dec 01	MACERICH CO COM CUSIP 554382101	0 00	\$0 5300 A SHARE ON 8 000 00 SHARES EX DATE 8/16/01 RECORD DATE 8/20/01 RETURN OF CAPITAL PORTION 8 1132%	344 00		0 00 - 344 00	0 00 0 00
31 Dec 01	MERISTAR HOSPITALITY CORP REIT CUSIP 58984Y103	0 00	\$0 5050 A SHARE ON 8 200 00 SHARES EX DATE 4/10/01 RECORD DATE 4/13/01 RETURN OF CAPITAL PORTION 59 0000%	2,443 19		0 00 - 2,443 19	0 00 0 00
31 Dec 01	MERISTAR HOSPITALITY CORP REIT CUSIP 58984Y103	0 00	\$0 5050 A SHARE ON 8 200 00 SHARES EX DATE 8/27/01 RECORD DATE 10/1/01 RETURN OF CAPITAL PORTION 59 0000%	2 443 19		0 00 - 2 443 19	0 00 0 00
31 Dec 01	MERISTAR HOSPITALITY CORP REIT CUSIP 58984Y103	0 00	\$0 5050 A SHARE ON 8 200 00 SHARES EX DATE 7/11/01 RECORD DATE 7/13/01 RETURN OF CAPITAL PORTION 59 0000%	2 443 19		0 00 2 443 19	0 00 0 00
31 Dec 01	NATIONWIDE HLTH PPTYS INC REIT CUSIP 638620104	0 00	\$0 4800 A SHARE ON 4 800 00 SHARES EX DATE 8/8/01 RECORD DATE 8/10/01 RETURN OF CAPITAL PORTION 25 4892%	562 80		0 00 - 562 80	0 00 0 00
31 Dec 01	NATIONWIDE HLTH PPTYS INC REIT CUSIP 638620104	0 00	\$0 4800 A SHARE ON 3 800 00 SHARES EX DATE 2/13/01 RECORD DATE 2/15/01 RETURN OF CAPITAL PORTION 25 4891%	445 55		0 00 - 445 55	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
Equities							
United States							
31 Dec 01	NATIONWIDE HLTH PPTYS INC REIT CUSIP 838820104	0 00	\$0 4800 A SHARE ON 4 800 00 SHARES EX DATE 11/7/01 RECORD DATE 11/9/01 RETURN OF CAPITAL PORTION 25 4881%	582 80		0 00 582 80	0 00 0 00
31 Dec 01	NATIONWIDE HLTH PPTYS INC REIT CUSIP 838820104	0 00	\$0 4800 A SHARE ON 4 800 00 SHARES EX DATE 9/15/01 RECORD DATE 9/17/01 RETURN OF CAPITAL PORTION 25 4891%	582 80		0 00 - 582 80	0 00 0 00
31 Dec 01	NEW PLAN EXCEL RLTY TR INC CUSIP 648053108	0 00	\$0 4125 A SHARE ON 10 300 00 SHARES EX DATE 3/29/01 RECORD DATE 4/2/01 RETURN OF CAPITAL PORTION 8 8800%	283 82		0 00 - 283 82	0 00 0 00
31 Dec 01	NEW PLAN EXCEL RLTY TR INC CUSIP 648053108	0 00	\$0 4125 A SHARE ON 2 500 00 SHARES EX DATE 12/29/00 RECORD DATE 01/03/01 RETURN OF CAPITAL PORTION 8 8800%	68 89		0 00 68 89	0 00 0 00
31 Dec 01	PRENTISS PPTYS TR SH GEN INT REIT CUSIP 740708108	0 00	0 4850 A SHARE ON 8 200 00 SHARES EX DATE 12 27-00 RECORD DATE 12 29-00 RETURN OF CAPITAL PORTION 8 0412%	241 80		0 00 - 241 80	0 00 0 00
31 Dec 01	PRENTISS PPTYS TR SH GEN INT REIT CUSIP 740708108	0 00	\$0 8350 A SHARE ON 8 100 00 SHARES EX DATE 9/28/01 RECORD DATE 9/28/01 RETURN OF CAPITAL PORTION 11 5889%	378 20		0 00 - 378 20	0 00 0 00
31 Dec 01	PRENTISS PPTYS TR SH GEN INT REIT CUSIP 740708108	0 00	0 8350 A SHARE ON 8 100 SHARES EX DATE 12/28/01 RECORD DATE 12/28/01 RETURN OF CAPITAL PORTION 11 4019%	372 10		0 00 - 372 10	0 00 0 00

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Capital Change Detail

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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
Equities							
United States							
31 Dec 01	PRENTISS PPTYs TR SH BEN INT REIT CUSIP 740708108	0 00	\$0 8350 A SHARE ON 7 600 00 SHARES EX DATE 8/27/01 RECORD DATE 8/29/01 RETURN OF CAPITAL PORTION 11 5889%	471 20		0 00 - 471 20	0 00 0 00
31 Dec 01	RECKSON ASSOCs RLTY CORP REIT CUSIP 75821K108	0 00	\$0 4248 A SHARE ON 8 800 00 SHARES EX DATE 10/3/01 RECORD DATE 10/5/01 RETURN OF CAPITAL PORTION 73 5500%	3 080 47		0 00 - 3 060 47	0 00 0 00
31 Dec 01	RECKSON ASSOCs RLTY CORP REIT CUSIP 75821K108	0 00	\$0 4248 A SHARE ON 8 800 00 SHARES EX DATE 7/3/01 RECORD DATE 7/8/01 RETURN OF CAPITAL PORTION 73 5500%	3 080 47		0 00 - 3 060 47	0 00 0 00
31 Dec 01	RECKSON ASSOCs RLTY CORP REIT CUSIP 75821K108	0 00	\$0 3860 A SHARE ON 8 700 00 SHARES EX DATE 12/28/00 RECORD DATE 1/2/01 RETURN OF CAPITAL PORTION 73 5500%	2,469 98		0 00 - 2,469 98	0 00 0 00
31 Dec 01	RECKSON ASSOCs RLTY CORP REIT CUSIP 75821K108	0 00	\$0 3880 A SHARE ON 8 800 00 SHARES EX DATE 4/3/01 RECORD DATE 4/6/01 RETURN OF CAPITAL PORTION 73 5500%	2 782 25		0 00 - 2,782 25	0 00 0 00
31 Dec 01	RFS HOTEL INVS INC COM CUSIP 74955J108	0 00	\$0 3850 A SHARE ON 8 300 00 SHARES EX DATE 2/1/01 RECORD DATE 2/5/01 RETURN OF CAPITAL PORTION 8 7400%	215 38		0 00 - 215 38	0 00 0 00
31 Dec 01	RFS HOTEL INVS INC COM CUSIP 74955J108	0 00	\$0 3880 A SHARE ON 8 300 00 SHARES EX DATE 8/2/01 RECORD DATE 8/4/01 RETURN OF CAPITAL PORTION 8 7400%	215 38		0 00 - 215 38	0 00 0 00

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Account number 5502
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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
Equities							
United States							
31 Dec 01	TAUBMAN CTRS INC COM CUSIP 878884103	0 00	\$0 2500 A SHARE ON 18 300 00 SHARES EX DATE 8/28/01 RECORD DATE 7/2/01 RETURN OF CAPITAL PORTION 30 5900%	1,389 49		0 00 - 1 389 49	0 00 0 00
31 Dec 01	TAUBMAN CTRS INC COM CUSIP 878884103	0 00	\$0 2500 A SHARE ON 18 300 00 SHARES EX DATE 8/27/01 RECORD DATE 10/1/01 RETURN OF CAPITAL PORTION 30 5900%	1 389 49		0 00 - 1,389 49	0 00 0 00
31 Dec 01	TAUBMAN CTRS INC COM CUSIP 878884103	0 00	0 2550 A SHARE ON 17 400 00 SHARES EX DATE 12/27/01 RECORD DATE 12/31/01 RETURN OF CAPITAL PORTION 30 5900%	1 357 28		0 00 - 1 357 28	0 00 0 00
31 Dec 01	TAUBMAN CTRS INC COM CUSIP 878884103	0 00	\$0 2500 A SHARE ON 8 700 00 SHARES EX DATE 3/29/01 RECORD DATE 4/2/01 RETURN OF CAPITAL PORTION 30 5900%	665 33		0 00 665 33	0 00 0 00
31 Dec 01	1ST INDL RLTY TR INC COM CUSIP 32054K103	0 00	\$0 6375 A SHARE ON 8 000 00 SHARES EX DATE 12/27/00 RECORD DATE 12/29/00 RETURN OF CAPITAL PORTION 8 9100%	468 87		0 00 468 87	0 00 0 00
31 Dec 01	1ST INDL RLTY TR INC COM CUSIP 32054K103	0 00	\$0 6375 A SHARE ON 8 200 00 SHARES EX DATE 08/27/01 RECORD DATE 05/28/01 RETURN OF CAPITAL PORTION 20 5019%	1 240 16		0 00 - 1 240 16	0 00 0 00
31 Dec 01	1ST INDL RLTY TR INC COM CUSIP 32054K103	0 00	\$0 6600 A SHARE ON 7 200 00 SHARES EX DATE 12/27/01 RECORD DATE 12/31/01 RETURN OF CAPITAL PORTION 8 9100%	438 23		0 00 438 23	0 00 0 00

Portfolio Statement

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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
Equities							
United States							
31 Dec 01	1ST INDL RLTY TR INC COM CUSIP 32054K103	0 00	\$0 8578 A SHARE ON 3 800 00 SHARES EX DATE 03/28/01 RECORD DATE 03/30/01 RETURN OF CAPITAL PORTION 20 5018%	525 72		0 00 - 525 72	0 00 0 00
31 Dec 01	1ST INDL RLTY TR INC COM CUSIP 32054K103	0 00	\$0 8578 A SHARE ON 7 200 00 SHARES EX DATE 08/28/01 RECORD DATE 08/28/01 RETURN OF CAPITAL PORTION 20 5018%	970 58		0 00 970 58	0 00 0 00
2 Jan 02	###REORG PUB SVC CO N M NAME CHANGE TO P NMRES 2893878 EFF 12/31/01 CUSIP 744489104	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO PNM RES INC COM	0 00	###REORG PUB SVC CO N M NAME CHANGE TO P NMRES 2893878 EFF 12/31/01 CUSIP 744489104 -4 300 000	0 00 - 93 839 69	0 00 0 00
2 Jan 02	IRON MTN INC COM STK CUSIP 462848108 13,850 000	0 00	RECEIVED 8 825 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 12 17 01 EX DATE 01-02-02	0 00	IRON MTN INC COM STK CUSIP 462848108 20,478 000	0 00 0 00	0 00 0 00
2 Jan 02	PNM RES INC COM CUSIP 89348H107	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG PUBLIC SERVICE CO N M NAME CHANGETO PNM RES 2893878 EFF 12/31/01	0 00	PNM RES INC COM CUSIP 89348H107 4 300 000	0 00 93 839 69	0 00 0 00
3 Jan 02	###REORG INGERSOLL RAND RECLASSIFICATION TO CL A COM 2409115 EFF 1/2/02 CUSIP 458688102	0 00	DELIVERED 4 200 00 SHARES OF #REORG INGERSOLL RAND RECLASSIFICATION IN EXCHANGE FOR 4,200 00 SHRS OF CUSIP NUMBER #G4778G10 RATE OF 1 0000000000 FOR 1 EFFECTIVE	0 00	###REORG INGERSOLL RAND RECLASSIFICATION TO CL A COM 2409115 EFF 1/2/02 CUSIP 458688102 -4 200 000	0 00 - 179,490 90	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
Equities							
United States							
3 Jan 02	###REORG USX MARATHON GROUP NAME CHANGE TOMARATHON OIL CORP 2528128 EFF 12/31/01CUSIP 902905827	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO MARATHON OIL CORP COM	0 00	###REORG USX MARATHON GROUP NAME CHANGE TOMARATHON OIL CORP 2528128 EFF 12/31/01CUSIP 902905827 18 100 000	0 00 - 467 668 73	0 00 0 00
3 Jan 02	MARATHON OIL CORP COM CUSIP 565849108	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG USX MARATHON GROUP NAME CHANGE TOMARATHON OIL CORP 2528128 EFF 12/31/01	0 00	MARATHON OIL CORP COM CUSIP 565849108 18 100 000	0 00 467 668 73	0 00 0 00
4 Jan 02	HILB ROGAL & HAMILTON CO COM CUSIP 431284107 83,000 000	0 00	RECEIVED 83 000 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 12 14-01 EX DATE 01-04-02	0 00	HILB ROGAL & HAMILTON CO COM CUSIP 431284107 110 000 000	0 00 0 00	0 00 0 00
7 Jan 02	HRPT PPTY3 TR COM SH BEN INT CUSIP 40426W101	0 00	TO REFLECT ALLOCATION OF COST TO 8 STAR QUAL CARE INC COM AS A RESULT OF A STOCK DISTRIBUTION HOLDERS OF RECORD 12/17/01 EX DATE 01/02/02	0 00		0 00 0 00	0 00 0 00
8 Jan 02	###REORG NATL SVC INDS INC REV SPLT TO NATL SVCS INDS INC 2607839 EFF 1/7/02 CUSIP 637857107	0 00	DELIVERED 14 000 00 SHARES OF #REORG NATL SVC INDS INC REV SPLT TO IN EXCHANGE FOR 3 500 00 SHRS OF CUSIP NUMBER #63785720 RATE OF 0 2500000000 FOR 1 EFFECTIVE 01/07/01	0 00	###REORG NATL SVC INDS INC REV SPLT TO NATL SVCS INDS INC 2607839 EFF 1/7/02 CUSIP 637857107 14 000 000	0 00 61 615 05	0 00 0 00
8 Jan 02	NATL SVC INDS INC COM NEW CUSIP 637857208	0 00	RECEIVED 3 500 00 SHARES OF NATL SVC INDS INC COM NEW IN EXCHANGE FOR 14 000 00 SHRS OF CUSIP NUMBER #63785710 RATE OF 0 2500000000 FOR 1 EFFECTIVE 01/07/01 REVERSE SPLIT	0 00	NATL SVC INDS INC COM NEW CUSIP 637857208 3 500 000	0 00 81,615 05	0 00 0 00

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Account number 5502
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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
Equities							
United States							
11 Jan 02	ADELPHIA BUSINESS SOLUTIONS INC CL A CUSIP 008847107	0 00	RECEIVED 8985 73 SHS AS A RESULT OF DISTRIBUTION OF 1 TO 0 488088 SHARE OF ADELPHIA COM TO ADELPHIA BUS R/D 1/8/02 EX 1/4/02 OLD CUSIP 008848108	0 00	ADELPHIA BUSINESS SOLUTIONS INC CL A CUSIP 008847107 8,985 730	0 00 3 102 48	0 00 0 00
11 Jan 02	ADELPHIA BUSINESS SOLUTIONS INC CL A CUSIP 008847107	0 00	RECEIVED 1942 58 SHS AS A RESULT OF DISTRIBUTION OF 1 TO 0 488088 OF ADELPHIA COM TO ADELPHIA BUS R/D 1/8/02 EX 1/4/02 OLD CUSIP 0088 48 105	0 00	ADELPHIA BUSINESS SOLUTIONS INC CL A CUSIP 008847107 1 942 580	0 00 579 90	0 00 0 00
11 Jan 02	ADELPHIA COMMUNICATIONS CORP CL A CUSIP 008848108	0 00	TO REFLECT ALLOCATION OF COST TO ADELPHIA BUS SOL INC CL A AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 01/08/02	0 00		0 00 - 3 102 48	0 00 0 00
11 Jan 02	ADELPHIA COMMUNICATIONS CORP CL A CUSIP 008848105	0 00	TO REFLECT ALLOCATION OF COST TO ADELPHIA BUS SOL INC CL A AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 01/08/02	0 00		0 00 - 579 90	0 00 0 00
22 Jan 02	COPART INC COM CUSIP 217204108 7,750 000	0 00	RECEIVED 3,975 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 01 04 02 EX DATE 01 22-02	0 00	COPART INC COM CUSIP 217204108 11 525 000	0 00 0 00	0 00 0 00
1 Feb 02	DENTSPLY INTL INC NEW COM CUSIP 249030107 12 750 000	0 00	RECEIVED 8 375 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 01 15-02, EX DATE 02-01-02	0 00	DENTSPLY INTL INC NEW COM CUSIP 249030107 19 125 000	0 00 0 00	0 00 0 00

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Capital Change Detail

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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
Equities							
United States							
13 Feb 02	#WFS FINL INC RT EXP 03/04/02 CUSIP 92923B122	0 00	RECEIVED 4 900 00 SHARES AS A RESULT OF A RIGHTS DISTRIBUTION OF 1 0000000000 SHARES OF WFS FINL INC RT EXP 03/04/02 FOR EACH 1 SHARE(S) OF WFS FINL INC COM HELD ON	0 00	#WFS FINL INC RT EXP 03/04/02 CUSIP 92923B122 4 900 000	0 00 4,805 47	0 00 0 00
13 Feb 02	#REORG HOTJOBS COM CASH & STK MERGER TO YAHOO INC DEL 2947330 EFF 2/12/02 CUSIP 441474103	0 00	PROCEEDS PAID FROM HOTJOBS EXCHANGE OFFER CUSIP #441474103 EFF 2/8/02 @ A RATE OF \$5 25 PER SHARE	70 350 00		0 00 0 00	0 00 0 00
13 Feb 02	#REORG HOTJOBS COM CASH & STK MERGER TO YAHOO INC DEL 2947330 EFF 2/12/02 CUSIP 441474103	0 00	SHARES DELIVERED PER HOT JOBS EXCHANGE OFFER CUSIP #441474103 EFF 02/08/02 AT A RATE OF 1 FOR 3045	0 00	#REORG HOTJOBS COM CASH & STK MERGER TO YAHOO INC DEL 2947330 EFF 2/12/02 CUSIP 441474103 13 400 000	0 00 108,999 00	29 861 90 0 00
13 Feb 02	YAHOO INC COM CUSIP 984332108	0 00	SHARES RECEIVED PER HOTJOBS EXCHANGE OFFER CUSIP #441474103 EFF 2/8/02 @ A RATE 3045 FOR 1	0 00	YAHOO INC COM CUSIP 984332108 4 080 300	0 00 66 610 90	0 00 0 00
15 Feb 02	#REORG ASCEND COMMUNICATIONS INC EXCH LUCENT TECH 1 BS MGR 6-24 99 2617368 CUSIP 043491109	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 11/5/96 THRU 9/30/97 ON NET CLASS SETTLEMENT FUND	24 27		0 00 0 00	24 27 0 00
21 Feb 02	WFS FINL INC COM CUSIP 92923B108	0 00	TO REFLECT ALLOCATION OF COST TO WFS FINL INC RT EXP 03/04/02 AS A RESULT OF A STOCK DISTRIBUTION HOLDERS OF RECORD 02/12/02 EX DATE 02/13/02	0 00		0 00 4 805 47	0 00 0 00

Portfolio Statement

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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
Equities							
United States							
25 Feb 02	AFFILIATED COMPUTER SVCS INC CL A COM CUSIP 008180100 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 02-15-02 EX DATE 02-29-02	0 00	AFFILIATED COMPUTER SVCS INC CL A COM CUSIP 008180100 3 000 000	0 00	0 00
4 Mar 02	NJ RES CORP COM CUSIP 848025108 4 300 000	0 00	RECEIVED 2,100 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 02-08-02 EX DATE 03-04-02	0 00	NJ RES CORP COM CUSIP 848025108 8 450 000	0 00	0 00
8 Mar 02	###REORG/SPECTRAIN CORP DEL STK MERGER T O REMEC INC SEC #278787# EFF12/20/02 CUSIP 847608108	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 7/17/87 THRU 10/23/87 ON NET CLASS SETTLEMENT FUND	320 05		0 00	320 05
11 Mar 02	###REORG AMERN HOME PRODUCTS N/C TO WYETH H 2948508 EFF 3/11/02 CUSIP 026609107	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO WYETH COM	0 00	###REORG AMERN HOME PRODUCTS N/C TO WYETH H 2948508 EFF 3/11/02 CUSIP 026609107 19,800 000	821,181 45	0 00
11 Mar 02	WYETH COM CUSIP 883024100	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG AMERICAN HOME PRODUCTS N/C TO WYETH 2948508 EFF 3/11/02	0 00	WYETH COM CUSIP 883024100 19 800 000	821 181 45	0 00
15 Mar 02	WINTRUST FINL CORP COM CUSIP- 97850W108 8 800 000	0 00	RECEIVED 2,850 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 03-04-02, EX DATE 03-15-02	0 00	WINTRUST FINL CORP COM CUSIP 97850W108 8 850 000	0 00	0 00

Portfolio Statement

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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 Transtation
Equities							
United States							
18 Mar 02	WELLPOINT HLTH NETWORKS INC CL A (NEW) DELAW EFF 8-4-97 CUSIP 94973H108 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 03 05 02 EX DATE 03 18-02	0 00	WELLPOINT HLTH NETWORKS INC CL A (NEW) DELAW EFF 8-4-97 CUSIP 94973H108 2 200 000	0 00 0 00	0 00 0 00
20 Mar 02	CDT COM PROCEEDS FROM COM STK FOR CL ACTION USE ONLY CUSIP 181994104	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 7/25/99 THRU 10/18/97 ON NET CLASS SETTLEMENT FUND FOR NEXTLEVEL SYSTEMS LITIGATION	1 213 52		0 00 0 00	1,213 52 0 00
22 Mar 02	#REORG AREA BANCSHARES CORP STK MERGER TO BB&T CORP 2042822 EFF 3/20/02 CUSIP 039872108	0 00	DELIVERED 4 850 00 SHARES OF AREA BANCSHARES CORP NEW COM IN EXCHANGE FOR 2 502 50 SHRS OF CUSIP NUMBER #05483710 RATE OF 0 5500000000 FOR 1 EFFECTIVE 03/20/02 STOCK	0 00	#REORG AREA BANCSHARES CORP STK MERGER TO BB&T CORP 2042822 EFF 3/20/02 CUSIP 039872108 -4 850 000	0 00 74 600 60	0 00 0 00
22 Mar 02	#REORG DAL TILE INC CASH & STK MGR TO MOHAWK IND INC 2581839 EFF 3/21/02 CUSIP 23426R108	0 00	DELIVERED 10 000 00 SHARES OF #REORG DAL TILE INC CASH & STK MGR TO IN EXCHANGE FOR CASH AT A RATE OF 11 0000000000 PER SHARE EFFECTIVE 03/21/02 CASH & STK MERGER	110 000 00		0 00 0 00	0 00 0 00
22 Mar 02	#REORG DAL TILE INC CASH & STK MGR TO MOHAWK IND INC 2581839 EFF 3/21/02 CUSIP 23426R108	0 00	DELIVERED 10 000 00 SHARES OF #REORG DAL TILE INC CASH & STK MGR TO IN EXCHANGE FOR 2 213 00 SHRS OF CUSIP NUMBER #80818010 RATE OF 0 2213000000 FOR 1 EFFECTIVE 03/21/02 CASH	0 00	#REORG DAL TILE INC CASH & STK MGR TO MOHAWK IND INC 2581839 EFF 3/21/02 CUSIP 23426R108 10 000 000	0 00 - 145 795 11	108 016 70 0 00
22 Mar 02	BB&T CORP COM CUSIP 054837107	0 00	RECEIVED 2,502 50 SHARES OF BB&T CORP COM IN EXCHANGE FOR 4 850 00 SHRS OF CUSIP NUMBER #03987210 RATE OF 0 5500000000 FOR 1 EFFECTIVE 03/20/02 STOCK MERGER	0 00	BB&T CORP COM CUSIP 054837107 2 502 500	0 00 74 600 60	0 00 0 00

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Capital Change Detail

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

Equities

United States

22 Mar 02	MOHAWK INDS INC COM	CUSIP 608180104	0 00	RECEIVED 2,213 00 SHARES OF MOHAWK INDS INC COM (N EXCHANGE FOR 10 000 00 SHRS OF CUSIP NUMBER #23428R10 RATE OF 0 2213000000 FOR 1 EFFECTIVE 03/21/02 CASH & STK MERGER	0 00	MOHAWK INDS INC COM CUSIP 608180104	143,811 81	0 00	0 00		
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27 Mar 02	NETWORKS ASSOC INC COM STK	CUSIP 840831108	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 1/20/88 THRU 4/8/88 ON NET CLASS SETTLEMENT FUND	516 87		0 00	516 87	0 00		
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1 Apr 02	TOLL BROS INC COM	CUSIP 888478103	0 00	RECEIVED 9 425 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 03 14-02 EX DATE 04-01-02	0 00	TOLL BROS INC COM CUSIP 888478103	0 00	0 00	0 00		
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4 Apr 02	#REORG INTERNEURON PHARMACEUTICALS INC N/C TO	CUSIP 480573108	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO INDEVUS PHARMACEUTICALS INC COM	0 00	#REORG INTERNEURON PHARMACEUTICALS INC N/C TO INDEVUS PHARMACEUTICAL 2415778 CUSIP 480573108	0 00	0 00	0 00		
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4 Apr 02	INDEVUS PHARMACEUTICALS INC COM	CUSIP 456072108	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM INTERNEURON PHARMACEUTICALS INC COM	0 00	INDEVUS PHARMACEUTICALS INC COM CUSIP 456072108	182,768 50	0 00	0 00		
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9 Apr 02	DATASTREAM SYS INC COM	CUSIP 238124101	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 04/01/88 THRU 10/20/88 ON NET CLASS SETTLEMENT FUND	4 180 37		0 00	4 180 37	0 00		
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Generated by The Northern Trust Company from periodic data on 13 Feb 03

Account number 5502
Account Name FAM5502

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Capital Change Detail**

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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
Equities							
United States							
10 Apr 02	T HQ INC COM NEW CUSIP 872443403 4 800 000	0 00	RECEIVED 2,300 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 03 28-02, EX DATE 04 10-02	0 00	T HQ INC COM NEW CUSIP 872443403 8 800 000	0 00	0 00
10 Apr 02	WHITNEY HLDG CORP COM CUSIP 988812103 7 400 000	0 00	RECEIVED 3 700 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 03 20-02 EX DATE 04 10-02	0 00	WHITNEY HLDG CORP COM CUSIP 988812103 11 100 000	0 00	0 00
17 Apr 02	APPLIED MATERIALS INC COM CUSIP 038222105 18 300 000	0 00	RECEIVED 18 300 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 04-01 02 EX DATE 04 17-02	0 00	APPLIED MATERIALS INC COM CUSIP 038222105 32 800 000	0 00	0 00
17 Apr 02	APPLIED MATERIALS INC COM CUSIP 038222105 8,900 000	0 00	RECEIVED 8 900 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 04 01 02 EX DATE 04-17-02	0 00	APPLIED MATERIALS INC COM CUSIP 038222105 17,800 000	0 00	0 00
23 Apr 02	PROGRESSIVE CORP OH COM CUSIP 743315103 8 700 000	0 00	RECEIVED 18 400 00 SHARES AS A STOCK SPLIT OF 2 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 04-01-02 EX DATE 04 23-02	0 00	PROGRESSIVE CORP OH COM CUSIP 743315103 28,100 000	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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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
Equities							
United States							
24 Apr 02	DEAN FOODS CO NEW COM CUSIP 242370104 7 400 000	0 00	RECEIVED 7 400 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 04-08-02 EX DATE 04-24-02	0 00	DEAN FOODS CO NEW COM CUSIP 242370104 14 800 000	0 00 0 00	0 00 0 00
24 Apr 02	DEAN FOODS CO NEW COM CUSIP 242370104 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 04-08 02 EX DATE 04-24-02	0 00	DEAN FOODS CO NEW COM CUSIP 242370104 7 600 000	0 00 0 00	0 00 0 00
24 Apr 02	DEAN FOODS CO NEW COM CUSIP 242370104 2 000 000	0 00	RECEIVED 2 000 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 04-08-02 EX DATE 04-24-02	0 00	DEAN FOODS CO NEW COM CUSIP 242370104 4 000 000	0 00 0 00	0 00 0 00
25 Apr 02	DIME CMNTY BANCORP INC COM CUSIP 253922108 7 850 000	0 00	RECEIVED 3,825 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 04-01 02 EX DATE 04-25-02	0 00	DIME CMNTY BANCORP INC COM CUSIP 253922108 11 475 000	0 00 0 00	0 00 0 00
26 Apr 02	APOLLO GROUP INC CL A CUSIP 037804105 10,400 000	0 00	RECEIVED 5 200 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 04 15-02 EX DATE 04-26 02	0 00	APOLLO GROUP INC CL A CUSIP 037804105 15 600 000	0 00 0 00	0 00 0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Capital Change Detail**

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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
Equities							
United States							
29 Apr 02	CDT-COM PROCEEDS FROM COM STK FOR CL ACTION USE ONLY CUSIP 181984104	0 00	RECEIVED DISTRIBUTION ON NET CLASS SETTLEMENT FUND FOR CLASS PERIOD OF 11/18/97 THRU 4/1/98 REPRESENTING PROCEEDS FOR SOFTWARE AG SYSTEMS LITIGATION	336 82		0 00	336 82 0 00
30 Apr 02	OAKLEY INC COM CUSIP 873662102	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 3/22/98 THRU 12/5/98 ON NET CLASS SETTLEMENT FUND	32,096 17		0 00	32,096 17 0 00
8 May 02	###REORG COMPAQ COMPUTER CORP STK MERGER TO HEWLETT PACKARD CO 2383430 EFF 8/3/ CUSIP 204493100	0 00	DELIVERED 5 200 00 SHARES OF ###REORG COMPAQ COMPUTER CORP STK MERGER IN EXCHANGE FOR 3 289 00 SHRS OF CUSIP NUMBER #42823810 RATE OF 0 8325000000 FOR 1 EFFECTIVE 05/03/02 STOCK	0 00	###REORG COMPAQ COMPUTER CORP STK MERGER TO HEWLETT PACKARD CO 2383430 EFF 8/3/ CUSIP 204493100 5 200 000	0 00	0 00 - 125 265 81 0 00
8 May 02	HEWLETT PACKARD CO COM CUSIP 428238103	0 00	RECEIVED 3 289 00 SHARES OF HEWLETT PACKARD CO COM IN EXCHANGE FOR 5 200 00 SHRS OF CUSIP NUMBER #20449310 RATE OF 0 8325000000 FOR 1 EFFECTIVE 05/03/02 STOCK MERGER	0 00	HEWLETT PACKARD CO COM CUSIP 428238103 3 289 000	0 00	0 00 125 265 81 0 00
8 May 02	BOK FINL CORP COM NEW CUSIP 05581Q201 9 926 000	0 00	RECEIVED 297 78 SHARES AS A 3% STOCK DIVIDEND PAYABLE TO HOLDERS OF RECORD 05 13 02 EX DATE 05-09-02	0 00	BOK FINL CORP COM NEW CUSIP 05581Q201 10 223 780	0 00	0 00 0 00 0 00
9 May 02	ESCROW SEAGATE TECHNOLOGY CUSIP 811804988	0 00	RECEIVED 8TH DISTRIBUTION PAYMENT ON 8/8/02 SHARES AT A RATE OF \$0 00048117 PER SHARE	3 80		0 00	3 80 0 00

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1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Capital Change Detail**

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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
Equities							
United States							
9 May 02	MICROCHIP TECH INC COM CUSIP 885017104 10 350 000	0 00	RECEIVED 5,178 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 04-22-02, EX DATE 05-09-02	0 00	MICROCHIP TECH INC COM CUSIP 885017104 15 525 000	0 00 0 00	0 00 0 00
9 May 02	TJX COS INC COM NEW CUSIP 872540109 9,400 000	0 00	RECEIVED 9 400 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 04-25-02 EX DATE 05-09-02	0 00	TJX COS INC COM NEW CUSIP 872540109 18 800 000	0 00 0 00	0 00 0 00
10 May 02	WET SEAL INC CL A CUSIP 881840105 4 250 000	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 04 25 02 EX DATE 05-10-02	0 00	WET SEAL INC CL A CUSIP 881840105 8 525 000	0 00 0 00	0 00 0 00
13 May 02	BEST BUY INC COM STK CUSIP 088518101 5 150 000	0 00	RECEIVED 2,875 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 04-26-02, EX DATE 05-13-02	0 00	BEST BUY INC COM STK CUSIP 088518101 7 725 000	0 00 0 00	0 00 0 00
13 May 02	BEST BUY INC COM STK CUSIP 088518101 1,800 000	0 00	RECEIVED 800 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 04 26-02, EX DATE 05-13-02	0 00	BEST BUY INC COM STK CUSIP 088518101 2,400 000	0 00 0 00	0 00 0 00

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1 JAN'02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Capital Change Detail**

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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
Equities							
United States							
14 May 02	CONSTELLATION BRANDS INC CL A CUSIP 21038P108 1 700 000	0 00	RECEIVED 1,700 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 04-30-02, EX DATE 05 14-02	0 00	CONSTELLATION BRANDS INC CL A CUSIP 21038P108 3 400 000	0 00 0 00	0 00 0 00
21 May 02	###REORG TRICON GLOBAL RESTAURANT INC NA MECHNG TO YUM BRANDS INC 2849888 CUSIP 885953107	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO YUM BRANDS INC COM	0 00	###REORG TRICON GLOBAL RESTAURANT INC NA MECHNG TO YUM BRANDS INC 2849888 CUSIP 885953107 3 000 000	0 00 - 188 106 61	0 00 0 00
21 May 02	###REORG USA ED INC NAME CHNG TO SLM COR P 2774295 EFF 5/20/02 CUSIP 90390U102	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO SLM CORP COM	0 00	###REORG USA ED INC NAME CHNG TO SLM CORP P 2774295 EFF 5/20/02 CUSIP 90390U102 7,800 000	0 00 - 355 374 28	0 00 0 00
21 May 02	ANNTAYLOR STORES CORP COM CUSIP 038115103 9 800 000	0 00	RECEIVED 4 900 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 03-02-02 EX DATE 05 21-02	0 00	ANNTAYLOR STORES CORP COM CUSIP 038115103 14 700 000	0 00 0 00	0 00 0 00
21 May 02	L 3 COMMUNICATIONS HLDG CORP COM CUSIP 802424104 1 650 000	0 00	RECEIVED 1 650 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 03-06-02 EX DATE 03-21-02	0 00	L 3 COMMUNICATIONS HLDG CORP COM CUSIP 802424104 3 300 000	0 00 0 00	0 00 0 00
21 May 02	SLM CORP COM CUSIP 78442P108	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG USA EDUCATION INC NAME CHNG TO SLM CORP 2774295 EFF 5/20/02	0 00	SLM CORP COM CUSIP 78442P108 7 600 000	0 00 355 374 28	0 00 0 00

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1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

Capital Change Detail

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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
Equities							
United States							
21 May 02	YUM BRANDS INC COM CUSIP 888498101	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG TRICON GLOBAL RESTAURANT INC NAMECHNG TO YUM BRANDS INC 2849888 5/17/02	0 00	YUM BRANDS INC COM CUSIP 888498101 3 000 000	0 00 188,106 81	0 00 0 00
22 May 02	###REORG/MICROSTRATEGY INC CL A REV SPLT MICROSTRATEGY INC SL A 2089280 7/30/02 CUSIP 594972101	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 8/11/98 THRU 3/20/00 ON NET CLASS SETTLEMENT FUND	1,331 71		0 00 0 00	1,331 71 0 00
23 May 02	###REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2219508 5/21/02 CUSIP 218689101	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO COOPER INDUSTRIES COM USDS CLASS A	0 00	###REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2219508 5/21/02 CUSIP 218689101 1 800 000	0 00 - 74 669 53	0 00 0 00
23 May 02	FID NATL FINL INC COM CUSIP 316328107	0 00	RECEIVED 321 00 SHARES AS A 0 1000000000 STOCK DIVIDEND PAYABLE TO HOLDERS RECORD 05/09/02, EX DATE 05/07/02	0 00	FID NATL FINL INC COM CUSIP 316328107 321 000	0 00 0 00	0 00 0 00
23 May 02	FID NATL FINL INC COM CUSIP 316328107	0 00	RECEIVED 880 00 SHARES AS A 0 1000000000 STOCK DIVIDEND PAYABLE TO HOLDERS RECORD 05/09/02 EX DATE 05/07/02	0 00	FID NATL FINL INC COM CUSIP 316328107 880 000	0 00 0 00	0 00 0 00
24 May 02	###REORG DIRECT FOCUS INC NAME CHNG TO NAUTILUS GROUP INC 2808384 5/21/02 CUSIP 639108102	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO NAUTILUS GROUP INC COM COM	0 00	###REORG DIRECT FOCUS INC NAME CHNG TO NAUTILUS GROUP INC 2808384 5/21/02 CUSIP 639108102 7 400 000	0 00 - 149,137 83	0 00 0 00
24 May 02	NAUTILUS GROUP INC COM CUSIP 639108102	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG DIRECT FOCUS INC NAME CHNG TO NAUTILUS GROUP INC 2808384 5/21/02	0 00	NAUTILUS GROUP INC COM CUSIP 639108102 7 400 000	0 00 149 137 83	0 00 0 00

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 13 Feb 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Capital Change Detail**

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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
Equities							
United States							
31 May 02	AIRBORNE INC COM CUSIP 009269101	0 00	RECEIVED CASH AT A RATE OF \$0 005 PER SHARE ON SHARES HELD ON 05/14/02, RECORD DATE, PER A RIGHTS REDEMPTION	62 00		0 00 0 00	62 00 0 00
31 May 02	AIRBORNE INC COM CUSIP 009269101	0 00	RECEIVED CASH AT A RATE OF \$0 005 PER SHARE ON SHARES HELD ON 05/14/02, RECORD DATE, PER A RIGHTS REDEMPTION	280 00		0 00 0 00	280 00 0 00
3 Jun 02	AGERE SYS INC CL A CUSIP 00845V100	0 00	159 54 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 010778 SHARE(S) OF AGERE SYS INC CL A FOR EACH 1 SHARE(S) OF LUCENT TECHNOLOGIES INC COM STK HELD	0 00	AGERE SYS INC CL A CUSIP 00845V100 159 540	0 00 827 11	0 00 0 00
3 Jun 02	AGERE SYS INC CL B CUSIP 00845V209	0 00	RECEIVED 3,918 63 SHARES AS A RESULT OF A STOCK DISTRIBUTION OF 0 2845630027 SHARES OF AGERE SYS INC CL B FOR EACH 1 SHARE(S) OF LUCENT TECHNOLOGIES INC COM STK HELD	0 00	AGERE SYS INC CL B CUSIP 00845V209 3 915 630	0 00 20,332 33	0 00 0 00
3 Jun 02	FLAGSTAR BANCORP INC COM CUSIP 337930101 5 250 000	0 00	RECEIVED 2 626 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-15-02, EX DATE 06-03-02	0 00	FLAGSTAR BANCORP INC COM CUSIP 337930101 7,876 000	0 00 0 00	0 00 0 00
3 Jun 02	PROCTER & GAMBLE CO COM CUSIP 742719109	0 00	TO REFLECT ALLOCATION OF COST TO SMUCKER J M CO COM NEW AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 05-29 02 EX DATE 06-03-02	0 00		0 00 - 17 521 77	0 00 0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Capital Change Detail**

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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
Equities							
United States							
3 Jun 02	SMUCKER J M CO COM NEW CUSIP 832898405	0 00	822 00 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 02 SHARE(S) OF SMUCKER J M CO COM NEW FOR EACH 1 SHARE(S) OF PROCTER & GAMBLE CO COM HELD ON RECORD 05-28-02,	0 00	SMUCKER J M CO COM NEW CUSIP 832898405 822 000	0 00 17 521 77	0 00 0 00
3 Jun 02	SMUCKER J M CO COM NEW CUSIP 832898405	0 00	358 00 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 02 SHARE(S) OF SMUCKER J M CO COM NEW FOR EACH 1 SHARE(S) OF PROCTER & GAMBLE CO COM HELD ON RECORD 05-28 02,	0 00	SMUCKER J M CO COM NEW CUSIP 832898405 358 000	0 00 12 049 55	0 00 0 00
3 Jun 02	SMUCKER J M CO COM NEW CUSIP 832898405	0 00	668 00 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 02 SHARE(S) OF SMUCKER J M CO COM NEW FOR EACH 1 SHARE(S) OF PROCTER & GAMBLE CO COM HELD ON RECORD 05-28-02,	0 00	SMUCKER J M CO COM NEW CUSIP 832898405 668 000	0 00 5,588 87	0 00 0 00
3 Jun 02	STERICYCLE INC COM CUSIP 858812108 7 300 000	0 00	RECEIVED 7 300 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05 18-02, EX DATE 08-03-02	0 00	STERICYCLE INC COM CUSIP 858812108 14,600 000	0 00 0 00	0 00 0 00
5 Jun 02	FIRST DATA CORP COM CUSIP 318983104 1 700 000	0 00	RECEIVED 1,700 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-20-02 EX DATE 08 05-02	0 00	FIRST DATA CORP COM CUSIP 318983104 3 400 000	0 00 0 00	0 00 0 00
5 Jun 02	STERLING FINL CORP WASH COM CUSIP 859319105	0 00	RECEIVED 8 050 00 SHARES AS A 0 1000000000 STOCK DIVIDEND PAYABLE TO HOLDERS RECORD 05/03/02 EX DATE 05/01/02	0 00	STERLING FINL CORP WASH COM CUSIP 859319105 8,050 000	0 00 0 00	0 00 0 00

Portfolio Statement

1 JAN 02, 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Capital Change Detail**

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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
Equities							
United States							
8 Jun 02	ITT EDL SVCS INC COM CUSIP 45068B109 81 000 000	0 00	RECEIVED 81 000 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-28-02 EX DATE 08-08-02	0 00	ITT EDL SVCS INC COM CUSIP 45068B109 122,000 000	0 00 0 00	0 00 0 00
7 Jun 02	#REORG AETNA INC CASH MERGER @35 332247 EFF 12/13/00 CUSIP 008117103	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 3/8/97 THRU 8/28/97 ON NET CLASS SETTLEMENT FUND	1,411 31		0 00 0 00	1 411 31 0 00
7 Jun 02	LUCENT TECHNOLOGIES INC COM STK CUSIP 048483107	0 00	TO REFLECT ALLOCATION OF COST TO AGERE SYS INC CL B AS A RESULT OF A STOCK DISTRIBUTION HOLDERS OF RECORD 05/03/02 EX DATE 08/03/02	0 00		0 00 - 20 332 33	0 00 0 00
7 Jun 02	UN PLANTERS CORP COM CUSIP 908068109 7 900 000	0 00	RECEIVED 3 950 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05 22 02 EX DATE 08-07-02	0 00	UN PLANTERS CORP COM CUSIP 908068109 11 950 000	0 00 0 00	0 00 0 00
7 Jun 02	UN PLANTERS CORP COM CUSIP 908068109 1 300 000	0 00	RECEIVED 650 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05 22-02, EX DATE 08-07-02	0 00	UN PLANTERS CORP COM CUSIP 908068109 1 950 000	0 00 0 00	0 00 0 00
12 Jun 02	ADVANCED MICRO DEVICES INC COM CUSIP 007903107	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 4/11/95 THRU 9/22/95 ON NET CLASS SETTLEMENT FUND	208 65		0 00 0 00	208 65 0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
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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
Equities							
United States							
12 Jun 02	PACIFIC CAP BANCORP NEW COM CUSIP 89404P101 8 383 838	0 00	RECEIVED 2,100 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 3 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-21 02 EX DATE 06-12-02	0 00	PACIFIC CAP BANCORP NEW COM CUSIP 89404P101 8 483 838	0 00 0 00	0 00 0 00
14 Jun 02	ADVANCED MICRO DEVICES INC COM CUSIP 007903107	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 4/11/95 THRU 9/22/95 ON NET CLASS SETTLEMENT FUND REPRESENTING RESIDUAL FUNDS	135 02		0 00 0 00	135 02 0 00
14 Jun 02	ADVANCED MICRO DEVICES INC COM CUSIP 007903107	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 4/11/95 THRU 9/22/95 ON NET CLASS SETTLEMENT FUND REPRESENTING RESIDUAL FUNDS	94 84		0 00 0 00	94 84 0 00
17 Jun 02	INVESTORS FINL SVCS CORP DEL COM CUSIP 481915100 8 150 000	0 00	RECEIVED 8 150 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05 24-02, EX DATE 06 17 02	0 00	INVESTORS FINL SVCS CORP DEL COM CUSIP 481915100 16,300 000	0 00 0 00	0 00 0 00
18 Jun 02	WILMINGTON TR CORP NEW COM CUSIP 971807102 200 000	0 00	RECEIVED 200 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 06 03-02 EX DATE 06-18-02	0 00	WILMINGTON TR CORP NEW COM CUSIP 971807102 400 000	0 00 0 00	0 00 0 00
18 Jun 02	YUM BRANDS INC COM CUSIP 888498101 4 000 000	0 00	RECEIVED 4,000 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 06 08-02 EX DATE 06 18-02	0 00	YUM BRANDS INC COM CUSIP 888498101 8 000 000	0 00 0 00	0 00 0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502**Capital Change Detail**

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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
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Equities**United States**

21 Jun 02	#REORG MAZEL STORES N/C TO ODD JOB STORES INC 2888898 EFF 6/18/02 CUSIP 578782103	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO ODD JOB STORES INC COM	0 00	#REORG MAZEL STORES N/C TO ODD JOB STORES INC 2888898 EFF 6/18/02 CUSIP 578782103 347 090 000	0 00 - 947 282 13	0 00 0 00
21 Jun 02	ODD JOB STORES COM NPV CUSIP 87575J102	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG MAZEL STORES N/C TO ODD JOB STORES INC 2888898 EFF 6/18/02	0 00	ODD JOB STORES COM NPV CUSIP 87575J102 347 090 000	0 00 947 282 13	0 00 0 00
26 Jun 02	CONEXANT SYS INC COM CUSIP 207142100	0 00	TO REFLECT ALLOCATION OF COST TO SKYWORKS SOLUTIONS INC COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 06 25-02 EX DATE 06 26-02	0 00		0 00 - 178 203 96	0 00 0 00
26 Jun 02	CONEXANT SYS INC COM CUSIP 207142100	0 00	TO REFLECT ALLOCATION OF COST TO SKYWORKS SOLUTIONS INC COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 06 25-02 EX DATE 06 26 02	0 00		0 00 - 2 183 26	0 00 0 00
26 Jun 02	LUCENT TECHNOLOGIES INC COM STK CUSIP 549483107	0 00	TO REFLECT ALLOCATION OF COST TO AGERE SYS INC CL A AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 05-03 02, EX DATE 06-03 02	0 00		0 00 827 11	0 00 0 00
26 Jun 02	PROCTER & GAMBLE CO COM CUSIP 742718109	0 00	TO REFLECT ALLOCATION OF COST TO SMUCKER J M CO COM NEW AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 05-29 02 EX DATE 06-03 02	0 00		0 00 - 12 049 55	0 00 0 00

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Equities							
United States							
26 Jun 02	PROCTER & GAMBLE CO COM CUSIP 742718109	0 00	TO REFLECT ALLOCATION OF COST TO SMUCKER J M CO COM NEW AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 05-29-02, EX DATE 08-03-02	0 00		0 00 - 5 568 87	0 00 0 00
26 Jun 02	SKYWORKS SOLUTIONS INC COM CUSIP 83088M102	0 00	13 302 80 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 351 SHARE(S) OF SKYWORKS SOLUTIONS INC COM FOR EACH 1 SHARE(S) OF CONEXANT SYS INC COM HELD ON RECORD 08 25-02,	0 00	SKYWORKS SOLUTIONS INC COM CUSIP 83088M102 13 302 900	0 00 178 203 88	0 00 0 00
26 Jun 02	SKYWORKS SOLUTIONS INC COM CUSIP 83088M102	0 00	105 30 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 351 SHARE(S) OF SKYWORKS SOLUTIONS INC COM FOR EACH 1 SHARE(S) OF CONEXANT SYS INC COM HELD ON RECORD 08 25-02	0 00	SKYWORKS SOLUTIONS INC COM CUSIP 83088M102 105 300	0 00 2 183 28	0 00 0 00
27 Jun 02	#REORG ALPHA IND INC N/C TO SKYWORKS SOLUTIONS INC 2827495 EFF 8/28/02 CUSIP 020783109	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO SKYWORKS SOLUTIONS INC COM	0 00	#REORG ALPHA IND INC N/C TO SKYWORKS SOLUTIONS INC 2827495 EFF 8/28/02 CUSIP 020783109 -45 000 000	0 00 - 138 818 50	0 00 0 00
27 Jun 02	SKYWORKS SOLUTIONS INC COM CUSIP 83088M102	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG ALPHA IND INC N/C TO SKYWORKS SOLUTIONS INC 2827495 EFF 8/28/02	0 00	SKYWORKS SOLUTIONS INC COM CUSIP 83088M102 45 000 000	0 00 138 818 50	0 00 0 00
1 Jul 02	ADVANCED MED OPTICS INC COM CUSIP 00783M108	0 00	22 22 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 222222 SHARE(S) OF ADVANCED MED OPTICS INC COM FOR EACH 1 SHARE(S) OF ALLERGAN INC COM HELD ON	0 00	ADVANCED MED OPTICS INC COM CUSIP 00783M108 22 220	0 00 230 15	0 00 0 00

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Equities							
United States							
1 Jul 02	ALLERGAN INC COM CUSIP 018480102	0 00	TO REFLECT ALLOCATION OF COST TO ADVANCED MED OPTICS INC COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 08-14-02, EX DATE 07 01-02	0 00		0 00 230 15	0 00 0 00
1 Jul 02	MARSH & MC LENNAN CO S INC CUSIP 871748102 20 200 000	0 00	RECEIVED 20 200 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 06-07-02 EX DATE 07 01 02	0 00	MARSH & MC LENNAN CO S INC CUSIP 871748102 40 400 000	0 00 0 00	0 00 0 00
1 Jul 02	ST JUDE MED INC COM CUSIP 790849103 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 06-10-02 EX DATE 07-01 02	0 00	ST JUDE MED INC COM CUSIP 790849103 7 600 000	0 00 0 00	0 00 0 00
1 Jul 02	ST JUDE MED INC COM CUSIP 790849103 1 700 000	0 00	RECEIVED 1 700 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 06 10-02 EX DATE 07-01 02	0 00	ST JUDE MED INC COM CUSIP 790849103 3,400 000	0 00 0 00	0 00 0 00
1 Jul 02	TENET HEALTHCARE CORP COM CUSIP 88033G100 11 100 000	0 00	RECEIVED 8 880 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 08-12-02 EX DATE 07 01 02	0 00	TENET HEALTHCARE CORP COM CUSIP 88033G100 18 880 000	0 00 0 00	0 00 0 00

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<i>Equities</i>							
United States							
1 Jul 02	TENET HEALTHCARE CORP COM CUSIP 88033G100 4 300 000	0 00	RECEIVED 2 180 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 08 12 02, EX DATE 07-01-02	0 00	TENET HEALTHCARE CORP COM CUSIP 88033G100 8 450 000	0 00 0 00	0 00 0 00
5 Jul 02	COACH INC COM CUSIP 189754104 8,500 000	0 00	RECEIVED 8,500 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 08 18-02, EX DATE 07-05-02	0 00	COACH INC COM CUSIP 189754104 17,000 000	0 00 0 00	0 00 0 00
9 Jul 02	#REORG/IVEX PACKAGING CSH STK MERGER PACKAGING DYNAMICS 2-895883 21 50/SH CUSIP 485855104	0 00	DELIVERED 5,200 00 SHARES OF IVEX PACKAGING CORP DEL COM IN EXCHANGE FOR CASH AT A RATE OF \$1 5000000000 PER SHARE EFFECTIVE 06/28/02 CASH MERGER & SPOFF	111,800 00		0 00 0 00	0 00 0 00
9 Jul 02	#REORG/IVEX PACKAGING CSH STK MERGER PACKAGING DYNAMICS 2-895883 21 50/SH CUSIP 485855104	0 00	DELIVERED 8,200 00 SHARES OF IVEX PACKAGING CORP DEL COM IN EXCHANGE FOR 1 040 00 SHRS OF CUSIP NUMBER #89518010 RATE OF 0 2000000000 FOR 1 EFFECTIVE 06/28/02 CASH MERGER & SPOFF	0 00	#REORG/IVEX PACKAGING CSH STK MERGER PACKAGING DYNAMICS 2-895883 21 50/SH CUSIP 485855104 8,200 000	0 00 - 81 003 10	38 338 80 0 00
9 Jul 02	#REORG/MICRO GEN STK MERGER TO FID NATL INFORMATION SOLUTIONS 2320378 7/8/02 CUSIP 894838302	0 00	TO DELIVER SHARES OF RECORD FROM THE MICRO GENERAL CORP EXCHANGE OFF RECEIVED SHARES OF FIDELITY NATIONAL INFORMATION SYSTEMS @ A RATE OF 0 806 PER SHARE CIL OF	0 00	#REORG/MICRO GEN STK MERGER TO FID NATL INFORMATION SOLUTIONS 2320378 7/8/02 CUSIP 894838302 -4 700 000	0 00 - 48 113 45	0 00 0 00

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Equities							
United States							
9 Jul 02	FID NATL INFORMATION SOLUTIONS INC COM CUSIP 31820P109	0 00	TO RECEIVE SHARES FROM THE MICRO GENERAL CORP EXCHANGE OFFER RECEIVED SHARES OF FIDELITY NATIONAL INFORMATION SYSTEMS @ A RATE OF 0 696 PER SHARES CIL IN OF FRACTIONS	0 00	FID NATL INFORMATION SOLUTIONS INC COM CUSIP 31820P109 3 271 200	0 00 46 113 45	0 00 0 00
9 Jul 02	PACKAGING DYNAMICS CORP COM CUSIP 895180101	0 00	RECEIVED 1 040 00 SHARES OF PACKAGING DYNAMICS CORP COM IN EXCHANGE FOR 8 200 00 SHRS OF CUSIP NUMBER #48585510 RATE OF 0 2000000000 FOR 1 EFFECTIVE 08/28/02 CASH MERGER & SPINOFF	0 00	PACKAGING DYNAMICS CORP COM CUSIP 895180101 1 040 000	0 00 7 540 00	0 00 0 00
12 Jul 02	MICROSTRATEGY INC WT PUR CL A EXP 08 24-2007 CUSIP 594972118	0 00	RCVD C/V WARRANTS FOR MICROSTRATEGY INC SEC LITIGATION FOR CLASS PER 6-11 98 3 20-00 NO BROKER	0 00	MICROSTRATEGY INC WT PUR CL A EXP 08 24 2007 CUSIP 594972118 50 000	0 00 0 50	0 50 0 00
18 Jul 02	MBNA CORP COM CUSIP 55262L100 8 300 000	0 00	RECEIVED 2 650 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 07-01 02, EX DATE 07 18-02	0 00	MBNA CORP COM CUSIP 55262L100 7 950 000	0 00 0 00	0 00 0 00
17 Jul 02	###REORG/IMMUNEX CORP CASH & STK MERGER TOAMGEN INC #2020149 EFF 7/18/02 CUSIP 452528102	0 00	DELIVERED 3 200 00 SHARES OF #REORG/IMMUNEX CORP CASH & STK MERGER TOIN EXCHANGE FOR 1 408 00 SHRS OF CUSIP NUMBER #03118210 RATE OF 0 4400000000 FOR 1 EFFECTIVE 07/18/02 CASH	0 00	###REORG/IMMUNEX CORP CASH & STK MERGER TOAMGEN INC #2020149 EFF 7/18/02 CUSIP 452528102 3 200 000	0 00 - 89 194 88	0 00 0 00
17 Jul 02	###REORG/IMMUNEX CORP CASH & STK MERGER TOAMGEN INC #2020149 EFF 7/18/02 CUSIP 452528102	0 00	DELIVERED 3 200 00 SHARES OF #REORG/IMMUNEX CORP CASH & STK MERGER TOIN EXCHANGE FOR CASH AT A RATE OF 4 5000000000 PER SHARE EFFECTIVE 07/18/02 CASH & STOCK MERGER	14 400 00		0 00 0 00	0 00 0 00

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Capital Change Detail

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

United States

17 Jul 02	AMGEN INC COM CUSIP 031182100	0 00	RECEIVED 1,408 00 SHARES OF AMGEN INC COM IN EXCHANGE FOR 3 200 00 SHRS OF CUSIP NUMBER #452810 RATE OF 0.440000000 FOR 1 EFFECTIVE 07/16/02 CASH & STOCK MERGER	0 00	AMGEN INC COM CUSIP 031182100	84,794 88		0 00
17 Jul 02	NASDAQ 100 INDEX TR CL ACTION SETTLEMENT PROCEEDS CUSIP 62890815	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 6-1-89 THRU 7-17-88 ON NET CLASS SETTLEMENT FUND	53 31		0 00		53 31
17 Jul 02	NASDAQ-100 INDEX TR CL ACTION SETTLEMENT PROCEEDS CUSIP 62890815	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 5-1-88 THRU 7-17-88 ON NET CLASS SETTLEMENT FUND	79 78		0 00		79 78
19 Jul 02	NASDAQ-100 INDEX TR CL ACTION SETTLEMENT PROCEEDS CUSIP 62890815	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 6/1/88 THRU 7/17/88 ON NET CLASS SETTLEMENT FUND	30 29		0 00		30 29
19 Jul 02	NASDAQ 100 INDEX TR CL ACTION SETTLEMENT PROCEEDS CUSIP 62890815	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 6/1/89 THRU 7/17/88 ON NET CLASS SETTLEMENT FUND	55 40		0 00		55 40
25 Jul 02	VIVUS INC COM CUSIP 828531100	0 00	RECD 36 SHARES COMMON STOCK REPRESENTING VIUS SEC LITIGATION FOR CLASS PERIOD 5/2/97 12/8/97	0 00	VIVUS INC COM CUSIP 828531100	138 08		138 08
30 Jul 02	COT-COM PROCEEDS FROM COM STK FOR CL ACTION USE ONLY CUSIP 181884104	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 4/1/86 THRU 8/8/86 ON NET CLASS SETTLEMENT FUND FOR DI GROUP SECURITIESLITIGATION	324 63		0 00		324 63

Generated by The Northern Trust Company from periodic data on 13 Feb 03

The Northern Trust Company

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Equities							
United States							
2 Aug 02	###REORG/MICROSTRATEGY INC CL A REV SPLT MICROSTRATEGY INC SL A 2569280 7/30/02 CUSIP 894972101	0 00	REC D 120 SHARES COMMON STOCK REPRESENTING MICROSTRATEGY INC SEC LITIGATION FOR CLASS PERIOD 8 11 98 THRU 3 20 00 NO BROKER	0 00	###REORG/MICROSTRATEGY INC CL A REV SPLT MICROSTRATEGY INC SL A 2569280 7/30/02 CUSIP 894972101 120 000	0 00 57 60	57 60 0 00
6 Aug 02	###REORG POTOMAC ELEC PWR STK MERGER TO PEPCO HOLDINGS 2707478 EFF 8/1/02 CUSIP 737879100	0 00	DELIVERED 1 300 00 SHARES OF POTOMAC ELEC PWR CO COM IN EXCHANGE FOR 1 300 00 SHRS OF CUSIP NUMBER #71329110 RATE OF 1 0000000000 FOR 1 EFFECTIVE 08/01/02 STOCK MERGER	0 00	###REORG POTOMAC ELEC PWR STK MERGER TO PEPCO HOLDINGS 2707478 EFF 8/1/02 CUSIP 737879100 1 300 000	0 00 28 498 60	0 00 0 00
8 Aug 02	HANCOCK HLDG CO COM CUSIP 410120109 3 300 000	0 00	RECEIVED 1 850 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 07 23-02 EX DATE 08 08 02	0 00	HANCOCK HLDG CO COM CUSIP 410120109 4 950 000	0 00 0 00	0 00 0 00
8 Aug 02	PEPCO HLDGS INC COM CUSIP 713291102	0 00	RECEIVED 1 300 00 SHARES OF PEPCO HLDGS INC COM COM IN EXCHANGE FOR 1 300 00 SHRS OF CUSIP NUMBER #73787910 RATE OF 1 0000000000 FOR 1 EFFECTIVE 08/01/02 STOCK MERGER	0 00	PEPCO HLDGS INC COM CUSIP 713291102 1 300 000	0 00 28 498 60	0 00 0 00
14 Aug 02	###REORG/MICROSTRATEGY INC CL A REV SPLT MICROSTRATEGY INC SL A 2569280 7/30/02 CUSIP 894972101	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 8/11/98 THRU 3/20/00 ON NET CLASS SETTLEMENT FUND	0 05		0 00 0 00	0 05 0 00
14 Aug 02	MICROSTRATEGY INC CONV NT SER A 7 8 DUE 08 24 2007 REG CUSIP 894972AA9	0 00	REC VD 21 NOTES REPRESENTING MICROSTRATEGY SECURITIES LITIGATION FOR CLASS PERIOD 8/11/98 3/20/00	0 00	MICROSTRATEGY INC CONV NT SER A 7 8 DUE 08 24 2007 REG CUSIP 894972AA9 21 000	0 00 2 84	2 84 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
Equities							
United States							
14 Aug 02	MICROSTRATEGY INC CONV NT SER A 7 5 DUE 06-24-2007 REG CUSIP 584972AA9	0 00	REC VD 2000 NOTES REPRESENTING MICROSTRATEGY SECURITIES LITIGATION FOR CLASS PERIOD 6/11/98 3/20/00	0 00	MICROSTRATEGY INC CONV NT SER A 7 5 DUE 06 24-2007 REG CUSIP 584972AA9 2,000 000	0 00 280 00	280 00 0 00
14 Aug 02	MICROSTRATEGY INC CONV NT SER A 7 5 DUE 06-24-2007 REG CUSIP 584972AA9	0 00	REC VD 79 NOTES REPRESENTING MICROSTRATEGY SECURITIES LITIGATION FOR CLASS PERIOD 6/11/98 3/20/00	0 00	MICROSTRATEGY INC CONV NT SER A 7 5 DUE 06 24 2007 REG CUSIP 584972AA9 79 000	0 00 11 06	11 06 0 00
14 Aug 02	MONSANTO CO NEW COM CUSIP 81166W101	0 00	4 823 07 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 170593 SHARE(S) OF MONSANTO CO NEW COM FOR EACH 1 SHARE(S) OF PHARMACIA CORP COM HELD ON RECORD 07 29 02	0 00	MONSANTO CO NEW COM CUSIP 81166W101 4 823 070	0 00 76 105 84	0 00 0 00
14 Aug 02	MONSANTO CO NEW COM CUSIP 81166W101 1,100 000	0 00	2 188 53 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 170593 SHARE(S) OF MONSANTO CO NEW COM FOR EACH 1 SHARE(S) OF PHARMACIA CORP COM HELD ON RECORD 07 29-02	0 00	MONSANTO CO NEW COM CUSIP 81166W101 3 288 530	0 00 29 653 42	0 00 0 00
14 Aug 02	PHARMACIA CORP COM CUSIP 71713U102	0 00	TO REFLECT ALLOCATION OF COST TO MONSANTO CO NEW COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 07 29-02, EX DATE 08 14 02	0 00		0 00 - 76 105 84	0 00 0 00
14 Aug 02	PHARMACIA CORP COM CUSIP 71713U102	0 00	TO REFLECT ALLOCATION OF COST TO MONSANTO CO NEW COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 07 29-02 EX DATE 08 14-02	0 00		0 00 - 29 653 42	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
Equities							
United States							
19 Aug 02	SIMPSON MFG INC COM CUSIP 828073105 3 500 000	0 00	RECEIVED 3 500 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 08 08-02 EX DATE 08 19 02	0 00	SIMPSON MFG INC COM CUSIP 828073105 7 000 000	0 00 0 00	0 00 0 00
21 Aug 02	CITIGROUP INC COM CUSIP 172987101	0 00	TO REFLECT ALLOCATION OF COST TO TRAVELERS PPTY CAS CORP NEW CL B TRAVELERS PPTY CAS CORP NEW CL A AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 08-09-02 EX DATE	0 00		0 00 - 25 734 33	0 00 0 00
21 Aug 02	CITIGROUP INC COM CUSIP 172987101	0 00	TO REFLECT ALLOCATION OF COST TO TRAVELERS PPTY CAS CORP NEW CL B TRAVELERS PPTY CAS CORP NEW CL A AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 08-09-02, EX DATE	0 00		0 00 - 100,108 27	0 00 0 00
21 Aug 02	CITIGROUP INC COM CUSIP 172987101	0 00	TO REFLECT ALLOCATION OF COST TO TRAVELERS PPTY CAS LORP NEW CL B TRAVELERS PPTY CAS CORP NEW CL A AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 08-09 02 EX DATE	0 00		0 00 - 170,029 38	0 00 0 00
21 Aug 02	CITIGROUP INC COM CUSIP 172987101	0 00	TO REFLECT ALLOCATION OF COST TO TRAVELERS PPTY CAS CORP NEW CL B TRAVELERS PPTY CAS CORP NEW CL A AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 08 09 02 EX DATE	0 00		0 00 - 37,777 34	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
Equities							
United States							
21 Aug 02	TRAVELERS PPTY CAS CORP NEW CL A CUSIP 89420G109	0 00	508 34 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 043204 SHARE(S) OF TRAVELERS PPTY CAS CORP NEW CL A FOR EACH 1 SHARE(S) OF CITIGROUP INC COM MAT FOR COM	0 00	TRAVELERS PPTY CAS CORP NEW CL A CUSIP 89420G109 508 340	0 00 7,992 11	0 00 0 00
21 Aug 02	TRAVELERS PPTY CAS CORP NEW CL A CUSIP 89420G109	0 00	4,084 08 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 043204 SHARE(S) OF TRAVELERS PPTY CAS CORP NEW CL A FOR EACH 1 SHARE(S) OF CITIGROUP INC COM MAT FOR COM	0 00	TRAVELERS PPTY CAS CORP NEW CL A CUSIP 89420G109 4 084 080	0 00 31 089 85	0 00 0 00
21 Aug 02	TRAVELERS PPTY CAS CORP NEW CL A CUSIP 89420G109	0 00	3 381 28 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 043204 SHARE(S) OF TRAVELERS PPTY CAS CORP NEW CL A FOR EACH 1 SHARE(S) OF CITIGROUP INC COM MAT FOR COM	0 00	TRAVELERS PPTY CAS CORP NEW CL A CUSIP 89420G109 3 381 280	0 00 52 804 72	0 00 0 00
21 Aug 02	TRAVELERS PPTY CAS CORP NEW CL A CUSIP 89420G109	0 00	3 717 00 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 043204 SHARE(S) OF TRAVELERS PPTY CAS CORP NEW CL A FOR EACH 1 SHARE(S) OF CITIGROUP INC COM MAT FOR COM	0 00	TRAVELERS PPTY CAS CORP NEW CL A CUSIP 89420G109 3 717 000	0 00 11 732 22	0 00 0 00
21 Aug 02	TRAVELERS PPTY CAS CORP NEW CL B CUSIP 89420G408	0 00	1 044 42 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 088785 SHARE(S) OF TRAVELERS PPTY CAS CORP NEW CL B FOR EACH 1 SHARE(S) OF CITIGROUP INC COM MAT FOR COM	0 00	TRAVELERS PPTY CAS CORP NEW CL B CUSIP 89420G408 1 044 420	0 00 17 742 22	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
Equities							
United States							
21 Aug 02	TRAVELERS PPTY CAS CORP NEW CL B CUSIP 89420G408	0 00	8 349 82 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 088785 SHARE(S) OF TRAVELERS PPTY CAS CORP NEW CL B FOR EACH 1 SHARE(S) OF CITIGROUP INC COM MAT FOR COM	0 00	TRAVELERS PPTY CAS CORP NEW CL B CUSIP 89420G408 8 349 820	0 00 89 018 42	0 00 0 00
21 Aug 02	TRAVELERS PPTY CAS CORP NEW CL B CUSIP 89420G408	0 00	6 905 88 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 088785 SHARE(S) OF TRAVELERS PPTY CAS CORP NEW CL B FOR EACH 1 SHARE(S) OF CITIGROUP INC COM MAT FOR COM	0 00	TRAVELERS PPTY CAS CORP NEW CL B CUSIP 89420G408 6 905 880	0 00 117 224 88	0 00 0 00
21 Aug 02	TRAVELERS PPTY CAS CORP NEW CL B CUSIP 89420G408	0 00	7 838 77 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 088785 SHARE(S) OF TRAVELERS PPTY CAS CORP NEW CL B FOR EACH 1 SHARE(S) OF CITIGROUP INC COM MAT FOR COM	0 00	TRAVELERS PPTY CAS CORP NEW CL B CUSIP 89420G408 7 838 770	0 00 28 045 12	0 00 0 00
28 Aug 02	###REORG/MICROSTRATEGY INC CL A REV SPLT MICROSTRATEGY INC SL A 2589260 7/30/02 CUSIP 594972101	0 00	DEL 120 SHARES IN EXCHANGE FOR 12 SHARES OF MICROSTRATEGY NEW AT A RATE OF 10 PER SHARE MERGER EFF 7/30/02	0 00	###REORG/MICROSTRATEGY INC CL A REV SPLT MICROSTRATEGY INC SL A 2589260 7/30/02 CUSIP 594972101 120 000	0 00 57 60	0 00 0 00
28 Aug 02	MICROSTRATEGY INC CL A NEW CUSIP 594972408	0 00	REC 12 SHARES IN EXCHANGE FOR 120 SHARES OF MICROSTRATEGY AT A RATE OF 10 PER SHARE MERGER EFF 7/30/02	0 00	MICROSTRATEGY INC CL A NEW CUSIP 594972408 12 000	0 00 57 60	0 00 0 00
30 Aug 02	###REORG/PHILLIPS PETROLEUM CO NAME CHAN GETO CONOCOPHILLIPS SEC #2197249 CUSIP 718507106	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO CONOCOPHILLIPS COM	0 00	###REORG/PHILLIPS PETROLEUM CO NAME CHAN GETO CONOCOPHILLIPS SEC #2197249 CUSIP 718507106 -5,500 000	0 00 -304 530 52	0 00 0 00

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Account number 5502
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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
Equities							
United States							
30 Aug 02	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4877 EFF 8/30/02 CUSIP 208251504	0 00	DELIVERED 9,500 00 SHARES OF #REORG/CONOCO STK MERGER CONOCO PHILIPS IN EXCHANGE FOR 4 443 15 SHRS OF CUSIP NUMBER #20825C10 RATE OF 0 4877000000 FOR 1 EFFECTIVE 08/30/02 STOCK	0 00	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4877 EFF 8/30/02 CUSIP 208251504 9 500 000	0 00 - 218 525 48	0 00 0 00
30 Aug 02	CONOCOPHILLIPS COM CUSIP 20825C104	0 00	RECEIVED 4,443 15 SHARES OF CONOCOPHILLIPS COM IN EXCHANGE FOR 9 500 00 SHRS OF CUSIP NUMBER #20825150 RATE OF 0 4877000000 FOR 1 EFFECTIVE 08/30/02 STOCK MERGER	0 00	CONOCOPHILLIPS COM CUSIP 20825C104 4 443 150	0 00 218 525 48	0 00 0 00
30 Aug 02	CONOCOPHILLIPS COM CUSIP 20825C104	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/PHILLIPS PETROLEUM CO NAME CHANGETO CONOCOPHILLIPS SEC #2197249 EFF 8/30/02	0 00	CONOCOPHILLIPS COM CUSIP 20825C104 5,800 000	0 00 304 530 52	0 00 0 00
4 Sep 02	###REORG/PHILLIPS PETROLEUM CO NAME CHAN GETO CONOCOPHILLIPS SEC #2197249 CUSIP 718507106	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO CONOCOPHILLIPS COM	0 00	###REORG/PHILLIPS PETROLEUM CO NAME CHAN GETO CONOCOPHILLIPS SEC #2197249 CUSIP 718507106 11 800 000	0 00 - 585 071 77	0 00 0 00
4 Sep 02	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4877 EFF 8/30/02 CUSIP 208251504	0 00	DELIVERED 12,500 00 SHARES OF #REORG/CONOCO STK MERGER CONOCO PHILIPS IN EXCHANGE FOR 5 893 02 SHRS OF CUSIP NUMBER #20825C10 RATE OF 0 4877000000 FOR 1 EFFECTIVE 08/30/02 STOCK	0 00	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4877 EFF 8/30/02 CUSIP 208251504 12 500 000	0 00 328,901 12	0 00 0 00
4 Sep 02	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4877 EFF 8/30/02 CUSIP 208251504	0 00	DELIVERED 5 000 00 SHARES OF #REORG/CONOCO STK MERGER CONOCO PHILIPS IN EXCHANGE FOR 2,508 20 SHRS OF CUSIP NUMBER #20825C10 RATE OF 0 4877000000 FOR 1 EFFECTIVE 08/30/02 STOCK	0 00	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4877 EFF 8/30/02 CUSIP 208251504 5 000 000	0 00 - 173,234 18	0 00 0 00

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Equities							
United States							
4 Sep 02	CONOCOPHILLIPS COM CUSIP 20825C104	0 00	RECEIVED 5,893 02 SHARES OF CONOCOPHILLIPS COM IN EXCHANGE FOR 12 800 00 SHRS OF CUSIP NUMBER #20825150 RATE OF 0 4877000000 FOR 1 EFFECTIVE 08/30/02 STOCK MERGER	0 00	CONOCOPHILLIPS COM CUSIP 20825C104 5 893 020	0 00 328 901 12	0 00 0 00
4 Sep 02	CONOCOPHILLIPS COM CUSIP 20825C104	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/PHILLIPS PETROLEUM CO NAME CHANGETO CONOCOPHILLIPS SEC #2187249 EFF 8/30/02	0 00	CONOCOPHILLIPS COM CUSIP 20825C104 11 900 000	0 00 595 071 77	0 00 0 00
4 Sep 02	CONOCOPHILLIPS COM CUSIP 20825C104	0 00	RECEIVED 2 806 20 SHARES OF CONOCOPHILLIPS COM IN EXCHANGE FOR 5,000 00 SHRS OF CUSIP NUMBER #20825150 RATE OF 0 4877000000 FOR 1 EFFECTIVE 08/30/02 STOCK MERGER	0 00	CONOCOPHILLIPS COM CUSIP 20825C104 2 806 200	0 00 173 234 18	0 00 0 00
8 Sep 02	CDT-COM PROCEEDS FROM COM STK FOR CL ACTION USE ONLY CUSIP 181994104	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 3/11/97 THRU 7/18/99 ON NET CLASS SETTLEMENT FUND FOR TRC TOTAL RENAL CARE LITIGATION	912 80		0 00 0 00	912 80 0 00
8 Sep 02	CDT COM PROCEEDS FROM COM STK FOR CL ACTION USE ONLY CUSIP 181994104	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 3/11/97 THRU 7/18/99 ON NET CLASS SETTLEMENT FUND FOR TRC TOTAL RENAL CARE LITIGATION	628 01		0 00 0 00	628 01 0 00
10 Sep 02	CDT COM PROCEEDS FROM COM STK FOR CL ACTION USE ONLY CUSIP 181994104	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD FEBURARY 25 25 27, OR 28 1998 OR ON MARCH 3 8 10 11 12,14 17, OR 18 1997 APL LITIGATION (2-000209)	1 987 50		0 00 0 00	1 987 50 0 00

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Account number 5502
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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
Equities							
United States							
10 Sep 02	CDT-COM PROCEEDS FROM COM STK FOR CL ACTION USE ONLY CUSIP 181894104	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD FEBURARY 25,26 27, OR 28 1898 OR ON MARCH 3,8 10,11 12 14 17 OR 18 1997 APL LITIGATION(2-000208)	8 139 20		0 00 0 00	8,139 20 0 00
1 Oct 02	#RELIANT ENERGY INC COM CUSIP 78952J108	0 00	TO REFLECT ALLOCATION OF COST TO RELIANT RES INC COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 08-20-02, EX DATE 10-01-02	0 00		0 00 - 166 269 51	0 00 0 00
1 Oct 02	#RELIANT ENERGY INC COM CUSIP 78952J108	0 00	TO REFLECT ALLOCATION OF COST TO RELIANT RES INC COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 09 20 02, EX DATE 10 01 02	0 00		0 00 42,521 01	0 00 0 00
1 Oct 02	CARMAX INC COM CUSIP 143130102	0 00	5 481 49 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 313078 SHARE(S) OF CARMAX INC COM FOR EACH 1 SHARE(S) OF CIRCUIT CY STORES INC COM HELD ON RECORD 09 18 02, EXDATE	0 00	CARMAX INC COM CUSIP 143130102 5 481 490	0 00 78 500 68	0 00 0 00
1 Oct 02	CIRCUIT CY STORES INC COM CUSIP 172737108	0 00	TO REFLECT ALLOCATION OF COST TO CARMAX INC COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 09-18-02, EX DATE 10-01-02	0 00		0 00 78,500 88	0 00 0 00
1 Oct 02	RELIANT RES INC COM CUSIP 78952B105	0 00	32 098 14 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 788803 SHARE(S) OF RELIANT RES INC COM FOR EACH 1 SHARE(S) OF RELIANT ENERGY INC COM HELD ON RECORD 09 20-02	0 00	RELIANT RES INC COM CUSIP 78952B105 32 098 140	0 00 166 269 51	0 00 0 00

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Account number 5502
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Equities							
United States							
1 Oct 02	RELIANT RES INC COM CUSIP 75952B105	0 00	10 648 14 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 788603 SHARE(S) OF RELIANT RES INC COM FOR EACH 1 SHARE(S) OF RELIANT ENERGY INC COM HELD ON RECORD 09 20-02	0 00	RELIANT RES INC COM CUSIP 75952B105 10 648 140	0 00 42 521 01	0 00 0 00
7 Oct 02	##RELIANT ENERGY INC COM CUSIP 75952J108	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO CENTERPOINT ENERGY INC COM	0 00	##RELIANT ENERGY INC COM CUSIP 75952J108 -40 700 000	0 00 - 892 771 98	0 00 0 00
7 Oct 02	##RELIANT ENERGY INC COM CUSIP 75952J108	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO CENTERPOINT ENERGY INC COM	0 00	##RELIANT ENERGY INC COM CUSIP 75952J108 13 500 000	0 00 - 228 313 44	0 00 0 00
7 Oct 02	CENTERPOINT ENERGY INC COM CUSIP 15189T107	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM RELIANT ENERGY INC COM	0 00	CENTERPOINT ENERGY INC COM CUSIP 15189T107 40 700 000	0 00 892 771 98	0 00 0 00
7 Oct 02	CENTERPOINT ENERGY INC COM CUSIP 15189T107	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM RELIANT ENERGY INC COM	0 00	CENTERPOINT ENERGY INC COM CUSIP 15189T107 13 600 000	0 00 228 313 44	0 00 0 00
16 Oct 02	##REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2218506 5/21/02 CUSIP 218669101	0 00	RECEIVED 1 800 00 SHARES OF COOPER INDUSTRIES IN EXCHANGE FOR 1 800 00 SHARES OF CUSIP NUMBER #G24182100 AT A RATE OF 1 0000000000 FOR 1 EFFECTIVE 5/21/02 TO CORRECT NAME CHANGE	0 00	##REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2218506 5/21/02 CUSIP 218669101 1 800 000	0 00 74,689.53	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>							
16 Oct 02	###REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2218508 5/21/02 CUSIP 218689101	0 00	DELIVERED 1 600 00 SHARES OF COOPER INDUSTRIES IN EXCHANGE FOR 1 600 00 SHARES OF CUSIP NUMBER #G24182100 AT A RATE OF 1 0000000000 FOR 1 EFFECTIVE 5/23/02 STOCK MERGER	0 00	###REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2218508 5/21/02 CUSIP 218689101 1 600 000	0 00 74,669 53	0 00 0 00
17 Oct 02	##PENNCORP FNCL INC COM DESP CUSIP 708098102	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 2/8/98 THRU 11/18/98 ON NET CLASS SETTLEMENT FUND	4 688 80		0 00 0 00	4 688 80 0 00
4 Nov 02	PARTHUSCEVA INC COM CUSIP 70212E108	0 00	RECEIVED 3 068 87 SHARES AS A RESULT OF A STOCK DISTRIBUTION OF 0 3333333300 SHARES OF PARTHUSCEVA INC COM FOR EACH 1 SHARE(S) OF DSP GROUP INC COM HELD ON RECORD 10/31/02 EX	0 00	PARTHUSCEVA INC COM CUSIP 70212E108 3 068 870	0 00 23 378 21	0 00 0 00
8 Nov 02	DSP GROUP INC COM CUSIP 23332B108	0 00	TO REFLECT ALLOCATION OF COST TO PARTHUSCEVA INC COM RESULT OF A STOCK DISTRIBUTION HOLDERS OF RECORD 10/31/02 EX DATE 11/04/02	0 00		0 00 - 23 378 21	0 00 0 00
19 Nov 02	#REORG/AT&T CORP REV SPLT TO AT&T CORP NEW SEC #2000829 EFF 11/18/02 CUSIP 001897108	0 00	TO REFLECT ALLOCATION OF COST TO COMCAST CORP NEW CL A AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 11 18 02 EX DATE 11 18 02	0 00		0 00 713 860 47	0 00 0 00
19 Nov 02	COMCAST CORP NEW CL A CUSIP 20030N101	0 00	21 725 29 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 3238 SHARE(S) OF COMCAST CORP NEW CL A FOR EACH 1 SHARE(S) OF #REORG/AT&T CORP REV SPLT TO AT&T CORP NEW SEC	0 00	COMCAST CORP NEW CL A CUSIP 20030N101 21 725 290	0 00 713 860 47	0 00 0 00

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<i>Equities</i>							
United States							
18 Oct 02	###REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2218506 8/21/02 CUSIP 216669101	0 00	DELIVERED 1 600 00 SHARES OF COOPER INDUSTRIES IN EXCHANGE FOR 1 600 00 SHARES OF CUSIP NUMBER #G24182100 AT A RATE OF 1 0000000000 FOR 1 EFFECTIVE 8/23/02 STOCK MERGER	0 00	###REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2218506 8/21/02 CUSIP 216669101 1 600 000	0 00 74,669 53	0 00 0 00
17 Oct 02	##PENNCORP FNCL INC COM DESP CUSIP 708088102	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 2/8/88 THRU 11/18/88 ON NET CLASS SETTLEMENT FUND	4 668 80		0 00 0 00	4 668 80 0 00
4 Nov 02	PARTHUSCEVA INC COM CUSIP 70212E108	0 00	RECEIVED 3 068 87 SHARES AS A RESULT OF A STOCK DISTRIBUTION OF 0 333333300 SHARES OF PARTHUSCEVA INC COM FOR EACH 1 SHARE(S) OF DSP GROUP INC COM HELD ON RECORD 10/31/02 EX	0 00	PARTHUSCEVA INC COM CUSIP 70212E108 3 068 870	0 00 23 378 21	0 00 0 00
8 Nov 02	DSP GROUP INC COM CUSIP 23332B106	0 00	TO REFLECT ALLOCATION OF COST TO PARTHUSCEVA INC COM RESULT OF A STOCK DISTRIBUTION HOLDERS OF RECORD 10/31/02 EX DATE 11/04/02	0 00		0 00 - 23 378 21	0 00 0 00
19 Nov 02	#REORG/AT&T CORP REV SPLT TO AT&T CORP NEW SEC #2000829 EFF 11/18/02 CUSIP 001857108	0 00	TO REFLECT ALLOCATION OF COST TO COMCAST CORP NEW CL A AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 11 18-02 EX DATE 11 18 02	0 00		0 00 - 713 960 47	0 00 0 00
19 Nov 02	COMCAST CORP NEW CL A CUSIP 20030N101	0 00	21 725 29 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 3235 SHARE(S) OF COMCAST CORP NEW CL A FOR EACH 1 SHARE(S) OF #REORG/AT&T CORP REV SPLT TO AT&T CORP NEW SEC	0 00	COMCAST CORP NEW CL A CUSIP 20030N101 21 725 290	0 00 713 960 47	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
Equities							
United States							
19 Nov 02	NATL AUTO CR INC NEW COM CUSIP 832800108	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 3/8/87 THRU 1/27/88 ON NET CLASS SETTLEMENT FUND	244 12		0 00 0 00	244 12 0 00
25 Nov 02	#REORG/AT&T CORP REV SPLT TO AT&T CORP NEW SEC #2000829 EFF 11/18/02 CUSIP 001957109	0 00	DELIVERED 87 157 00 SHARES OF #REORG/AT&T CORP REV SPLT TO AT&T CORP IN EXCHANGE FOR 13 431 40 SHRS OF CUSIP NUMBER #00195780 RATE OF 0 2000000000 FOR 1 EFFECTIVE 11/18/02	0 00	#REORG/AT&T CORP REV SPLT TO AT&T CORP NEW SEC #2000829 EFF 11/18/02 CUSIP 001957109 87,157 000	0 00 - 428,551 47	0 00 0 00
25 Nov 02	AT&T CORP COM NEW CUSIP 001957805	0 00	RECEIVED 13 431 40 SHARES OF AT&T CORP COM NEW IN EXCHANGE FOR 87,157 00 SHRS OF CUSIP NUMBER #00195710 RATE OF 0 2000000000 FOR 1 EFFECTIVE 11/18/02 REVERSE SPLIT	0 00	AT&T CORP COM NEW CUSIP 001957805 13,431 400	0 00 428 551 47	0 00 0 00
19 Dec 02	PLAINS RES INC COM PAR \$0 10 CUSIP 728540503	0 00	TO REFLECT ALLOCATION OF COST TO PLAINS EXPL & PRODTN CO COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 12 11 02 EX DATE 12 18 02	0 00		0 00 - 105 275 45	0 00 0 00
24 Dec 02	PLAINS EXPL & PRODTN CO COM CUSIP 728505100	0 00	11 000 00 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 1 SHARE(S) OF PLAINS EXPL & PRODTN CO COM FOR EACH 1 SHARE(S) OF PLAINS RES INC COM PAR \$0 10 HELD ON RECORD	0 00	PLAINS EXPL & PRODTN CO COM CUSIP 728505100 11 000 000	0 00 105,275 45	0 00 0 00
Total United States		0 00		425,768 58		- 445,785 82	234,143 17 0 00
Total Equities		0 00		485,610 20		- 181,825 39	303,884 81 0 00

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Capital Change Detail

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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
Fixed Income							
Cayman Islands							
8 Mar 02	TRANSOCEAN SEDCO FOREX INC NT 8 85 DUE 04-10-2008 BEQ CUSIP 893830AJ8	0 00	RECEIVED 350 000 00 PAR/SHARES IN EXCHANGE FOR 350 000 00 R & B FALCON CORP SR NT SER B 8 85 AT A RATE OF 1 FOR 1 EFFECTIVE 02/13/02 PER EXCHANGE	0 00	TRANSOCEAN SEDCO FOREX INC NT 8 85 DUE 04-10 2008 BEQ CUSIP 893830AJ8 350 000 000	0 00 350 878 50	0 00 0 00
Total Cayman Islands		0 00		0 00		350,878 50	0 00 0 00
United States							
25 Feb 02	RESNTL AST SEC CORP MTG PASS THRU CTF SER 89 KS2 CL A 1 3 8 8 01 25 20 BEQ CUSIP 78110WGA8	0 00	CALLED 17 825 97 PAR AT \$100 00 FULL CALL AS OF 02 25 02 REG 07 CUSIP 78110WGA8 SECURITY 4-754861	17 825 97	RESNTL AST SEC CORP MTG PASS THRU CTF SER 89 KS2 CL A 1 3 8 8 01 25 20 BEQ CUSIP 78110WGA8 17 825 970	0 00 17 687 93	81 86 0 00
8 Mar 02	R & B FALCON CORP SR NT SER B 8 85 DUE 04 10 2008 BEQ CUSIP 74912EAG8	0 00	DELIVERED 350 000 00 PAR/SHARES IN EXCHANGE FOR 350 000 00 TRANSOCEAN SEDCO FOREX INC NT 8 85 AT A RATE OF 1 FOR 1 EFFECTIVE 02/13/02 PER EXCHANGE	0 00	R & B FALCON CORP SR NT SER B 8 85 DUE 04-10 2008 BEQ CUSIP 74912EAG8 -350 000 000	0 00 - 350 878 50	0 00 0 00
11 Mar 02	UCFC LN TR SER 1995-D1 CL A5 7 075 HOME EQTY LN CTF DUE 03 10 2027 BEQ CUSIP 90283BC55	0 00	CALLED 350 000 00 PAR AT \$100 00 FULL CALL AS OF 3/11/02 REG 07 CUSIP 90283BC55 SECURITY 4881328	350 000 00	UCFC LN TR SER 1995-D1 CL A5 7 075 HOME EQTY LN CTF DUE 03 10-2027 BEQ CUSIP 90283BC55 350 000 000	0 00 - 350 765 63	765 63 0 00
25 Mar 02	CMO CWMB5 INC SER 1997-C MTG PASSTHRU CTF CL A 4 7 75 DUE 03 25-2027 BEQ CUSIP 126881U28	0 00	CALLED 11,973 84 PAR AT \$100 00 FULL CALL AS OF 03 25-02 REG 07 CUSIP 126881U28 SECURITY 40989528	11 973 84	CMO CWMB5 INC SER 1997 C MTG PASSTHRU CTF CL A-4 7 75 DUE 03 25 2027 BEQ CUSIP 126881U28 11 973 840	0 00 12 031 48	57 52 0 00

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 13 Feb 03

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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
Fixed Income							
United States							
10 Apr 02	COUNTRYWIDE HOME LN TR 2001 HLV1 LN BKD NT CL A 1 5 913 DUE 03 10 2012 BEO CUSIP 22237WAA6	0 00	CALLED 2 450 72 PAR AT \$100 00 FULL CALL AS OF 04 10 02 REG 07 CUSIP 22237WAA6 SECURITY 4220427	2 450 72	COUNTRYWIDE HOME LN TR 2001 HLV1 LN BKD NT CL A 1 5 913 DUE 03 10 2012 BEO CUSIP 22237WAA6 2 450 720	0 00 - 2 459 91	9 19 0 00
11 Apr 02	FIRSTPLUS HOME LN OWNER TR SER 97 4 CL D 8 82 ABS CTF DUE 10 10 2018 BEO CUSIP 337825CK6	0 00	CALLED 4 307 48 PAR AT \$100 00 FULL CALL AS OF 04 10 02 REG 07 CUSIP 337825CK5 SECURITY 4328116	4 307 48	FIRSTPLUS HOME LN OWNER TR SER 97 4 CL D 8 82 ABS CTF DUE 10 10 2018 BEO CUSIP 337825CK5 4 307 480	0 00 - 4 335 73	28 27 0 00
28 May 02	ADVANTA HOME EQTY LN TR 1993 2 MTG LN AST BKD CTF CL A 1 6 15 10 25 2009 BEO CUSIP 007950AQ1	0 00	CALLED 145 230 25 PAR AT \$100 00 FULL CALL AS OF 05 28 02 REG 07 CUSIP 007950AQ1 SECURITY 4002239	145,230 25	ADVANTA HOME EQTY LN TR 1993 2 MTG LN AST BKD CTF CL A 1 6 15 10 25 2009 BEO CUSIP 007950AQ1 145 230 250	0 00 145 060 06	170 19 0 00
29 May 02	RESDNLT FDG MTG SECS II INC HOME LN BKD NT SER 99 H16 CL A 1 3 7 34 7 25 12 BEO CUSIP 78110VCV8	0 00	CALLED 31 694 21 PAR AT \$100 00 FULL CALL AS OF 05 25 02 REG 07 CUSIP 78110VCV8 SECURITY 4 754393	31 694 21	RESDNLT FDG MTG SECS II INC HOME LN BKD NT SER 99 H16 CL A 1 3 7 34 7 25 12 BEO CUSIP 78110VCV8 31 694 210	0 00 - 32 188 82	- 475 41 0 00
17 Jun 02	MORGAN ST CAP I INC SER 1997 A1B 6 44 ABS CTF DUE 01 15 2028 CUSIP 61745MEA7	0 00	CALLED 462 917 03 PAR AT \$ 1 000 00 FULL REDEMPTION AS OF 2002 08 17 REG 07 CUSIP 61745MEA7 SECURITY 4590513	462 917 03	MORGAN ST CAP I INC SER 1997 A1B 6 44 ABS CTF DUE 01 15 2028 CUSIP 61745MEA7 462 917 030	0 00 468 230 02	3 312 99 0 00
25 Jun 02	RESDNLT AST SEC CORP MTG PASS THRU CTF SER 2000 KS1 CL A 1 2 7 7 5 25 21 BEO CUSIP 78110WJB3	0 00	CALLED 27 798 02 PAR AT \$ 1 000 00 FULL REDEMPTION AS OF 2002 08 25 REG 07 CUSIP 78110WJB3 SECURITY 4744987	27 798 02	RESDNLT AST SEC CORP MTG PASS THRU CTF SER 2000 KS1 CL A 1 2 7 7 5 25-21 BEO CUSIP 78110WJB3 27 798 020	0 00 - 28 188 76	388 74 0 00

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Account number 5502
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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
Fixed Income							
United States							
25 Jul 02	INDYMAC ABS INC SER 2001 B CLASS AF1 4 888 DUE 12 25-2018 BEO CUSIP 456608CH3	0 00	CALLED 46 456 32 PAR AT \$100 00 FULL CALL AS OF 7 25-02 REG 07 CUSIP 456608CH3 SECURITY 4859485	46 456 32	INDYMAC ABS INC SER 2001 B CLASS AF1 4 888 DUE 12 25-2018 BEO CUSIP 456608CH3 46 456 320	46 666 82	- 210 50 0 00
15 Aug 02	AAMES MTG TR SER 1998 B CL A3F 8 335 ABS CTF DUE 08-15-2024 CUSIP 00253CEU7	0 00	CALLED 13 900 37 PAR AT \$ 1 000 00 FULL REDEMPTION AS OF 2002-08 15 REG 07 CUSIP 00253CEU7 SECURITY 4003411	13 900 37	AAMES MTG TR SER 1998 B CL A3F 8 335 ABS CTF DUE 08 15 2024 CUSIP 00253CEU7 13 900 370	0 00 - 13,920 04	- 119 67 0 00
15 Aug 02	HOMEQ RESDNTL TR 2001 I AST BKD CTF CL AH 1 5 27 DUE 03 15-2013 BEO CUSIP 437309AA5	0 00	CALLED 1,289 38 PAR AT \$ 1 000 00 FULL REDEMPTION AS OF 2002 08 15 REG 07 CUSIP 437309AA5 SECURITY 4368893	1 289 38	HOMEQ RESDNTL TR 2001 I AST BKD CTF CL AH 1 5 27 DUE 03 15 2013 BEO CUSIP 437309AA5 1,289 380	0 00 - 1,293 41	4 03 0 00
18 Sep 02	CHASE MTG FIN CORP SER 1895-HE1 CL A1 VAR RT BD DUE 05-15-2002 CUSIP 161618AA5	0 00	CALLED 76 497 56 PAR AT \$ 1 000 00 FULL REDEMPTION AS OF 2002-08-15 REG 07 SECURITY 4123843 CUSIP 161618AA5	76 497 56	CHASE MTG FIN CORP SER 1895 HE1 CL A1 VAR RT BD DUE 08 15-2002 CUSIP 161618AA5 76 497 580	0 00 - 76 485 58	11 97 0 00
20 Sep 02	IMC HOME EQTY LN TR SER 1998 3 CL A5 8 36 ABS CTF DUE 08 20-2022 CUSIP 449670EM8	0 00	CALLED 21 232 94 PAR AT \$ 1,000 00 FULL REDEMPTION AS OF 2002-09 20 REG 07 SECURITY 4420112 CUSIP 449670EM8	21 232 94	IMC HOME EQTY LN TR SER 1998 3 CL A5 8 36 ABS CTF DUE 08 20-2022 CUSIP 449670EM8 21 232 940	0 00 - 21 407 12	- 174 18 0 00
25 Sep 02	GE CAP MTG SVCS INC HOME EQTY LN 99 HE1 CL A 3 8 035 08 25 2020 BEO CUSIP 38157RD44	0 00	CALLED 16 755 06 PAR AT \$ 1,000 00 FULL REDEMPTION AS OF 2002-09 25 REG 07 SECURITY 4820679 CUSIP 38157RD44	16,755 06	GE CAP MTG SVCS INC HOME EQTY LN 99-HE1 CL A 3 8 035 08 25 2020 BEO CUSIP 38157RD44 16 755 060	0 00 - 16 786 30	41 24 0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 5502
Account Name FAMILY CODE FAM5502

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Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
Fixed Income							
United States							
27 Sep 02	EQCC HOME EQTY LN TR 1998 2 AST BKD CTF CL A 3F 8 228 DUE 03 15-2013 BEQ CUSIP 268917EQ0	0 00	CALLED 3 595 17 PAR AT \$100 00 FULL CALL AS OF 09/15/02 REG 07 CUSIP# 268917EQ0 SECURITY# 4311080	3 595 17	EQCC HOME EQTY LN TR 1998 2 AST BKD CTF CL A 3F 8 228 DUE 03 15 2013 BEQ CUSIP 268917EQ0 3 595 170	0 00 3 629 72	- 34 55 0 00
15 Oct 02	DELTA FDG HOME EQTY LN TR 1998 2 ASSETBKD CTF CL A 3F 8 24 DUE 05 15 2025 CUSIP 24783LDR8	0 00	CALLED 8 131 83 PAR AT \$ 1 000 00 FULL REDEMPTION AS OF 2002 10-18 REG 07 SECURITY 4258888 CUSIP 24783LDR8	8 131 83	DELTA FDG HOME EQTY LN TR 1998 2 ASSETBKD CTF CL A 3F 8 24 DUE 05 15 2025 CUSIP 24783LDR8 8 131 830	0 00 - 6 194 86	- 63 23 0 00
Total United States		0 00		1,239,756 03		- 1,596,199 48	- 5,564 95 0 00
Total Fixed Income		0 00		1,239,756 03		- 1,245,320 88	- 5,584 95 0 00
Total		0 00		1,735,266 23		- 1,436,946 37	296,319 86
Total Payment Income				0 00			0 00

Form 990-PF

Other Income

Statement 6

Description	Amount
Oil and Gas Royalties	2,881,310.
Lease Bonus&Delay Rental	16,514.
Foreign Exchange G/(L)	1,170.
Security Lending Income	36,631.
Seismic Permits & Option	166,890.
BCRCO Ltd Int & Div	41.
TIFF Partners IV Sub F	1,228.
TIFF Partners IV Int&Div	16,538.
TIFF Real Estate Int&Div	51,838.
Horsley Bridge Int&Div	7,867.
TIFF Partners IV Misc	<164.>
Settlements- Real Estate	45,323.
Commonfund Interest	460.
TIFF Partners IV T/B UBI	<11.>
Drilling Penalty	56,332.
Right of Way Proceeds	25,000.
Deposit forfeiture	3,000.
Tax Reclaims Int & Div	14,833.
Total to Form 990-PF, Part I, line 11, Column A	<u>3,324,800.</u>

Form 990-PF

Legal Fees

Statement 7

Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Draft & Review Agreements, Documents & Policies	21,148.	15,748.	0.	5,400.
To Fm 990-PF, Pg 1, ln 16a	21,148.	15,748.	0.	5,400.

Form 990-PF

Accounting Fees

Statement 8

Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Audit Financial Statements & Prepare Form 990-PF	28,250.	14,125.	0.	14,125.
To Form 990-PF, Pg 1, ln 16b	28,250.	14,125.	0.	14,125.

Form 990-PF

Other Professional Fees

Statement 9

Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Actuarial Fees	7,770.	3,885.	0.	3,885.
Other Professional Fees	51,500.	36,775.	0.	14,725.
To Form 990-PF, Pg 1, ln 16c	59,270.	40,660.	0.	18,610.

Form 990-PF

Taxes

Statement 10

Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Federal Tax on Investment Income	300,000.	0.	0.	0.
Ad Valorem Taxes	342,950.	339,783.	0.	3,168.
Foreign Taxes on Investment Income	128,201.	128,201.	0.	0.
To Form 990-PF, Pg 1, ln 18	771,151.	467,984.	0.	3,168.

Form 990-PF

Other Expenses

Statement 11

Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Investment Manager and Advisor Fees	3,705,638.	3,705,638.	0.	0.
Custodial and Portfolio Management Expenses	210,955.	210,955.	0.	0.
Office Administration Expenses	246,600.	38,725.	0.	205,103.
Insurance	69,483.	44,944.	0.	24,539.
Real Estate Management Expenses	104,624.	104,624.	0.	0.
Organizational and Professional Dues	22,812.	5,268.	0.	17,544.
Partnership Portfolio Deductions	807,616.	807,616.	0.	0.
TIFF Partners IV Amortization	7,029. 27,249.	7,029. 0.		0. 0.
To Form 990-PF, Pg 1, ln 23	5,202,006.	4,924,799.		247,186.

Footnotes

Statement 12

Part II Balance Sheet Detail

Line 27 Capital Stock or Trust Principal

Appropriated for Grants Payable
in Future Years

61,356,800.

Unappropriated

1,207,690,969.

Total to Form 990-PF, Part II, line 27

1,269,047,769.

Form 990-PF Other Increases in Net Assets or Fund Balances Statement 13

<u>Description</u>	<u>Amount</u>
Horsley Bridge VII LP 2002 Sch K-1	508,525.
TIFF Partners IV LLC 2002 Sch K-1	194,602.
TIFF Real Estate Partners I 2002 Sch K-1	83,929.
Total to Form 990-PF, Part III, line 3	<u>787,056.</u>

Form 990-PF Other Decreases in Net Assets or Fund Balances Statement 14

<u>Description</u>	<u>Amount</u>
Horsley Bridge VII LP 2001 Sch K-1	442,083.
TIFF Partners IV LLC 2001 Sch K-1	110,998.
TIFF Real Estate Partners I 2001 Sch K-1	62,557.
Barclays 2002 Schedule K-1	7,026.
Total to Form 990-PF, Part III, line 5	622,664.

Form 990-PF Depreciation of Assets Held for Investment Statement 15

<u>Description</u>	<u>Cost or Other Basis</u>	<u>Accumulated Depreciation</u>	<u>Book Value</u>	<u>Fair Market Value</u>
Ector and Midland County Land	363,597.	0.	363,597.	7,047,000.
2501 Main, Houston - Land	186,963.	0.	186,963.	625,000.
2400 Main, Houston - Land	56,053.	0.	56,053.	700,000.
Jim Wells County Land	8,758.	0.	8,758.	320,000.
Various Mineral Interests	13,939.	0.	13,939.	13,131,000.
To 990-PF, Part II, ln 11	629,310.	0.	629,310.	21,823,000.

Form 990-PF U.S. and State/City Government Obligations Statement 16

Description	U.S. Gov't	Other Gov't	Book Value	Fair Market Value
U.S. and State Government Obligations	X		209,357,104.	227,125,327.
Total U.S. Government Obligations			209,357,104.	227,125,327.
Total State and Municipal Government Obligations				
Total to Form 990-PF, Part II, line 10a			209,357,104.	227,125,327.

Form 990-PF

Corporate Stock

Statement 17

<u>Description</u>	<u>Book Value</u>	<u>Fair Market Value</u>
Bankers Mortgage Company	2,500.	1.
Common Stock - Custody	911,409,119.	775,446,724.
Preferred Stock - Custody	1,099,800.	839,490.
San Mauricio Mining Company	1.	1.
Total to Form 990-PF, Part II, line 10b	<u>912,511,420.</u>	<u>776,286,216.</u>

Form 990-PF

Corporate Bonds

Statement 18

<u>Description</u>	<u>Book Value</u>	<u>Fair Market Value</u>
Corporate Bonds	109,819,180.	119,395,170.
Total to Form 990-PF, Part II, line 10c	109,819,180.	119,395,170.

Form 990-PF Investments Statement (s) 16, 17, 18

* Page #	Description	End of Year	
		Book Value	Market Value
PART II, LINE 10a - INVESTMENTS - GOVERNMENT OBLIGATIONS			
47	Government Bonds	0	0
47	Government Agencies	96,446,043	105,870,811
48	Government Mortgage Backed Securities	232	240
48	Government Index Linked Bonds	112,910,829	121,254,276
	Total to Form 990-PF, Part II, line 10a	<u>209,357,104</u>	<u>227,125,327</u>
PART II, LINE 10b - INVESTMENTS - CORPORATE STOCK			
45	Common Stock	921,547,749	786,187,517
45	Preferred Stock	87,217	104,190
46	Convertible Equity	1,012,583	735,300
46	Rights/Warrants	1,085	310
n/a	Bankers Mortgage Company	2,500	1
n/a	San Mauricio Mining Company	1	1
	Other Adjustments		
	Northern S&P 500 Equity Index Fund	(140,150)	**
	Barclays Equity Funds	435	**
15	TIFF Absolute Return Pool (Line 13 Investments - Other)	(10,000,000)	(10,741,103)
	Total to Form 990-PF, Part II, line 10b	<u>912,511,420</u>	<u>776,286,216</u>
PART II, LINE 10c - INVESTMENTS - CORPORATE BONDS			
47	Corporate Bonds	109,819,175	119,395,165
48	Asset Backed Securities	5	5
	Total to Form 990-PF, Part II, line 10c	<u>109,819,180</u>	<u>119,395,170</u>

* See attached Asset Detail Report from The Northern Trust Company

** Included in Asset Detail Report from The Northern Trust Company

Portfolio Statement

31 DEC 2002

Account number 5502
Account Name FAMILY CODE.FAM5502

Asset Detail - Base Currency

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Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
Australia - USD							
ADR NEWS CORP LTD ADR NEW 8,800 00	CUSIP 632487703 26 2500000	0 00	231 000 00	191 839 46	39 160 54	0 00	39 160 54
Total USD		0 00	231,000 00	191,839 46	39,160 54	0 00	39 160,54
Total Australia		0 00	231,000 00	191,839 46	39,160 54	0 00	39,160 54
Bermuda - USD							
ORIENT-EXPRESS HOTELS COM 150 600 00	CUSIP G87743107 13 5000000	0 00	2 033 100 00	2 121 479 92	88 379 92	0 00	- 88 379 92
Total USD		0 00	2,033,100 00	2,121,479 92	- 88,379 92	0 00	- 88,379 92
Total Bermuda		0 00	2,033,100 00	2,121,479 92	- 88,379 92	0 00	- 88,379 92
Canada - USD							
COTT CORP QUE COM STK 14 700 00	CUSIP 22163N108 17 8200000	0 00	281 954 00	288 303 08	- 24 349 08	0 00	24,349 08
ENCANA CORP COM NPV 19 100 00	CUSIP 292505104 31 1000000	0 00	594 010 00	462,407 83	131 602 07	0 00	131 602 07
Total USD		0 00	855,964 00	748,711 01	107,252 99	0 00	107,252 99
Total Canada		0 00	855,964 00	748,711 01	107,252 99	0 00	107,252 99
Cayman Islands - USD							
TRANSOCEAN INC 15 700 00	CUSIP G90078109 23 2000000	0 00	384 240 00	319 302 33	44 937 67	0 00	44 937 67
XL CAP LTD SHS A 6 400 00	CUSIP G98255105 77 2500000	0 00	494 400 00	403 230 91	91 169 09	0 00	91 169 09
Total USD		0 00	858,640 00	722,533 24	136,106 76	0 00	136,106 76
Total Cayman Islands		0 00	858,640 00	722,533 24	136,106 76	0 00	136,106 76
International - USD							
MFO TIFF INTL EQTY FD 6,923 322 92	CUSIP 872466200 8 0200000	0 00	55 525 049 81	77 878 478 57	- 22 151 428 76	0 00	22 151 428 76

Portfolio Statement

31 DEC. 2002

Account number 5502
Account Name FAMILY CODE FAM5502**Asset Detail - Base Currency**

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Description/Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
Total USD		0 00	55,525,049 81	77,676,478 57	- 22,151,428 76	0 00	- 22,151,428 76
Total International		0 00	55,525,049 81	77,676,478 57	- 22,151,428 76	0 00	- 22,151,428 76
Multi-National Agencies Region - USD							
MFO GMO EMERGING MKT FD III 1 194 185 39	CUSIP 182007601 8 8300000	14,310 90	10 544 745 29	11,780 465 95	- 1 235,720 66	0 00	- 1 235 720 66
Total USD		14,310 90	10,544,745 29	11,780,465 95	- 1,235,720 66	0 00	- 1,235,720 66
Total Multi-National Agencies Region		14,310 90	10,544,745 29	11,780,465 95	- 1,235,720 66	0 00	- 1,235,720 66
Netherlands - USD							
ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR 28,000 00	CUSIP 780257804 44 0200000	0 00	1 144 520 00	556 140 00	588,380 00	0 00	588,380 00
Total USD		0 00	1,144,520 00	556,140 00	588,380 00	0 00	588,380 00
Total Netherlands		0 00	1,144,520 00	556,140 00	588,380 00	0 00	588,380 00
Panama - USD							
CARNIVAL CORP COM 37,300 00	CUSIP 143858102 24 9500000	0 00	930 835 00	979 000 99	- 48 365 99	0 00	- 48,365 99
Total USD		0 00	930,835 00	979,000 99	- 48,365 99	0 00	- 48,365 99
Total Panama		0 00	930,835 00	979,000 99	- 48,365 99	0 00	- 48,365 99
Puerto Rico - USD							
DORAL FINL CORP COM 3,750 00	CUSIP 25811P100 28 6000000	0 00	107 250 00	74,319 25	32 930 75	0 00	32,930 75
R&G FINL CORP CL B 14 800 00	CUSIP 748138107 23 2500000	0 00	338,450 00	317,289 80	22,150 20	0 00	22,150 20
Total USD		0 00	446,700 00	391,619 05	55,080 95	0 00	55,080 95
Total Puerto Rico		0 00	446,700 00	391,619 05	55,080 95	0 00	55,080 95

Portfolio Statement

31 DEC 2002

Account number 5502
Account Name FAMILY CODE FAM5502

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Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
United Kingdom - USD							
ADR BP P L C FORMERLY BP AMOCO P L C TO 05/ SPONSORED ADR BP PLC CUSIP 055622104 54 044 00 40 6500000 0 00 2 196 888 60				2 500 394 80		- 303 506 20	0 00 303 506 20
ADR IMPERIAL TOB GROUP PLC SPONSORED CUSIP 453142101 17 000 00 33 5000000 0 00			569 500 00	409 887 50		159 612 50	0 00 159 612 50
Total USD		0 00	2,766,388 60	2,910,282 30		143,893 70	0 00 143,893 70
Total United Kingdom		0 00	2,766,388 60	2,910,282 30		- 143,893 70	0 00 - 143,893 70
United States - USD							
#REORG/PHILIP MORRIS NAME CHG TO ALTRIA GROUP INC SEC #2001306 EFF 1/27/03 CUSIP 718154107 126 800 00 40 5300000 81 152 00 5 139 204 00				3 224 532 82		1 914 671 18	0 00 1 914 671 18
AAR CORP COM CUSIP 000381105 66 150 00 5 1500000 0 00			340 672 50	890 905 00		550 232 50	0 00 550 232 50
ABBOTT LAB COM CUSIP 002824100 44 200 00 40 0000000 0 00			1 768 000 00	684 419 25		1,083 580 75	0 00 1 083 580 75
ACTIVISION INC NEW COM NEW CUSIP 004930202 5 900 00 14 5900000 0 00			86,081 00	154 513 00		68 432 00	0 00 68 432 00
ACTUANT CORP CL A NEW CUSIP 00508X203 2 600 00 46 4500000 0 00			120 770 00	92 222 00		28 548 00	0 00 28 548 00
ACUITY BRANDS INC COM CUSIP 00503Y102 13 500 00 13 5400000 0 00			182 780 00	257 121 77		74 331 77	0 00 74 331 77
ADOBE SYS INC COM CUSIP 00724F101 12 450 00 24 8010000 0 00			308 772 45	424 286 66		- 115 514 21	0 00 115 514 21
ADOLOR CORP COM CUSIP 00724X102 7 500 00 13 7200000 0 00			102 900 00	103 707 52		807 52	0 00 - 807 52
ADTRAN INC COM CUSIP 00738A106 10 700 00 32 9000000 0 00			352 030 00	228 886 89		123 143 11	0 00 123 143 11
ADVISORY BRD CO COM CUSIP 00762W107 5 500 00 29 9000000 0 00			164 450 00	168 111 29		- 3 661 29	0 00 3 661 29
AFFILIATED COMPUTER SVCS INC CL A COM CUSIP 008190100 11,775 00 52 6500000 0 00			619 953 75	512 266 32		107 687 43	0 00 107 687 43

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 13 Feb 03

Form 990-PF

Investments

Statement(s) 16, 17, 18

Portfolio Statement

31 DEC 2002

Account number 5502
Account Name FAMILY CODE FAM5502**Asset Detail - Base Currency**

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Description/Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
AGL RES INC COM CUSIP 001204108 14 900 00 24 3000000		0 00	362 070 00	355 381 87	6 688 13	0 00	6 688 13
AIRBORNE INC COM CUSIP 009269101 58 000 00 14 8300000		0 00	830 480 00	704 150 00	126 330 00	0 00	126 330 00
AIRGAS INC COM CUSIP 009363102 30 900 00 17 2500000		0 00	533 025 00	498,268 00	36 757 00	0 00	36 757 00
ALBANY MOLECULAR RESH INC COM CUSIP 012423109 15,700 00 14 7910000		0 00	232 218 70	350,448 60	- 118 229 90	0 00	- 118 229 90
ALBERTSON S INC COM CUSIP 013104104 3 500 00 22 2600000		0 00	77 910 00	89 435 00	21 525 00	0 00	21 525 00
ALEXANDER & BALDWIN INC COM CUSIP 014492103 12 500 00 25 7900000		0 00	322 375 00	283 763 42	38 611 58	0 00	38 611 58
ALLEN TELECOM INC COM CUSIP 018091108 14 400 00 9 4700000		0 00	136 368 00	127 988 64	8 379 36	0 00	8 379 36
ALLOS THERAPEUTICS INC COM ISIN US019777101 CUSIP 019777101 17,800 00 7 5200000		0 00	132,352 00	148 819 00	- 16 467 00	0 00	- 16 467 00
ALLOY INC COM STK CUSIP 019855105 25 700 00 10 9500000		0 00	281,415 00	194,147 50	87 267 50	0 00	87 267 50
ALLSTATE CORP COM CUSIP 020002101 18 500 00 38 9900000		3 465 00	610 335 00	635 472 39	25 137 39	0 00	- 25 137 39
ALLTEL CORP COM ISIN #US0200391037 CUSIP 020039103 19 300 00 51 0000000		8 905 00	984 300 00	954 008 89	30 293 11	0 00	30 293 11
AMER ELEC PWR CO INC COM CUSIP 025537101 16,300 00 27 3300000		0 00	445 479 00	733 475 84	287,998 84	0 00	287 998 84
AMERADA HESS CORP COM CUSIP 023551104 14 300 00 55 0500000		4,620 00	787,215 00	901,823 60	- 114 608 60	0 00	- 114 608 60
AMERISOURCEBERGEN CORP COM CUSIP 03073E105 17,800 00 54 3100000		0 00	966,719 00	1 148,327 68	- 181 609 68	0 00	181,609 68
AMERN INTL GROUP INC COM CUSIP 026874107 81 152 00 57 8500000		0 00	3 537 643 20	3 031 053 83	506 589 37	0 00	506 589 37

Portfolio Statement

31 DEC 2002

Account number 5502
Account Name FAMILY CODE FAM5502**Asset Detail - Base Currency**

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Description/Asset ID		Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value						Market	Translation	
Equities								
Common stock								
AMERN MED SEC GROUP INC COM	CUSIP 02744P101							
10,400 00	13 9800000		0 00	145 392 00	196 817 92	51 425 92	0 00	51 425 92
AMERN MGMT SYS INC COM	CUSIP 027352103							
134 300 00	11 9900000		0 00	1 610 257 00	3 828 643 13	- 2 218 388 13	0 00	2 218 388 13
AMERN PHARMACEUTICALS PARTNERS INC COM	CUSIP 02886P109							
8 800 00	17 8000000		0 00	121 040 00	98 827 50	32 212 50	0 00	32 212 50
AMERN PWR CONVERSION CORP COM	CUSIP 029066107							
15 800 00	15 1500000		0 00	230 370 00	248 085 88	9 615 88	0 00	- 9 615 88
AMSOUTH BANCORPORATION COM	CUSIP 032165102							
3 100 00	19 2000000		713 00	59 520 00	54 391 65	5 128 35	0 00	5 128 35
AMYLIN PHARMACEUTICALS INC COM	CUSIP 032346108							
9 300 00	16 1400000		0 00	150 102 00	98 034 50	54 067 50	0 00	54 067 50
ANADARKO PETRO CORP COM	CUSIP 032511107							
11 100 00	47 9000000		0 00	531 690 00	525 616 08	6 073 92	0 00	6 073 92
ANHEUSER BUSCH COS INC COM	CUSIP 035229103							
36 200 00	48 4000000		0 00	1 752 080 00	505 478 08	1 246 601 92	0 00	1 246 601 92
ANNALY MTG MGMT INC COM	CUSIP 035710409							
7 800 00	18 8000000		5 304 00	148 640 00	102 531 72	44 108 28	0 00	44 108 28
ANNTAYLOR STORES CORP COM	CUSIP 036115103							
14,700 00	20 4200000		0 00	300 174 00	434 652 48	134 478 48	0 00	134 478 48
AOL TIME WARNER INC COM	CUSIP 00184A105							
30 000 00	13 1000000		0 00	393 000 00	1 619 950 00	- 1 226 950 00	0 00	1 226 950 00
APACHE CORP COM	CUSIP 037411105							
9 130 00	56 9900000		0 00	520 318 70	308 553 33	211 765 37	0 00	211 765 37
APOLLO GROUP INC CL A	CUSIP 037804105							
6 000 00	44 0000000		0 00	264 000 00	141 229 60	122 770 40	0 00	122 770 40
APPLERA CORP APPLIED BIOSYSTEMS GROUP	CUSIP 038020103							
32 000 00	17 5400000		858 50	581 280 00	528 292 93	32 987 07	0 00	32 987 07
APPLERA CORP COM CELERA GENOMICS CROUP	CUSIP 038020202							
37 500 00	9 5500000		0 00	358 125 00	370 246 80	12 121 80	0 00	- 12,121 80

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▶ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
APRIA HEALTHCARE GROUP INC COM 11 900 00	CUSIP 037933108 22 2400000	0 00	264,856 00	191 872 20	72 783 80	0 00	72 783 80
ARBITRON INC COM 20 000 00	CUSIP 03875Q108 33 5000000	0 00	670 000 00	497,708 53	172 293 47	0 00	172 293 47
ARCH CHEMICALS INC COM 8 300 00	CUSIP 03937R102 18 2500000	0 00	114 875 00	110 012 00	4 863 00	0 00	4,863 00
ARTISAN COMPONENTS INC COM 7,000 00	CUSIP 042923102 15 4300000	0 00	108 010 00	118 541 72	- 11 531 72	0 00	- 11 531 72
ASBURY AUTOMOTIVE GROUP INC COM 11 800 00	CUSIP 043436104 8 4100000	0 00	89 238 00	103 068 40	- 3 828 40	0 00	- 3 828 40
AT&T CORP COM NEW 2 831 00	CUSIP 001857505 28 1100000	493 31	68 695 41	55 222 82	13 472 59	0 00	13 472 58
ATLC COAST AIRLINES HLDGS INC COM 15 100 00	ATLC COAST AIRLINES HLDG COM 12 0300000	CUSIP 048398105 0 00	181 653 00	148 268 50	35 386 50	0 00	35 386 50
AUTO DATA PROCESSING INC COM 8 800 00	CUSIP 053015103 39 2500000	828 00	270,825 00	242 203 47	28,621 53	0 00	28 621 53
AVIALL INC NEW COM 14 300 00	CUSIP 05366B102 8 0500000	0 00	115,115 00	124,814 45	- 9 499 45	0 00	- 9 499 45
AVISTA CORP COM ISIN # 30 600 00	US05379B1070 11 5600000	CUSIP 05379B107 0 00	353 738 00	448 181 62	84 445 62	0 00	94 445 62
AZTAR CORP COM 8,800 00	CUSIP 054802103 14 2800000	0 00	125 664 00	101 413 68	24,250 34	0 00	24 250 34
BALLY TOTAL FITNESS HLDG CORP COM 23 800 00	CUSIP 05873K108 7 0800000	0 00	189 451 00	388 607 87	- 220 158 87	0 00	- 220 158 87
BANKUNITED FINL CORP CL A 12 000 00	CUSIP 06852B103 18 1800000	0 00	194 160 00	185 948 80	28 210 20	0 00	28 210 20
BANNER CORP COM 27,225 00	CUSIP 06652V109 18 8600000	4 083 75	513 483 50	324 162 50	189 301 00	0 00	189,301 00
BARNES GROUP INC COM 2,800 00	CUSIP 067808109 20 3500000	0 00	58 980 00	58 776 01	203 99	0 00	203 99

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Description/Asset ID		Accrued	Unrealized gain/loss				Total
Shares/PAR value	Local market price	income/expense	Market value	Cost	Market	Translation	
Equities							
Common stock							
BEAR STEARNS COS INC COM 7 500 00	CUSIP 073902108 59 4000000	0 00	445 500 00	402 549 71	42 950 29	0 00	42 950 29
BECTON DICKINSON & CO COM 27,800 00	CUSIP 075887108 30 6900000	2 780 00	953 182 00	926 343 83	73 181 83	0 00	- 73 161 83
BED BATH BEYOND INC COM 12 700 00	CUSIP 074896100 34 5300000	0 00	438 531 00	358 675 69	81 855 31	0 00	81 855 31
BEDFORD PPTY INVS INC COM PAR \$0 02 5 200 00	CUSIP 076446301 25 8900000	2 600 00	133 588 00	90 772 64	42 815 38	0 00	42 815 38
BELLSOUTH CORP COM STK 42 500 00	CUSIP 079360102 25 8700000	0 00	1 099 475 00	1 631 498 75	- 532 021 75	0 00	532 021 75
BENCHMARK ELECTRS INC COM 12 400 00	CUSIP 08180H101 28 6800000	0 00	355 384 00	354 970 74	413 26	0 00	413 26
BERKLEY W R CORP COM 6 100 00	CUSIP 084423102 39 6100000	0 00	241 821 00	241 555 94	65 06	0 00	65 06
BIG LOTS INC COM 122 300 00	CUSIP 089302103 13 2300000	0 00	1 618 029 00	2 012 470 31	394 441 31	0 00	- 394 441 31
BK AMER CORP COM 24 449 00	CUSIP 060505104 69 5700000	0 00	1 700 918 93	896 305 53	704 811 40	0 00	704 811 40
BLACK & DECKER CORP COM 2,300 00	CUSIP 091797100 42 8900000	0 00	98 647 00	107 530 02	8 883 02	0 00	- 8 883 02
BLOCK H & R INC COM 600 00	CUSIP 093871105 40 2000000	108 00	24 120 00	17 767 50	6 352 50	0 00	6 352 50
BOEING CO COM 31 100 00	CUSIP 097023105 32 9900000	0 00	1 025 989 00	1 072 885 63	48 896 63	0 00	- 48 896 63
BRIGHT HORIZONS FAMILY SOLUTIONS INC COM 8 600 00	CUSIP 109185107 28 1200000	0 00	241 832 00	229 741 19	12 090 81	0 00	12 090 81
BRINKER INTL INC COM 13 000 00	CUSIP 109641100 32 2500000	0 00	419 250 00	379 834 24	39 415 76	0 00	39 415 76
BRISTOL MYERS SQUIBB CO COM 24 400 00	CUSIP 110122108 23 1500000	6 832 00	564 860 00	885 754 81	- 320 894 81	0 00	- 320 894 81

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Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
BROOKLINE BANCORP INC DEL COM 25,800 00	BROOKLINE BANCORP INC + 11 9000000	CUSIP 11373M107 0 00	307,020 00	291,900 46	15 119 54	0 00	15,119 54
BROWN & BROWN INC COM 70 000 00	CUSIP 115236101 32 3200000	0 00	2 282 400 00	1 907 258 50	355 141 50	0 00	355 141 50
BUCA INC OC-COM ISIN #US1177891094 18,400 00	CUSIP 117789109 8 3200000	0 00	136 448 00	143 708 51	- 7,260 51	0 00	- 7,260 51
BURL COAT FACTORY WHSE CORP COM 8 200 00	CUSIP 121578108 17 8500000	0 00	185 140 00	170 289 45	5,129 45	0 00	- 5,129 45
BURL NORTHN SANTA FE CORP COM 22 200 00	CUSIP 12188T104 28 0100000	2 684 00	577 422 00	590 237 22	- 12 815 22	0 00	- 12 815 22
CANTEL MEDICAL CORP COM 4 800 00	CUSIP 138089108 12 6600000	0 00	62 034 00	54,852 00	7 182 00	0 00	7 182 00
CAP AUTOMOTIVE REIT COM SHS 4 200 00	CUSIP 139733109 23 7000000	0 00	89 540 00	88 846 74	32 593 28	0 00	32 593 28
CAP I FNCL COM 8 300 00	CUSIP 14040H105 29 7200000	0 00	278 398 00	328 584 92	52 188 92	0 00	- 52 188 92
CAPSTEAD MTG CORP COM NO PAR 14,800 00	CUSIP 14087E508 24 8500000	0 00	359 890 00	344,079 26	15 810 74	0 00	15 810 74
CARDINAL HLTH INC 13 100 00	CUSIP 14149Y108 59 1800000	327 50	775 389 00	339,114 15	436 274 85	0 00	436 274 85
CARREKER CORPORATION COM 18,700 00	CUSIP 144433109 4 5300000	0 00	84 711 00	204 819 59	- 120 108 59	0 00	120 108 59
CASCADE CORP COM 8,000 00	CUSIP 147185101 15 8500000	0 00	127 600 00	118 282 84	11 307 06	0 00	11 307 06
CASH AMER INVTS INC COM 17 200 00	CUSIP 14754D100 9 5200000	0 00	163,744 00	139,648 77	24 095 23	0 00	24 095 23
CBL & ASSOC PPTYS INC COM 3,500 00	CUSIP 124830100 40 0500000	2 282 50	140 175 00	81 722 68	58,452 32	0 00	58 452 32
CDW COMPUTER CTRS INC COM 7,800 00	CUSIP 125129108 43 8500000	0 00	342 030 00	402 698 50	60,666 50	0 00	60 666 50

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Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
CELL GENESYS INC COM 27,300 00	CUSIP 150921104 11 1510030	0 00	304 422 30	339 628 78	35 204 48	0 00	- 35 204 48
CENDANT CORP COM STK 8 200 00	CUSIP 151313103 10 4800000	0 00	85 036 00	106 240 80	20 304 80	0 00	20 304 80
CENT GARDEN & PET CO COM 8 300 00	CUSIP 151527106 18 5100000	0 00	118 813 00	113 933 96	2 679 04	0 00	2 679 04
CENTENE CORP DEL COM 7 400 00	CUSIP 15135B101 33 5900000	0 00	248 566 00	185 222 45	63 343 55	0 00	63 343 55
CENTERPOINT ENERGY INC COM 54 200 00	CUSIP 15189T107 8 5000000	0 00	460 700 00	1 121 085 42	660 385 42	0 00	660 385 42
CENTEX CORP COM 8 800 00	CUSIP 152312104 50 2000000	272 00	341 360 00	264,593 74	76 766 26	0 00	76 766 26
CERIDIAN CORP NEW COM 100 000 00	CUSIP 156778100 14 4200000	0 00	1 442 000 00	1 355 293 47	86 706 53	0 00	86 706 53
CF BARCLAYS EAFE EQTY INDEX FD B 1 752 897 54	CUSIP 066809CF9 23 7801780	0 00	41 679 459 48	43 925 075 28	- 2 245 615 78	0 00	- 2 245 615 78
CF BARCLAYS EQTY INDEX FD B 755 534 37	CUSIP 066859CF8 112 7488560	0 00	85 185 484 77	149 455 239 19	- 64 269 754 42	0 00	- 64 269 754 42
CF TIFF ABSOLUTE RETURN POOL CL A (HSTN ONLY) 85,180 55	CUSIP 872499800 164 7900000	0 00	10 741 102 83	10 000 000 00	741 102 83	0 00	741 102 83
CHARLES RIV LAB INTL INC COM 7,900 00	CUSIP 159864107 38 4800000	0 00	303 992 00	274 680 00	29 312 00	0 00	29 312 00
CHECKERS DRIVE IN RESTAURANTS INC COM 12,900 00	NEW CUSIP 162809305 8 2600000	0 00	80 754 00	107 358 68	- 26 604 68	0 00	26 604 68
CHECKPOINT SYS INC 89 000 00	CUSIP 162825103 10 3400000	0 00	1 023 860 00	1 085 460 32	- 61 800 32	0 00	- 61 800 32
CHEESECAKE FACTORY INC COM 17 125 00	CUSIP 183072101 38 1500000	0 00	619 068 75	431 229 80	187 838 95	0 00	187 838 95
CHES CORP COM 5 000 00	CUSIP 165158104 17 8500000	0 00	89 250 00	82 484 10	6 765 90	0 00	6 765 90

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Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
CHEVRONTEXACO CORP COM 29 224 00	CUSIP 168784100 66 4800000	0 00	1 842,811 52	1,087,394 12	845 417 40	0 00	845 417 40
CHILDRENS PL RETAIL STORES INC COM 13 900 00	CUSIP 168905107 10 8400000	0 00	147 898 00	168 315 23	- 18 419 23	0 00	- 18 419 23
CHIRON CORP COM 6,800 00	CUSIP 170040109 37 6000000	0 00	255 880 00	281 510 83	- 5 830 63	0 00	- 5 830 63
CIGNA CORP COM 11 900 00	CUSIP 125508109 41 1200000	3 927 00	469 328 00	1 128 479 83	637 151 83	0 00	- 637,151 83
CIRCUIT CY STORES INC COM 15,400 00	CUSIP 172737108 7 4200000	288 50	114 268 00	139 376 80	- 25,108 80	0 00	25,108 80
CISCO SYS INC COM 143,800 00	CUSIP 17275R102 13 1000000	0 00	1 681 180 00	1,378 628 52	504 531 48	0 00	504,531 48
CITIGROUP INC COM 192 785 00	CUSIP 172887101 35 1900000	0 00	8 783 400 35	2 403 815 17	4 379 585 18	0 00	4 379 585 18
CLAIRES STORES INC 14,700 00	CUSIP 178584107 22 0700000	0 00	324 429 00	197 090 88	127 338 12	0 00	127 338 12
CLEAR CHANNEL COMMUNICATIONS INC COM 4 500 00	CUSIP 184502102 37 2800000	0 00	187 805 00	111 517 88	58 287 04	0 00	58 287 04
CLECO CORP NEW COM 14,800 00	CUSIP 12581W105 14 0000000	0 00	207,200 00	185 684 40	21 535 60	0 00	21 535 60
CLOROX CO COM 3,300 00	CUSIP 189054109 41 2500000	0 00	138,125 00	129 384 11	8 740 89	0 00	8 740 89
CMNTY HLTH SYS INC NEW COM 14,400 00	CUSIP 203868108 20 5900000	0 00	298 496 00	399 333 99	102,837 99	0 00	- 102 837 99
CMNTY 1ST BANKSHARES INC COM 11,800 00	CUSIP 203902101 28 4600000	0 00	312 228 00	240 427 12	71 800 88	0 00	71 800 88
COACH INC COM 17 000 00	CUSIP 189754104 32 9200000	0 00	559 840 00	273 360 00	286 280 00	0 00	286 280 00
COCA COLA CO COM 82,400 00	CUSIP 181218100 43 8200000	0 00	4 048 968 00	2 017 730 15	2 031 237 85	0 00	2 031 237 85

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Description/Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
COCA COLA ENTERPRISES INC COM 54 950 00	CUSIP 191219104 21 7200003	0 00	1 183 514 00	1 076 368 30	117 145 70	0 00	117 145 70
COINSTAR INC COM 11 500 00	CUSIP 19259P300 22 6500000	0 00	260 475 00	214 967 83	45 507 17	0 00	45 507 17
COMCAST CORP NEW CL A 21 725 00	CUSIP 20030N101 23 5700000	0 00	512 058 25	713 939 60	201 881 35	0 00	201 881 35
COMM BANCORP INC N J COM 13,100 00	CUSIP 200519108 43 1800000	0 00	565 789 00	596 979 00	31 190 00	0 00	- 31 190 00
COMPUTER ASSOC INTL INC COM 21,200 00	CUSIP 204912109 13 5000000	848 00	286 200 00	654 860 94	368 660 94	0 00	368 660 94
COMPUTER SCI CORP COM 28 600 00	CUSIP 205363104 34 4500000	0 00	985 270 00	1 323 378 80	338 108 80	0 00	- 338 108 80
COMWLTH TEL ENTERPRISES INC NEW COM 7 900 00	CUSIP 203349105 35 8400000	0 00	283 136 00	303 832 50	- 20 696 50	0 00	- 20 696 50
CONAGRA FOODS INC 74 800 00	CUSIP 205887102 25 0100000	0 00	1 870 748 00	1 821 199 73	49 548 27	0 00	49 548 27
CONMED CORP COM 6 900 00	CUSIP 207410101 19 5900000	0 00	135 171 00	138 310 50	3 139 50	0 00	- 3,139 50
CONNETICS CORP COM 22 100 00	CUSIP 208192104 12 0200000	0 00	265 642 00	222 653 06	42 988 94	0 00	42 988 94
CONOCOPHILLIPS COM 11 993 00	CUSIP 20825C104 48 3900000	0 00	580 341 27	590 291 28	9 950 01	0 00	9 950 01
COORS ADOLPH CO CL B 9,000 00	CUSIP 217016104 61 2500000	0 00	551 250 00	561 378 80	10 128 80	0 00	10 128 80
CORIXA CORP COM 20,800 00	CUSIP 21887F100 6 3900000	0 00	132 912 00	165 670 58	32 758 58	0 00	32 758 58
CORN PRODS INTL INC COM 10 800 00	CUSIP 219023108 30 1300000	1 080 00	325 404 00	312 937 72	12 466 28	0 00	12,466 28
CORRECTIONS CORP AMER 30 200 00	CUSIP 22025Y407 17 1500000	0 00	517 930 00	508 135 08	11,794 94	0 00	11 794 94

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Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
COUNTRYWIDE FINL CORP COM STK \$ 05 PAR 19 700 00	CUSIP 222372104 51 6500000	0 00	1 017 505 00	960 479 68	57 025 34	0 00	57 025 34
COVANCE INC COM 11 600 00	CUSIP 222818100 24 5900000	0 00	285 244 00	221 588 14	63,655 88	0 00	63 655 88
COX RADIO INC CL A 80 000 00	CUSIP 224051102 22 8100000	0 00	1 388 600 00	1,258 279 40	110 320 60	0 00	110 320 60
CREDENCE SYS CORP DEL 30,500 00	CUSIP 225302108 8 3300000	0 00	284,565 00	253,737 87	30 827 33	0 00	30 827 33
CRESCENT REAL ESTATE EQUITIES CO TX COM 14 200 00	CUSIP 225758105 18 8400000	0 00	238 288 00	251,387 78	15 079 78	0 00	- 15 079 78
CROSS CTRY INC COM 14 700 00	CUSIP 22748P105 13 8500000	0 00	205 065 00	176 405 24	28 659 78	0 00	28 659 78
CUBIC CORP COM 14 300 00	CUSIP 228689108 18 4300000	0 00	283 549 00	304 363 65	- 40 814 65	0 00	40,814 65
CUBIST PHARMACEUTICALS INC COM 11 500 00	CUSIP 229878107 8 2300000	0 00	94 645 00	114 007 80	19 362 80	0 00	- 19 362 80
CURATIVE HLTH SVCS INC COM 8 800 00	CUSIP 231284102 17 2500000	0 00	153 525 00	111 387 75	42,157 25	0 00	42 157 25
CV THERAPEUTICS INC COM 10 200 00	CUSIP 128607104 18 2200000	0 00	185 844 00	244 983 82	59 139 82	0 00	- 59 139 82
CY HLDG CO COM 7,100 00	CUSIP 177835105 28 2500000	0 00	200 575 00	185 378 84	15 195 08	0 00	15 195 08
CYBERONICS INC COM 18,700 00	CUSIP 23251P102 18 4000000	0 00	382 480 00	288 924 87	85 555 33	0 00	95,555 33
D & K HEALTHCARE RES INC COM 27 600 00	CUSIP 232861104 10 2410000	0 00	282 651 60	241 818 32	40 833 28	0 00	40,833 28
DANAHER CORP COM 12,400 00	CUSIP 235851102 65 7000000	310 00	814,680 00	684 433 50	130 248 50	0 00	130 248 50
DEAN FOODS CO NEW COM 13 800 00	CUSIP 242370104 37 1000000	0 00	515 690 00	529 288 37	- 13 608 37	0 00	13,608 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	
Equities							
Common stock							
DELL COMPUTER CORP COM 21 100 00	CUSIP 247025109 26 7400000	0 00	564 214 00	582 075 49	- 17 861 49	0 00	17 861 49
DENTSPLY INTL INC NEW COM 6 825 00	CUSIP 249030107 37 2000000	304 75	246 450 00	152 927 08	93 522 92	0 00	93 522 92
DEVON ENERGY CORP NEW COM 24 838 00	CUSIP 25179M103 45 9000000	0 00	1 140 064 20	1 055 727 90	84 336 30	0 00	84 336 30
DIGITAL RIV INC COM 11 500 00	CUSIP 25388B104 11 9500000	0 00	137 425 00	114 273 20	23 151 80	0 00	23 151 80
DILLARDS INC CL A COM 9 100 00	CUSIP 254067101 15 8600000	364 00	144 326 00	208 976 76	64 650 76	0 00	64 650 76
DISNEY WALT CO DISNEY COM COM 71 000 00	CUSIP 254887108 16 3100000	14 910 00	1 158 010 00	1 668 204 68	510 194 68	0 00	510 194 68
DOLLAR GEN CORP COM 25 200 00	CUSIP 256669102 11 9500000	806 40	301 140 00	335 056 41	- 33 916 41	0 00	- 33 916 41
DOWNEY FINL CORP COM 50 000 00	CUSIP 261018105 39 0000000	0 00	1 950 000 00	2 202 478 16	252 478 16	0 00	252 478 16
DSP GROUP INC COM 9 200 00	CUSIP 23332B106 15 8200000	0 00	145 544 00	154 479 79	8 935 79	0 00	- 8 935 79
DU PONT E I DE NEMOURS & CO COM STK 42 300 00	CUSIP 263534109 42 4000000	0 00	1 793 520 00	1 924 283 82	- 130 763 82	0 00	130 763 82
DUKE ENERGY CORP COM STK 24 600 00	CUSIP 264399106 19 5400000	0 00	480 684 00	484 560 25	3 876 25	0 00	3 876 25
DUPONT PHOTOMASKS INC COM 30 600 00	CUSIP 26613X101 23 2500000	0 00	711 450 00	1 614 609 00	903 159 00	0 00	- 903 159 00
DURA AUTOMOTIVE SYS INC COM 9 500 00	CUSIP 265803104 10 0400000	0 00	95 380 00	83 156 12	12 223 88	0 00	12 223 88
EASTMAN KODAK CO COM 5 200 00	CUSIP 277461109 35 0400000	0 00	182 208 00	180 881 20	1 326 80	0 00	1 326 80
EATON VANCE CORP COM NON VTG 16 900 00	CUSIP 278265103 28 2500000	0 00	477 425 00	589 621 35	- 112 196 35	0 00	112 196 35

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Description/Asset ID		Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value	Local market price				Market	Translation	
Equities							
Common stock							
EDISON INTL COM	CUSIP 281020107						
16 600 00	11 8500000	0 00	196 710 00	300,839 12	- 104 129 12	0 00	- 104 129 12
EDWARDS J D & CO COM	CUSIP 28188/105						
160 500 00	11 2800000	0 00	1 810,440 00	1 465 070 58	345 369 42	0 00	345 369 42
EGL INC COM	CUSIP 288484102						
40 000 00	14 2500000	0 00	570 000 00	749,250 00	- 179,250 00	0 00	- 179 250 00
EL PASO ELEC CO COM NEW	CUSIP 283877854						
183 800 00	11 0000000	0 00	1 789 600 00	1 037 833 00	761 967 00	0 00	761 967 00
ELECTR ARTS COM	CUSIP 285512109						
19 100 00	48 7700000	0 00	850 807 00	1 228 508 72	- 277 901 72	0 00	- 277 901 72
ELI LILLY & CO COM	CUSIP 532457108						
20,000 00	63 5000000	0 00	1 270 000 00	1 682 211 50	- 422,211 50	0 00	- 422 211 50
EMERSON ELEC CO COM	CUSIP 281011104						
28 500 00	50 8500000	0 00	1 347 525 00	1,093 981 89	253,533 01	0 00	253 533 01
EMMIS COMMUNICATIONS CORP	CUSIP 281525103						
109 000 00	20 8300000	0 00	2 270 470 00	3 133,404 60	- 862 834 60	0 00	- 862 834 60
ENDO PHARMACEUTICALS HLDGS INC COM	CUSIP 28284F205						
12 700 00	7 8990000	0 00	97 777 30	102 025 21	4,247 91	0 00	4 247 91
ENSCO INTL INC COM	CUSIP 28874Q100						
17,200 00	29 4500000	0 00	508 540 00	447,523 91	59,018 09	0 00	59 018 09
ENTERGY CORP NEW COM	CUSIP 28384G103						
17 900 00	45 5900000	0 00	818,061 00	541 468 72	274 592 28	0 00	274 592 28
ENZON PHARMACEUTICALS INC COM	CUSIP 283904108						
11,800 00	18 7200000	0 00	187 298 00	205 238 86	- 7 942 96	0 00	- 7 942 96
ESCROW SEAGATE TECHNOLOGY	CUSIP 811804888						
7,900 00	1 0000000	0 00	1 00	0 00	1 00	0 00	1 00
ESPEED INC CL A	CUSIP 288643109						
22 800 00	18 8410000	0 00	382 868 60	228,860 31	154,008 29	0 00	154 008 29
ESS TECH INC COM	CUSIP 269151108						
12,800 00	8 2900000	0 00	80 512 00	189 293 09	118,781 08	0 00	- 118 781 08

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Asset Detail - Base Currency

Description/Asset ID		Accrued	Unrealized gain/loss				
Shares/PAR value	Local market price	Income/expense	Market value	Cost	Market	Translation	Total
Equities							
Common stock							
ESTERLINE TECHNOLOGIES CORP COM STK	CUSIP 297425100						
4,700 00	17 6700000	0 00	83 049 00	62 925 86	20 123 14	0 00	20 123 14
EXELIXIS INC COM STK ISIN# US30181Q1040	CUSIP 30161Q104						
15 800 00	8 0000000	0 00	126 400 00	126 584 88	184 88	0 00	184 88
EXELON CORP COM	CUSIP 30161N101						
6 800 00	52 7700000	0 00	358 836 00	329 193 10	29 642 90	0 00	29 642 90
EXPEDITORS INTL WASH INC COM	CUSIP 302130109						
3 600 00	32 6500000	0 00	117 540 00	122 508 00	- 4 968 00	0 00	4 968 00
EXPRESS SCRIPTS INC COM	CUSIP 302182100						
4 500 00	48 0400000	0 00	218 180 00	254 466 35	38 288 35	0 00	- 38 288 35
EXPRESSJET HLDGS INC COM	CUSIP 30218U108						
18 800 00	10 2500000	0 00	192 700 00	220 826 24	- 28 228 24	0 00	28 228 24
EXXON MOBIL CORP COM	CUSIP 30231G102						
188 804 00	34 9400000	0 00	8 598 811 78	2 755 335 27	3 841,476 49	0 00	3 841 476 49
FAIRCHILD SEMICONDUCTOR INTL INC CL A	CUSIP 303728103						
88 000 00	10 7100000	0 00	842 480 00	1 785 181 00	- 842 701 00	0 00	842 701 00
FDRY NETWORKS INC COM	CUSIP 35063R100						
39 700 00	7 0400000	0 00	279 488 00	348 504 88	68 016 88	0 00	69 016 88
FEDEX CORP COM	CUSIP 31428X108						
11 600 00	54 2200000	580 00	628 952 00	609 191 78	19 760 22	0 00	19 760 22
FEDT DEPT STORES INC DEL COM	CUSIP 31410H101						
13 200 00	28 7600000	0 00	379,632 00	509 704 37	- 130 072 37	0 00	130 072 37
FELCOR LODGING TR INC COM	CUSIP 31430F101						
8 400 00	11 4400000	1 410 00	107 536 00	191 972 11	84 438 11	0 00	- 84 438 11
FHLMC COM	CUSIP 313400301						
25 600 00	59 0500000	0 00	1 511 680 00	1 688 935 80	177 255 80	0 00	177 255 80
FID NATL INFORMATION SOLUTIONS INC COM	CUSIP 31620P109						
16,871 00	17 2500000	0 00	292 749 75	278 566 68	13,183 07	0 00	13 183 07
FLAGSTAR BANCORP INC COM	CUSIP 357830101						
14,475 00	21 6000000	1 447 50	312 660 00	236 865 08	75 784 92	0 00	75 784 92

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Account number 5502
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Description/Asset ID		Accrued	Unrealized gain/loss				Total
Shares/PAR value	Local market price	Income/expense	Market value	Cost	Market	Translation	
Equities							
Common stock							
FLEETBOSTON FINL CORP COM STK	CUSIP 339030108						
12 800 00	24 3000000	4 480 00	311 040 00	376 751 82	- 65 711 82	0 00	- 65 711 82
FLEMING COS INC COM	CUSIP 338130103						
15,600 00	6 5700000	0 00	102,492 00	185 028 17	82 538 17	0 00	- 82 538 17
FLIR SYS INC COM	CUSIP 302445101						
7 300 00	48 8000000	0 00	358 240 00	211 739 20	144,500 80	0 00	144,500 80
FNMA COM STK	CUSIP 313588109						
43 400 00	84 3300000	0 00	2 791 922 00	1 610 151 18	1,181 770 82	0 00	1,181 770 82
FORRESTER RESH INC COM	CUSIP 346533108						
8 200 00	15 5700000	0 00	127 674 00	89 831 50	28 042 50	0 00	28 042 50
FORTUNE BRANDS INC COM STK	CUSIP 349831101						
14 800 00	46 5100000	0 00	688 348 00	687 845 21	502 79	0 00	502 79
FRIEDMANS INC CLASS A'COM STK USD 01	CUSIP 358438109						
12,800 00	8 6800000	258 00	111 872 00	140 785 48	- 28 813 48	0 00	- 28 813 48
FRONTIER FINL CORP WASH CDT-COM	CUSIP 35907K105						
3 200 00	25 5800000	0 00	81 856 00	83 582 80	- 1 728 80	0 00	- 1,728 80
GALYANS TRADING INC COM	CUSIP 38458R101						
8 300 00	10 0000000	0 00	83,000 00	83 589 50	- 589 50	0 00	- 589 50
GARTNER GROUP INC NEW CL A COM	CUSIP 368851107						
21,600 00	8 2000000	0 00	198 720 00	173 542 68	25 177 34	0 00	25,177 34
GEN ELEC CO COM	CUSIP 369804103						
273,100 00	24 3500000	51,888 00	6 649 985 00	5 467,896 69	1,182 088 31	0 00	1 182 088 31
GENE LOGIC INC COM	CUSIP 368689105						
18 600 00	6 2800000	0 00	104 414 00	229 049 01	- 124 635 01	0 00	- 124,635 01
GENERAL MOTORS CORP COMMON STOK	CUSIP 370442105						
35 100 00	36 8600000	0 00	1 293 786 00	1 578 240 60	- 282,454 60	0 00	282,454 80
GENESIS HLTH VENTURES INC NEW COM	CUSIP 37183F107						
8,500 00	15 4500000	0 00	100,425 00	107 457 60	7,032 80	0 00	- 7 032 60
GENLYTE GROUP INC COM	CUSIP 372302108						
4 200 00	31 1800000	0 00	130 872 00	170 825 00	39 753 00	0 00	- 39 753 00

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Asset Detail - Base Currency

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Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
GIBRALTAR STL CORP CUSIP 37476F103 2 600 00 19 0400000		104 00	49 504 00	52 091 00	2 587 00	0 00	- 2,587 00
GILEAD SCI INC COM CUSIP 375558103 10 500 00 34 0000000		0 00	357 000 00	350 157 47	6 842 53	0 00	6 842 53
GLENBOROUGH RLTY TR INC REIT CUSIP 37803P105 8 300 00 17 8200000		3 999 00	165 726 00	174 313 10	8 587 10	0 00	- 8 587 10
GLOBAL IMAGING SYS INC COM CUSIP 37934A100 8 800 00 18 3800000		0 00	126 822 00	119 518 50	7 303 50	0 00	7 303 50
GREAT LAKES CHEM CORP COM CUSIP 390568103 10 500 00 23 8800000		945 00	250 740 00	277 493 00	26 753 00	0 00	- 26 753 00
GRIFFON CORP COM CUSIP 398433102 20 200 00 13 8200000		0 00	275 124 00	326 399 08	51 275 08	0 00	- 51 275 08
GROUP 1 AUTOMOTIVE INC COM CUSIP 398905109 4,700 00 23 8800000		0 00	112 236 00	130 559 30	- 18 323 30	0 00	18 323 30
GUIDANT CORP COM STK CUSIP 401688105 35 400 00 30 8500000		0 00	1 092 090 00	1 049 009 50	43 080 50	0 00	43,080 50
HAIN CELESTIAL GROUP INC COM CUSIP 405217100 8 400 00 15 2000000		0 00	142 880 00	146,479 54	- 3 599 54	0 00	- 3,599 54
HANCOCK HLDG CO COM CUSIP 410120109 4 850 00 44 8500000		0 00	216,552 50	126 408 72	90 143 78	0 00	90 143 78
HANDLEMAN CO DEL COM CUSIP 410252100 14 300 00 11 5000000		0 00	164,450 00	108 687 42	55,762 58	0 00	55 762 58
HARLAND JOHN H CO COM CUSIP 412693103 8 400 00 22 1300000		0 00	185 892 00	152 535 75	33 356 25	0 00	33 356 25
HARRAH S ENTMT INC COM STK CUSIP 413819107 8 800 00 39 6000000		0 00	261 360 00	271 547 38	10 187 38	0 00	- 10 187 38
HARTFORD FINL SVCS GROUP INC COM CUSIP 416515104 14 600 00 45 4300000		2 916 00	663 278 00	743,813 23	- 80 535 23	0 00	80 535 23
HCC INS HLDGS INC COM CUSIP 404132102 10 015 00 24 6000000		650 97	246 369 00	241 946 38	4 422 62	0 00	4 422 62

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Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
HEADWATERS INC COM 23 200 00	CUSIP 42210P102 15 5100000	0 00	359 832 00	298 865 65	60 846 35	0 00	60 846 35
HEINZ H J CO COM 0 00	CUSIP 423074103 32 8700000	4 981 50	0 00	0 00	0 00	0 00	0 00
HEWLETT PACKARD CO COM 40 600 00	CUSIP 428236103 17 3600000	3 248 00	704 816 00	479 438 78	225 377 24	0 00	225,377 24
HIBBETT SPORTING GOODS INC COM 8 000 00	CUSIP 428565105 23 9200000	0 00	143 520 00	159 314 85	- 15 784 85	0 00	- 15 784 85
HIBERNIA CORP CL A COM 23 100 00	CUSIP 428656102 19 2800000	0 00	444,808 00	420 125 25	24 780 75	0 00	24 780 75
HILB ROGAL & HAMILTON CO COM 110 000 00	CUSIP 431294107 40 9000000	0 00	4 489,000 00	1 050 875 00	3 448 125 00	0 00	3 448 125 00
HOLLYWOOD CASINO CORP CL A 9 300 00	CUSIP 438132203 12 2800000	0 00	114 204 00	103 224 68	10 979 32	0 00	10 979 32
HOLLYWOOD ENTMT CORP COM 12 600 00	CUSIP 438141105 15 1000000	0 00	190,260 00	185,368 45	5 108 45	0 00	- 5 108 45
HOME DEPOT INC COM 66 850 00	CUSIP 437076102 23 9800000	0 00	1 604 122 00	2,068 784 03	- 484 662 03	0 00	- 484 662 03
HONEYWELL INTL INC COM STK 45 600 00	CUSIP 138518108 24 0000000	0 00	1 094,400 00	882,174 00	112 226 00	0 00	112 226 00
HRPT PPTYS TR COM SH BEN INT 38 500 00	CUSIP 40426W101 8 2400000	0 00	317 240 00	339 163 32	- 21 923 32	0 00	- 21 923 32
HSEHD INTL INC COM 6 300 00	CUSIP 441815107 27 8100000	1 575 00	175 203 00	239 132 25	- 63 929 25	0 00	63 929 25
HSTN EXPL CO COM 9 200 00	CUSIP 442120101 30 6000000	0 00	281 520 00	278 787 58	1 732 42	0 00	1 732 42
HUDSON UTD BANCORP COM STK NPV 74 852 00	CUSIP 444165104 31 1000000	0 00	2 331 007 20	1 438 560 57	892,446 63	0 00	892 446 63
HUGHES SUP INC COM 7,100 00	CUSIP 444482103 27 3200000	0 00	193 972 00	122 587 53	71 384 47	0 00	71 384 47

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Investments

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Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
Common stock							
HUNT J B TRANS SVCS INC COM 24 400 00	CUSIP 445658107 29 3000000	0 00	714 920 00	852 263 20	62 656 80	0 00	82 656 80
HUNTINGTON BANCSHARES INC COM 1 400 00	CUSIP 446150104 18 7100000	224 00	26 194 00	21 460 70	4 733 30	0 00	4 733 30
IDX SYS CORP COM 22 100 00	CUSIP 448491109 17 0300000	0 00	376 363 00	248 974 12	127 388 88	0 00	127 388 88
IKON OFFICE SOLUTIONS INC COM STK 17 600 00	CUSIP 451713101 7 1500000	0 00	125 840 00	150 495 36	- 24 655 36	0 00	24 655 38
ILL TOOL WKS INC COM 8 600 00	CUSIP 452308109 64 8600000	1,518 00	428 078 00	398 583 37	29 512 63	0 00	29 512 63
IMATION CORP COM 6 800 00	CUSIP 45245A107 35 0800000	0 00	242 052 00	157 258 37	84 795 63	0 00	84,795 63
IMS HLTH INC COM STK 30 200 00	CUSIP 448934108 18 0000000	0 00	483,200 00	468 630 35	14 569 65	0 00	14 569 65
INAMED CORP COM 7 300 00	CUSIP 453235103 30 8000000	0 00	224 840 00	150 248 47	74 591 53	0 00	74 591 53
INFORMATION HLDGS INC COM 3 500 00	CUSIP 456727106 15 5200000	0 00	54 320 00	58 125 90	3 805 90	0 00	3 805 90
INSIGHT COMMUNICATIONS INC CL A 91 000 00	CUSIP 45768V108 12 3800000	0 00	1 128 580 00	1 840 663 02	- 714 083 02	0 00	714 083 02
INTEGRA LIFESCIENCES HLDG CORP COM DESP 12 400 00	CUSIP 457985208 17 6500000	0 00	218 860 00	248 721 02	29 861 02	0 00	29 881 02
INTEL CORP CAP 255 800 00	CUSIP 458140100 15 5700000	0 00	3 984 363 00	4 320 715 22	336 352 22	0 00	336 352 22
INTER TEL INC COM 9 000 00	CUSIP 458372100 20 9100000	270 00	188 190 00	154 442 45	33 747 55	0 00	33 747 55
INTERGRAPH CORP COM 21 600 00	CUSIP 458683109 17 7600000	0 00	383,816 00	292 315 90	91 300 10	0 00	91 300 10
INTL BUSINESS MACHS CORP COM 27 300 00	CUSIP 459200101 77 5000000	0 00	2 115,750 00	2 780 670 25	664 920 25	0 00	664 920 25

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Asset Detail - Base Currency

Description/Asset ID		Accrued			Unrealized gain/loss		
Shares/PAR value	Local market price	income/expense	Market value	Cost	Market	Translation	Total
Equities							
Common stock							
INTL FLAVORS & FRAGRANCES INC COM	CUSIP 459508101						
14,850 00	35 1000000	2,187 50	514 215 00	465 115 29	49 089 71	0 00	49 089 71
INTUIT COM	CUSIP 481202103						
18 450 00	48 8200000	0 00	865 674 00	847 821 38	18 052 62	0 00	18 052 62
INVESTORS FINL SVCS CORP DEL COM	CUSIP 481815100						
18 300 00	27 3900000	0 00	448 457 00	558 668 25	- 112 211 25	0 00	- 112 211 25
IOMEGA CORP COM NEW	CUSIP 482030325						
30,400 00	7 8500000	0 00	238 640 00	313 210 38	- 74 570 38	0 00	- 74 570 38
IONICS INC COM	CUSIP 482218108						
8 800 00	22 8000000	0 00	200,640 00	194 563 52	6 076 48	0 00	6 076 48
IRON MTN INC COM STK	CUSIP 482848106						
20 475 00	33 0100000	0 00	675 878 75	527 995 44	147 884 31	0 00	147 884 31
IRWIN FINL CORP COM	CUSIP 484118108						
23,900 00	16 5000000	0 00	384 350 00	404 050 58	9,700 58	0 00	- 8 700 58
ITRON INC	CUSIP 485741108						
11 200 00	18 1700000	0 00	214 704 00	187 878 76	48 825 24	0 00	48 825 24
ITT EDL SVCS INC COM	CUSIP 450888103						
122 000 00	23 5500000	0 00	2 873 100 00	947 940 00	1 925 160 00	0 00	1 925 160 00
J P MORGAN CHASE & CO COM	CUSIP 48625H100						
88 850 00	24 0000000	0 00	2 387 600 00	2 240 538 20	127 063 80	0 00	127,063 80
JACK IN BOX INC COM	CUSIP 488387108						
10,000 00	17 2800000	0 00	172,800 00	208,468 94	35 568 94	0 00	- 35 568 94
JDN RLTY CORP COM	CUSIP 465917102						
20,400 00	10 8500000	0 00	223 380 00	236 464 01	13 084 01	0 00	- 13,084 01
JOHNSON & JOHNSON COM	CUSIP 478160104						
117 800 00	53 7100000	0 00	6 327,038 00	2 824,426 29	3 502 611 71	0 00	3 502,611 71
JOHNSON CTL INC COM	CUSIP 478388107						
3 500 00	80 1700000	2 198 00	280,595 00	239,103 80	41 491 20	0 00	41,491 20
JONES APPAREL GROUP INC COM	CUSIP 480074103						
800 00	35 4400000	0 00	31 886 00	29 818 41	2 278 59	0 00	2,278 59

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Asset Detail - Base Currency

Description/Asset ID		Unrealized gain/loss					
Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Market	Translation	Total
Equities							
Common stock							
KADANT INC COM	CUSIP 48282T104						
14 700 00	15 0000000	0 00	220,500 00	218 732 92	3 767 08	0 00	3 767 08
KAYDON CORP COM	CUSIP 486587108						
10,300 00	21 2100000	1 238 00	218 483 00	214 788 62	3 676 38	0 00	3 676 38
KEYSPAN CORP COM	CUSIP 49337W100						
18 900 00	35 2400000	0 00	595,556 00	494 591 00	100 965 00	0 00	100 965 00
KEYSTONE AUTOMOTIVE INDS INC COM	CUSIP 48338N109						
7,200 00	15 0200000	0 00	108 144 00	108,113 50	30 50	0 00	30 50
KEYSTONE PPTY TR COM	CUSIP 493596100						
8 300 00	18 9700000	0 00	140 851 00	123 045 24	17 805 76	0 00	17 805 76
KINDER MORGAN INC COM STK	CUSIP 49455P101						
1 700 00	42 2700000	0 00	71 859 00	67 751 06	4 107 94	0 00	4 107 94
KOGER EQUITY INC COM	CUSIP 500228101						
15 500 00	15 6000000	5 425 00	241 800 00	284 834 00	42 834 00	0 00	42 834 00
KOHL'S CORP COM	CUSIP 500255104						
17 900 00	55 9500000	0 00	1 001 505 00	1 053 184 13	51 659 13	0 00	51 659 13
KOS PHARMACEUTICALS INC COM	CUSIP 500648100						
16 500 00	19 0000000	0 00	313 500 00	222 228 05	91 271 95	0 00	91 271 95
KRAFT FOODS INC CL A	CUSIP 50075N104						
11 000 00	38 9300000	1 650 00	428,230 00	430 998 40	- 2 768 40	0 00	- 2 768 40
KROGER CO COM	CUSIP 501044101						
4 800 00	15 4500000	0 00	74 160 00	105 296 75	- 31 136 75	0 00	31 136 75
KYPHON INC COM	CUSIP 501577100						
8 700 00	8 5400000	0 00	74 298 00	76 864 50	- 2 566 50	0 00	- 2 566 50
L 3 COMMUNICATIONS HLDG CORP COM	CUSIP 502424104						
7 850 00	44 9100000	0 00	357 034 50	449 828 11	92 793 61	0 00	- 92 793 61
LANDAMERICA FINL GROUP INC COM	CUSIP 514836103						
11 400 00	35 4500000	0 00	404 130 00	357 302 47	46 827 53	0 00	46 827 53
LANDRY'S RESTAURANTS INC	CUSIP 51508L103						
14 700 00	21 2400000	0 00	3,2 228 00	355 968 14	43 740 14	0 00	43 740 14

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Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
LATTICE SEMICONDUCTOR CORP COM 34 500 00	CUSIP 518415104 8 7700000	0 00	302 565 00	308 302 48	- 5,737 49	0 00	- 5 737 49
LENDINGTREE INC COM STK 13,400 00	CUSIP 52602Q105 12 8800000	0 00	172 592 00	173 800 59	- 1 308 59	0 00	1 308 59
LIBERTY CORP S C COM 8,600 00	CUSIP 530370105 38 8000000	1,452 00	258,080 00	240,898 49	15 183 51	0 00	15 183 51
LINCARE HLDGS INC COM 65 600 00	CUSIP 532791100 31 6200000	0 00	2 074,272 00	1 579 691 12	494,580 88	0 00	494,580 88
LINEAR TECH CORP DEL 10,750 00	CUSIP 535678106 25 7200000	0 00	276,480 00	411 608 95	- 135 118 95	0 00	135 118 95
LITHIA MTRS INC CL A 8 600 00	CUSIP 536797103 15 6900000	0 00	134 934 00	177 427 34	- 42,493 34	0 00	42 493 34
LOWES COS INC COM 18 400 00	CUSIP 548661107 37 5000000	0 00	690,000 00	747,747 40	57 747 40	0 00	57 747 40
LTD BRANDS 2,100 00	CUSIP 532718107 13 9300000	0 00	29 253 00	31 447 89	- 2 194 89	0 00	- 2 194 89
LUFKIN INDS INC COM 3 100 00	CUSIP 549784108 23 4500000	0 00	72 695 00	75 732 10	3 037 10	0 00	- 3 037 10
LYDALL INC COM 9,300 00	CUSIP 550819108 11 3500000	0 00	105 555 00	125,490 78	- 19 935 78	0 00	- 19 935 78
LYONDELL CHEMICAL CO COM STK 15,500 00	CUSIP 552078107 12 6400000	0 00	195 920 00	282 218 66	- 86 298 66	0 00	- 86 298 66
MADDEN STEVEN LTD COM 7,100 00	CUSIP 558269108 18 0700000	0 00	128 297 00	117 441 48	10 855 52	0 00	10 855 52
MAF BANCORP INC COM 5 500 00	CUSIP 55281R108 33 9300000	825 00	186 615 00	165,720 50	20 894 50	0 00	20,894 50
MANITOWOC INC COM 10,800 00	CUSIP 563571108 25 5000000	0 00	275 400 00	348 120 81	72 720 81	0 00	- 72 720 81
MARATHON OIL CORP COM 37 600 00	CUSIP 565849106 21 2900000	0 00	800 504 00	1,080 328 52	- 279 824 52	0 00	- 279 824 52

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Account Name FAMILY CODE FAM5502

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Asset Detail - Base Currency

Description/Asset ID		Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value	Local market price				Market	Translation	
Equities							
Common stock							
MARSH & MC LENNAN CO S INC	CUSIP 571748102						
40 400 00	46 2100000	0 00	1 886 884 00	1 450 535 14	416 348 86	0 00	416 348 86
MATTEL INC COM	CUSIP 577081102						
3 500 00	19 1500000	0 00	67 025 00	62 990 80	4 034 20	0 00	4 034 20
MB FINL INC NEW COM	CUSIP 55264U108						
2 600 00	34 7900000	0 00	90 454 00	89 454 04	999 96	0 00	999 96
MBNA CORP COM	CUSIP 55262L100						
13,600 00	19 0200000	952 00	258 872 00	207 937 52	50 734 48	0 00	50 734 48
MC DONALDS CORP COM	CUSIP 580135101						
50,500 00	16 0800000	0 00	812 040 00	1 490 485 73	- 678,445 73	0 00	678 445 73
MCGRAW HILL COMPANIES INC COM	CUSIP 580645109						
20 000 00	60 4400000	0 00	1 208 800 00	429 098 50	779 701 50	0 00	779 701 50
MCKESSON CORP	CUSIP 58155Q103						
3 800 00	27 0300000	162 00	102 714 00	103 089 82	375 82	0 00	- 375 82
MEDCATH CORP COM STK	CUSIP 58404W109						
8 900 00	10 0000000	0 00	89 000 00	102 810 00	13 810 00	0 00	- 13 810 00
MEDQUIST INC COM	CUSIP 584849101						
4 500 00	20 2600000	0 00	91 170 00	115 605 00	24 435 00	0 00	24 435 00
MEMBERWORKS INC COM	CUSIP 586002107						
17 800 00	17 9800000	0 00	320 044 00	262 943 69	57 100 31	0 00	57 100 31
MEMC ELECTR MATLS INC COM	CUSIP 552715104						
31 600 00	7 5700000	0 00	239 212 00	257 582 62	18 370 62	0 00	- 18 370 62
MENTOR CORP COM	CUSIP 587188103						
9 100 00	38 5000000	0 00	350 350 00	200 907 28	149 442 72	0 00	149 442 72
MERCK & CO INC COM	CUSIP 589331107						
101 500 00	58 8100000	38 540 00	5 745 915 00	4 433 829 81	1 312 085 39	0 00	1 312 085 39
MEREDITH CORP COM	CUSIP 589433101						
1,300 00	41 1100000	0 00	53 443 00	53 889 76	446 76	0 00	446 76
METHODE ELECTRS INC CL A	CUSIP 581520200						
13 800 00	10 9700000	0 00	151 386 00	119 495 96	31 890 04	0 00	31,890 04

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Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
METRO 1 TELECOMMUNICATIONS INC COM 14 700 00	CUSIP 59183F105 6 4500000	0 00	84 815 00	171,200 82	- 76 385 82	0 00	- 76 385 82
MFC ISHARES TR RUSSELL 2000 INDEX FD 17 000 00	CUSIP 464287855 75 8100000	0 00	1,288,770 00	1 827 102 30	- 338 332 30	0 00	- 338 332 30
MFO GMO INTL INSTRINSIC VALUE III FD 3,004 047 21	CUSIP 362007304 16 7100000	0 00	50,187 828 87	68,282 466 41	- 18 084 837 54	0 00	- 18 084 837 54
MFO GMO INTL SMALL CO III 236 538 07	CUSIP 362007528 9 8200000	0 00	2 322,803 84	2 828 942 09	- 504 138 25	0 00	- 504 138 25
MGIC INVT CORP WIS COM 11 300 00	CUSIP 552848103 41 3000000	0 00	488 890 00	687 378 62	- 230 689 62	0 00	- 230 689 62
MICHAELS STORES INC COM 10,800 00	CUSIP 594087108 31 3000000	0 00	338 040 00	440 258 40	- 102 218 40	0 00	- 102 218 40
MICROCHIP TECH INC COM 21 425 00	CUSIP 595017104 24 4500000	0 00	523,841 25	532 218 80	- 8 375 55	0 00	- 8 375 55
MICRON TECH INC COM 12 500 00	CUSIP 595112103 9 7400000	0 00	121 750 00	182 394 78	60 644 78	0 00	80,644 78
MICROSOFT CORP COM 88,300 00	CUSIP 594918104 51 7000000	0 00	4 461 710 00	4 047 087 15	414 642 85	0 00	414 642 85
MILLENNIUM CHEMICALS INC COM STK 23 800 00	CUSIP 598903101 9 5200000	0 00	228 578 00	238 604 72	- 12,028 72	0 00	- 12,028 72
MOTOROLA INC COM 127,425 00	CUSIP 820078108 8 6500000	5 087 00	1,102 228 25	1 505,752 59	- 403 528 34	0 00	- 403 528 34
MYKROLIS CORP COM 11 300 00	CUSIP 62852P103 7 3000000	0 00	82,480 00	88 224 75	- 5 734 75	0 00	- 5 734 75
N FORK BANCORPORATION INC COM 13 100 00	CUSIP 659424105 33 7400000	0 00	441 894 00	434 685 86	7 328 14	0 00	7 328 14
NASH FINCH CO COM 17,400 00	CUSIP 631158102 7 7300000	0 00	134,502 00	403,690 11	- 269 188 11	0 00	269,188 11
NATL CY CORP COM 35 400 00	CUSIP 635405103 27 3200000	0 00	867 128 00	876 825 85	- 9 497 85	0 00	- 9 497 85

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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	
Equities							
Common stock							
NATL HLTH INVS INC COM	CUSIP 63633E104						
18 800 00	16 0800000	8 930 00	318 384 00	300 473 35	17 910 65	0 00	17 910 65
NAUTICA ENTERPRISES INC	CUSIP 639089101						
15 700 00	11 1100000	0 00	174 427 00	211 153 40	36 726 40	0 00	- 36 726 40
NAUTILUS GROUP INC COM	CUSIP 63810B102						
10 300 00	13 3600000	0 00	137 608 00	227 064 33	89 456 33	0 00	89 456 33
NEOFORMA INC NEW FORMERLY NEOFORMA COM NEW	CUSIP 640475505						
11 300 00	11 8500000	0 00	135 035 00	134 021 93	1 013 07	0 00	1 013 07
NETBANK INC COM	CUSIP 640833107						
24 100 00	9 6800000	0 00	233 288 00	252 237 45	18 949 45	0 00	- 18 949 45
NETFLIX COM INC COM STK	CUSIP 64110L106						
8 900 00	11 0100000	0 00	97 989 00	112 419 35	14 430 35	0 00	14 430 35
NEW CENTY FINL CORP COM	CUSIP 64352D101						
15,000 00	25 3900000	0 00	380 850 00	212 437 80	168 412 20	0 00	168 412 20
NEWELL RUBBERMAID INC COM	CUSIP 651228108						
6 400 00	30 3300000	0 00	194 112 00	187 778 50	26 333 50	0 00	26 333 50
NEXTEL COMMUNICATIONS INC CL A COM STK	CUSIP 65332V103						
28 800 00	11 5500000	0 00	307 230 00	258 567 35	50 662 65	0 00	50,662 65
NICOR INC COM	CUSIP 654088107						
5 900 00	34 0300000	2,714 00	200 777 00	202 355 42	1 578 42	0 00	1 578 42
NISOURCE INC COM	CUSIP 65473P105						
4,400 00	20 0000000	0 00	88,000 00	92 877 01	4 877 01	0 00	- 4 877 01
NJ RES CORP COM	CUSIP 646025108						
8 250 00	31 5900000	1 837 50	187 437 50	192 360 50	5 077 00	0 00	5 077 00
NL INDS INC COM NEW	CUSIP 628158407						
7 900 00	17 0000000	0 00	134 300 00	137 902 38	3 602 38	0 00	- 3 602 38
NORTHEAST UTILITIES COM	CUSIP 684387108						
37 300 00	15 1700000	0 00	565 841 00	601 023 33	35 182 33	0 00	35 182 33
NORTHWESTN CORP COM	CUSIP 688074107						
23 500 00	5 0800000	0 00	119 380 00	431 832 97	- 312 252 97	0 00	312 252 97

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Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
NOVEN PHARMACEUTICALS INC COM 12 400 00	CUSIP 670008109 9 2300000	0 00	114 452 00	253 141 50	- 138 689 50	0 00	138 689 50
NTGI COM MONTHLY S&P 500 EQTY INDEX FD 4 929 338 42	CUSIP 005980108 42 8731000	0 00	210 350 151 33	277 327 454 85	66 977 303 52	0 00	- 66 977 303 52
NUCOR CORP COM 1 700 00	CUSIP 670348105 41 3000000	323 00	70,210 00	83 049 62	12 839 62	0 00	- 12 839 62
NUEVO ENERGY CO COM 21 700 00	CUSIP 670508108 11 1000000	0 00	240 870 00	257,368 51	- 16,498 51	0 00	- 16 498 51
NUI CORP 22 700 00	CUSIP 629431107 17 2600000	0 00	391 802 00	384 399 67	27 402 33	0 00	27 402 33
OCCIDENTAL PETE CORP COM 39 500 00	CUSIP 671589105 28 4500000	13 350 00	1,123 775 00	780 075 69	343 689 31	0 00	343,689 31
OCTEL CORP COM 4 900 00	CUSIP 675727101 15 8000000	0 00	77,420 00	111 650 01	- 34 230 01	0 00	- 34 230 01
ODD JOB STORES INC COM 347 080 00	CUSIP 67575J102 1 9000000	0 00	659 471 00	847 262 13	- 287 791 13	0 00	- 287 791 13
ODYSSEY RE HLDGS CORP COM 9 400 00	CUSIP 47812W108 17 7000000	0 00	166,380 00	140 824 00	25 758 00	0 00	25 758 00
OFFSHORE LOGISTICS INC COM 13 100 00	CUSIP 676255102 21 8200000	0 00	287 152 00	313 998 23	- 26 844 23	0 00	- 26,844 23
OH GAS CORP COM 15 400 00	CUSIP 677240103 12 8500000	0 00	199 430 00	312 418 42	112 988 42	0 00	- 112 988 42
OMNIVISION TECHNOLOGIES INC COM 22 400 00	CUSIP 682128103 13 5700000	0 00	303 988 00	254 300 88	49 687 02	0 00	49 687 02
ON ASSIGNMENT INC 23 600 00	CUSIP 682158108 8 5200000	0 00	201,072 00	222 133 26	- 21 061 26	0 00	- 21 061 26
ONEOK INC COM STK 9 900 00	CUSIP 682680103 18 2000000	0 00	190,080 00	184 905 50	- 4 825 50	0 00	- 4 825 50
OSI SYS INC COM 7,100 00	CUSIP 671044105 18 8800000	0 00	120,558 00	126 955 27	- 6 387 27	0 00	- 6 387 27

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Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
OVERTURE SVCS INC COM STK 11 600 00	CUSIP 63039R100 27 3100000	0 00	316 798 00	247 080 88	69 715 14	0 00	69 715 14
OWENS & MINOR INC NEW COM 70 600 00	CUSIP 690732102 16 4200000	0 00	1 159 252 00	860 267 88	298 984 12	0 00	298 984 12
PACIFIC CAP BANCORP NEW COM 11 500 00	CUSIP 69404P101 25 4500000	0 00	292 675 00	283 550 22	9 124 78	0 00	9 124 78
PACTIV CORP COM 17 200 00	CUSIP 695257105 21 8600000	0 00	375 892 00	288 345 33	87 646 67	0 00	87 646 67
PAPA JOHNS INTL INC COM 6 700 00	CUSIP 698813102 27 8800000	0 00	186,796 00	182 534 75	4 261 25	0 00	4,261 25
PARAMETRIC TECH CORP COM 130 000 00	CUSIP 699173100 2 5200000	0 00	327 600 00	818 004 10	490 404 10	0 00	490 404 10
PAXAR CORP COM 11,300 00	CUSIP 704227107 14 7500000	0 00	166 875 00	133,837 86	32 837 14	0 00	32 837 14
PENNEY J C CO INC COM 5 200 00	CUSIP 708160106 23 0100000	0 00	119 652 00	77 797 84	41 854 16	0 00	41 854 16
PEOPLES BNK BRIDGEPORT CONN COM 65 800 00	CUSIP 710198102 25 1400000	0 00	1 654 212 00	1 530 459 78	123 752 22	0 00	123 752 22
PEOPLESOFT INC COM 12 475 00	CUSIP 712713106 18 3000000	0 00	228 292 50	343 293 52	- 115 001 02	0 00	115 001 02
PEP BOYS-MANNY MOE & JACK COM 29 900 00	CUSIP 713278109 11 6000000	0 00	346 840 00	357 330 74	10 490 74	0 00	- 10 490 74
PEPSICO INC COM 72 300 00	CUSIP 713448108 42 2200000	12 570 00	3 052 506 00	1 389 632 36	1 682 873 64	0 00	1 682 873 64
PER SE TECHNOLOGIES INC COM NEW 37 500 00	CUSIP 713589300 8 9690000	0 00	336 337 50	418 885 72	- 83 558 22	0 00	- 83,558 22
PERRIGO CO COM 20 600 00	CUSIP 714290103 12 1500000	0 00	250 290 00	342 985 13	- 92 695 13	0 00	92 695 13
PETSMART INC COM 28 550 00	CUSIP 716768108 17 1300000	0 00	489 061 50	433 980 93	55 080 57	0 00	55 080 57

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Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
PFF BANCORP INC COM 7,400 00	CUSIP 69331W104 31 2500000	0 00	231 250 00	116 488 15	114,751 85	0 00	114 751 85
PFIZER INC COM 226 000 00	CUSIP 717081103 30 5700000	0 00	6 908 820 00	3,839 950 12	3 268 869 88	0 00	3 268 869 88
PG& E CORP COM 26 700 00	CUSIP 69331C108 13 9000000	0 00	371 130 00	460 191 43	89 061 43	0 00	- 89 061 43
PHARMACIA CORP COM 27,100 00	CUSIP 71713U102 41 8000000	0 00	1 132 780 00	1 171,532 39	38 752 39	0 00	- 38 752 39
PHILLIPS VAN HEUSEN CORP COM 7,100 00	CUSIP 718592108 11 5800000	0 00	82,076 00	50 867 99	31 208 01	0 00	31 208 01
PINNACLE ENTMT INC COM 14,000 00	CUSIP 723458109 8 9300000	0 00	87 020 00	111 381 48	- 14,361 48	0 00	- 14 361 48
PINNACLE W CAP CORP COM 300 00	CUSIP 723484101 34 0800000	0 00	10 227 00	9 856 50	370 50	0 00	370 50
PIONEER STD ELECTRS INC COM 23 700 00	CUSIP 723877106 9 1800000	0 00	217 568 00	239 890 66	- 22 424 66	0 00	- 22 424 66
PITNEY BOWES INC COM 8 900 00	CUSIP 724479100 32 6800000	0 00	290,674 00	302 042 46	- 11,368 46	0 00	11 368 46
PITTSTON BRINKS GROUP COM 84 240 00	CUSIP 725701108 18 4800000	0 00	1 187 155 20	2 179 982 50	982 837 30	0 00	- 982,837 30
PLAINS EXPL & PRODTN CO COM 11 000 00	CUSIP 726505100 9 7500000	0 00	107 250 00	105 275 45	1 974 55	0 00	1 974 55
PLAINS RES INC COM PAR \$0 10 11 000 00	CUSIP 726540503 11 8500000	0 00	130 350 00	163 663 76	- 33 313 76	0 00	- 33 313 76
PLAYTEX PRODS INC COM 16 100 00	CUSIP 72813P100 9 8800000	0 00	159 068 00	213 810 05	54 842 05	0 00	- 54,842 05
PMA CAP CORP CL A 6,800 00	CUSIP 693419202 14 3300000	724 50	98 877 00	113,108 00	- 14 231 00	0 00	14,231 00
PNC FINANCIAL SERVICES GROUP COM STK 6,400 00	CUSIP 693475105 41 9000000	0 00	268 160 00	321 851 39	53 691 39	0 00	- 53,691 39

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Description/Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
POGO PROD CO COM CUSIP 730448107 75 000 00 37 2500000		0 00	2 793 750 00	2 201 625 00	592 125 00	0 00	592 125 00
POSSIS MED INC COM COM STK CUSIP 737407108 8 500 00 18 0000000		0 00	117,000 00	81,942 00	35 058 00	0 00	35 058 00
PRE PAID LEGAL SVCS INC COM CUSIP 740065107 8 000 00 26 2000000		0 00	209 600 00	156 309 27	53 290 73	0 00	53 290 73
PRESIDENTIAL LIFE CORP COM CUSIP 740884101 8 600 00 8 8300000		880 00	85 398 00	69 013 00	16 385 00	0 00	16 385 00
PRICE COMMUNICATIONS CORP COM CUSIP 741437305 10 000 00 13 8300000		0 00	138 300 00	141 057 00	- 2 757 00	0 00	- 2 757 00
PRICE T ROWE GROUP INC COM CUSIP 74144T108 7 200 00 27 2800000		1 224 00	196 416 00	210 237 20	13 821 20	0 00	13 821 20
PRIN FINL GROUP INC COM STK CUSIP 74251V102 20,100 00 30 1300000		0 00	605 613 00	570 430 74	35 182 26	0 00	35 182 26
PROASSURANCE CORP COM CUSIP 74287C106 7,400 00 21 0000000		0 00	155 400 00	121,284 18	34 115 82	0 00	34 115 82
PROCTER & GAMBLE CO COM CUSIP 742718109 81,100 00 85 8400000		0 00	5 250 934 00	2 646 761 17	2 604,172 83	0 00	2 604 172 83
PROGRESSIVE CORP OH COM CUSIP 743315103 15,400 00 49 8300000		0 00	764 302 00	684 346 52	79 955 48	0 00	79 955 48
PROTEIN DESIGN LABS INC COM CUSIP 74369L103 38 200 00 8 5000000		0 00	324 700 00	352 193 06	- 27 493 06	0 00	27,493 06
PROVIDENT BANKSHARES CORP COM CUSIP 743859100 14 390 00 23 1110000		0 00	332 567 29	331 845 54	921 75	0 00	921 75
PS BUSINESS PKS INC CAL COM STK CUSIP 69360J107 8 900 00 31 8000000		0 00	293 020 00	318 586 18	35 566 18	0 00	- 35 566 18
PULTE HOMES INC COM CUSIP 745867101 3 100 00 47 8700000		124 00	148 397 00	135 013 37	13 383 63	0 00	13 383 63
QUALCOMM INC COM CUSIP 747525103 10 600 00 36 3900000		0 00	385 734 00	409 350 25	23 616 25	0 00	- 23 616 25

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Asset Detail - Base Currency

Description/Asset ID		Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value	Local market price				Market	Translation	
Equities							
Common stock							
QUEST DIAGNOSTICS INC COM	CUSIP 74834L100						
8 450 00	58 800C000	0 00	367 005 00	369 554 84	- 2 549 84	0 00	2 549 84
RAMBUS INC DEL COM	CUSIP 750817108						
28 500 00	8 710C000	0 00	177 815 00	137 784 77	40 050 23	0 00	40 050 23
RAYMOND JAMES FNCL INC COM STK	CUSIP 754730109						
7 800 00	29 580C000	351 00	230 724 00	245 271 00	14 547 00	0 00	14,547 00
RAYOVAC CORP COM	CUSIP 755081108						
12,900 00	13 330C000	0 00	171,957 00	185,382 50	13 425 50	0 00	- 13 425 50
REDWOOD TR INC COM	CUSIP 758075402						
8,800 00	27 700C000	7,389 00	271 460 00	253,440 82	18 019 18	0 00	18 019 18
REEBOK INTL COM	CUSIP 758110100						
2,000 00	29 400C000	0 00	58,800 00	48 048 80	10 751 20	0 00	10,751 20
REGIS CORP MINN COM	CUSIP 758832107						
32 700 00	25 890C000	0 00	848,873 00	840 125 64	9 747 38	0 00	9 747 38
RELIANT RES INC COM	CUSIP 75852B105						
32,098 00	3 200C000	0 00	102,707 20	166,268 74	- 63,561 54	0 00	63 561 54
ROCKWELL AUTOMATION	CUSIP 773903109						
22 800 00	20 710C000	0 00	468 048 00	387 672 62	100 373 38	0 00	100 373 38
ROCKWELL COLLINS INC COM	CUSIP 774341101						
10 500 00	23 260C000	0 00	244 230 00	217 899 37	26 230 63	0 00	26 230 63
ROGERS CORP COM	CUSIP 775133101						
60,000 00	22 250C000	0 00	1,335 000 00	758,300 32	578 699 68	0 00	578 699 68
ROLLINS INC COM	CUSIP 775711104						
4,200 00	25 450C000	0 00	108,890 00	84 041 25	22 848 75	0 00	22 848 75
RTI INTL METALS INC COM	CUSIP 74973W107						
21 000 00	10 100C000	0 00	212 100 00	219 118 30	7 018 30	0 00	- 7 018 30
RUBY TUESDAY INC COM	CUSIP 781182100						
140,100 00	17 290C000	0 00	2 422 328 00	958,274 82	1,464 054 08	0 00	1 464 054 08
RUDDICK CORP COM	CUSIP 781258108						
7 900 00	13 690C000	711 00	108 151 00	119 664 46	11 513 46	0 00	- 11 513 46

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Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Transtation	
Equities							
Common stock							
S FINL GROUP INC COM 23 600 00	CUSIP 837841105 20 6600000	0 00	487,576 00	436 401 47	51 174 53	0 00	51 174 53
S W GAS CORP COM 8 700 00	CUSIP 844895102 23 4500000	0 00	204 015 00	192 597 95	11 417 05	0 00	11 417 05
SAKS INC COM 250 000 00	CUSIP 79377W108 11 7400000	0 00	2 835 000 00	1 258 750 00	1 676 250 00	0 00	1 676 250 00
SALTON INC COM 11 700 00	CUSIP 795757103 9 6200000	0 00	112 554 00	151 723 80	39 169 60	0 00	39 169 60
SANDERSON FARMS INC COM 7 100 00	CUSIP 800013104 20 9100000	0 00	148 481 00	147 347 95	1 113 05	0 00	1 113 05
SANDISK CORP COM 12 000 00	CUSIP 80004C101 20 3000000	0 00	243 600 00	248 505 04	4 905 04	0 00	4 905 04
SANGSTAT MED CORP COM 22 900 00	CUSIP 801003104 11 3000000	0 00	258 770 00	323 258 83	64 488 83	0 00	64 488 83
SBC COMMUNICATIONS INC COM 93 800 00	CUSIP 78387G103 27 1100000	0 00	2 542 918 00	3 410 400 43	867 482 43	0 00	- 867 482 43
SCANSOURCE INC COM 7 400 00	CUSIP 806037107 49 3000000	0 00	364 820 00	393 259 34	- 18 439 34	0 00	- 18 439 34
SCHERING-PLOUGH CORP COM 24,700 00	CUSIP 806605101 22 2000000	0 00	548 340 00	807 095 04	258,755 04	0 00	258 755 04
SCHULMAN A INC COM 17 500 00	CUSIP 808194104 18 8100000	0 00	325 675 00	227 812 88	97 862 32	0 00	97 862 32
SCHWEITZER MAUDUIT INTL INC COM 6 500 00	CUSIP 808541106 24 5000000	0 00	159 250 00	96 701 04	62 548 96	0 00	62 548 96
SCIENTIFIC ATLANTA INC COM 19 900 00	CUSIP 803655104 11 8600000	0 00	236 014 00	342 092 97	106 078 97	0 00	- 106,078 97
SCRIPPS E W INC NEW CL A COM 5,950 00	CUSIP 811054204 78 9500000	0 00	457 852 50	366 017 23	91 835 27	0 00	91 835 27
SEARS ROEBUCK & CO COM 23 700 00	CUSIP 812387108 23 9500000	5 635 00	567 615 00	975 884 98	- 408 269 98	0 00	408 269 98

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Description/Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
SHERWIN WILLIAMS CO COM 18 900 00	CUSIP 824348106 28 2500000	0 00	533 925 00	485,810 83	48 314 37	0 00	48 314 37
SHOE CARNIVAL INC COM 8 400 00	CUSIP 824889109 14 0110000	0 00	89 870 40	114 858 00	24 985 60	0 00	24,985 60
SHOPKO STORES INC COM 16 800 00	CUSIP 824811101 12 4500000	0 00	209 160 00	292 784 07	- 83 624 07	0 00	- 83 624 07
SILICON LABORATORIES INC COM 8,600 00	CUSIP 826919102 19 0800000	0 00	164,088 00	215 230 50	- 51 142 50	0 00	- 51 142 50
SIMPSON MFG INC COM 7,000 00	CUSIP 829073105 32 9000000	0 00	230 300 00	181 505 24	68,784 78	0 00	68 784 78
SINCLAIR BROADCAST GROUP INC CL A 28,500 00	CUSIP 829228109 11 8300000	0 00	308 195 00	321 350 54	- 13,155 54	0 00	13 155 54
SKYWORKS SOLUTIONS INC COM 58 302 00	CUSIP 83088M102 8 6200000	0 00	502,583 24	314 819 73	187 743 51	0 00	187 743 51
SLM CORP COM 1 900 00	CUSIP 78442P108 103 8600000	0 00	197 334 00	84 827 17	112 508 83	0 00	112 508 83
SMITH A O CORP COM 8 000 00	CUSIP 831885209 27 0100000	0 00	162,060 00	177,818 00	- 15 858 00	0 00	- 15 858 00
SMITH INTL INC COM 15,500 00	CUSIP 832110100 32 8200000	0 00	505 810 00	472 858 62	32 851 38	0 00	32 851 38
SMUCKER J M CO COM NEW 886 00	CUSIP 832898405 39 8100000	0 00	28 513 48	5 588 87	20,944 79	0 00	20 844 79
SOUTHTRUST CORP COM 8 400 00	CUSIP 844730101 24 8500000	1,428 00	208,740 00	204,868 72	3 871 28	0 00	3,871 28
SPANISH BROADCASTING SYS INC CL A COM 13 200 00	STK CUSIP 846425882 7 2000000	0 00	85,040 00	123 102 44	- 28 082 44	0 00	- 28 082 44
SPRINT CORP COM 80 000 00	CUSIP 852081100 14 4800000	0 00	868 800 00	1 213 515 78	344 715 78	0 00	- 344 715 78
SR HSG PPTYS TR SH BEN INT 14 800 00	CUSIP 81721M109 10 8100000	0 00	158 089 00	151 581 31	6 527 69	0 00	6 527 69

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Description/Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
SS&C TECHNOLOGIES INC COM 14 000 00	CUSIP 85227Q100 10 6510000	0 00	149 114 00	177 635 06	28,521 06	0 00	28,521 08
ST JUDE MED INC COM 7 600 00	CUSIP 790849103 39 7200000	0 00	301 872 00	286,546 60	15,325 40	0 00	15 325 40
STAGE STORES INC COM NEW 13 500 00	CUSIP 85254C305 21 0400000	0 00	284 040 00	308 678 85	- 24 638 85	0 00	24 838 85
STAPLES INC COM 5,600 00	CUSIP 855030102 18 3000000	0 00	102 480 00	111 903 43	8 423 43	0 00	9 423 43
STARBUCKS CORP COM 24 900 00	CUSIP 855244108 20 3800000	0 00	507 462 00	587 386 08	59 924 08	0 00	- 59 924 08
STATEN IS BANCORP INC COM 12 200 00	CUSIP 857550107 20 1400000	0 00	245 708 00	162 420 43	83 287 57	0 00	83 287 57
STD COML CORP COM 5 200 00	CUSIP 853258131 18 1000000	0 00	94 120 00	104 181 78	10 071 78	0 00	- 10 071 78
STD MICROSYSTEMS CORP COM 14 400 00	CUSIP 853828109 18 4700000	0 00	280 368 00	368 399 13	88 031 13	0 00	88 031 13
STERICYCLE INC COM 14 600 00	CUSIP 858912108 32 3760000	0 00	472 733 40	438 553 99	38 179 41	0 00	36 179 41
STERIS CORP COM 14,400 00	CUSIP 859152100 24 2500000	0 00	349 200 00	331 584 39	17 635 61	0 00	17 635 61
STERLING BANCSHARES INC COM 10 700 00	CUSIP 858907108 12 2200000	0 00	130 754 00	123 451 64	7 302 36	0 00	7 302 38
STERLING FINL CORP WASH COM 68 550 00	CUSIP 859319105 18 8200000	0 00	1 252 471 00	687 500 00	564,971 00	0 00	564 971 00
STEWART & STEVENSON SVCS INC COM 23 000 00	CUSIP 860342104 14 1400000	0 00	325 220 00	420 535 97	- 95 315 97	0 00	- 95 315 97
STEWART INFORMATION SVCS CORP COM 8 000 00	CUSIP 860372101 21 3900000	0 00	171 120 00	148 758 00	22 362 00	0 00	22 362 00
STL DYNAMICS INC COM 18 900 00	CUSIP 858119100 12 0300000	0 00	227 367 00	331 915 35	- 104 548 35	0 00	- 104 548 35

Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502**Asset Detail - Base Currency**

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Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
STONE ENERGY CORP COM 2,900 00	CUSIP 881842106 33 3600030	0 00	96 744 00	91 923 04	4,820 96	0 00	4 820 96
STONERIDGE INC COM 10 200 00	CUSIP 88183P102 11 8000030	0 00	121 380 00	131,585 90	- 10 205 90	0 00	- 10 205 90
STRYKER CORP COM 5 300 00	CUSIP 883687101 87 1200030	638 00	355 736 00	190,959 00	164 777 00	0 00	164 777 00
SUMMIT PPTY INC COM 11 000 00	CUSIP 888238103 17 8000030	0 00	195 800 00	218 840 00	23,140 00	0 00	- 23 140 00
SUN TR BANKS INC COM 10 000 00	CUSIP 887814103 58 8200030	0 00	569,200 00	670 500 00	- 101 300 00	0 00	- 101 300 00
SUNGARD DATA SYS INC COM 4 800 00	CUSIP 867363103 23 5600030	0 00	113 088 00	94 232 50	18 855 50	0 00	18 855 50
SYMANTEC CORP COM 8 600 00	CUSIP 871503108 40 5100030	0 00	348 388 00	361 209 48	- 12 823 48	0 00	12 823 48
SYSTEMS & COMPUTER TECH CORP COM 9 200 00	CUSIP 871873105 8 6000030	0 00	79 120 00	92,290 87	- 13 170 87	0 00	- 13 170 87
TAKE-TWO INTERACTIVE SOFTWARE INC 8 100 00	CDT-COM CUSIP 874054109 23 4800030	0 00	190 268 00	154 958 57	35 310 43	0 00	35 310 43
TARGET CORP COM 40 000 00	CUSIP 87812E108 30 0000030	0 00	1,200,000 00	1 234 482 02	- 34 482 02	0 00	34 482 02
TECO ENERGY INC COM 31 600 00	CUSIP 872375103 15 4700030	0 00	488 852 00	472 172 84	16 679 16	0 00	16 679 16
TECUMSEH PRODS CO CL A 4 900 00	CUSIP 878895200 44 1300030	0 00	216,237 00	241,207 87	- 24 970 87	0 00	24 970 87
TEKELEC COM 19 800 00	CUSIP 878101103 10 4500030	0 00	207 955 00	182 224 30	25 730 70	0 00	25,730 70
TELEDYNE TECHNOLOGIES INC COM 5,258 00	CUSIP 878360105 15 8800030	0 00	82 445 44	63 408 77	19 036 67	0 00	19 036 67
TENET HEALTHCARE CORP COM 1 650 00	CUSIP 88033G100 16 4000030	0 00	27,060 00	42 766 68	15 706 68	0 00	- 15 706 68

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Account number 5502
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Asset Detail - Base Currency

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Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
TETRA TECH INC NEW COM 29 000 00	CUSIP 88182G103 12 2000000	0 00	353 800 00	426 219 95	72,419 05	0 00	- 72 419 85
TEXTRON INC COM 5,300 00	CUSIP 883203101 42 0900000	0 00	227 847 00	225 092 00	1 855 00	0 00	1 855 00
THERMO ELECTRON CORP COM 6 000 00	CUSIP 883558102 20 1200000	0 00	120 720 00	115 671 15	5 048 85	0 00	5 048 85
THORNBURG MTG INC COM 18 900 00	CUSIP 88521B107 20 1000000	11 641 50	399 890 00	368 405 00	31 585 00	0 00	31 585 00
TOLL BROS INC COM 6,150 00	CUSIP 889478103 20 2000000	0 00	124 230 00	64 567 69	59 662 31	0 00	59 662 31
TRAVELERS PPTY CAS CORP NEW CL B 8 348 00	CUSIP 89420G406 14 6500000	0 00	122 312 85	68 015 94	53 296 91	0 00	53 296 91
TRIAD HOSPS INC COM ISIN US89579K1097 57,537 00	CUSIP 89579K109 29 8300000	0 00	1 718 328 71	1 779 733 94	63 405 23	0 00	63 405 23
TRIBUNE CO COM 15 700 00	CUSIP 886047107 45 4800000	0 00	713 722 00	749 827 98	- 36 105 98	0 00	36 105 98
TRIUMPH GROUP INC NEW COM 4 200 00	CUSIP 886818101 31 8400000	0 00	134 148 00	179 389 94	45 241 94	0 00	- 45 241 94
TRUSTCO BK CORP N Y COM 31 300 00	CUSIP 89831B105 10 7800000	4 695 00	337 414 00	315 718 70	21 695 30	0 00	21 695 30
TX INSTRS INC COM 33 400 00	CUSIP 882508104 15 0100000	0 00	501 334 00	569,136 00	67 802 00	0 00	- 67 802 00
UCBH HLDGS INC COM 5 300 00	CUSIP 90262T308 42 4500000	265 00	224 985 00	115 826 50	109 158 50	0 00	109 158 50
ULTIMATE ELECTRS INC COM 5,300 00	CUSIP 803E49107 10 1500000	0 00	53 795 00	63 732 50	- 9 937 50	0 00	- 9 937 50
UN PAC CORP COM 8,000 00	CUSIP 807818108 59 8700000	1,380 00	359 220 00	355 486 48	3 733 52	0 00	3 733 52
UN PLANTERS CORP COM 3 050 00	CUSIP 908068109 28 1400000	0 00	85 827 00	84 721 13	- 8 894 13	0 00	- 8 894 13

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 13 Feb 03

Portfolio Statement

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Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
UNIT CORP COM CUSIP 908218109 5 000 00 18 5500000		0 00	92 750 00	60 907 88	31,842 02	0 00	31,842 02
UNITED PARCEL SVC INC CL B CUSIP 811312108 18,000 00 63 0800000		3 420 00	1 135 440 00	1,093 005 20	42,434 80	0 00	42,434 80
UNIVISION COMMUNICATIONS INC CL A CUSIP 814908102 13,500 00 24 5000000		0 00	330 750 00	313 110 00	17 640 00	0 00	17,640 00
UNUMPROVIDENT CORP COM CUSIP 81528Y108 18,700 00 17 5400000		0 00	345 538 00	414 452 87	- 68 914 87	0 00	- 68 914 87
UNVL CORP VA COM CUSIP 813458109 5 100 00 36 8600000		0 00	188 486 00	129 803 83	58 692 37	0 00	58 692 37
UNVL HEALTH SERVICES INC CL B COM CUSIP 813903100 68 000 00 45 1000000		0 00	2 876,600 00	881 625 05	2 114 974 95	0 00	2 114 974 95
URBAN OUTFITTERS INC COM CUSIP 817047102 11 700 00 23 5700000		0 00	275 769 00	248,771 50	28 997 50	0 00	28 997 50
US BANCORP CUSIP 902973304 114 828 00 21 2200000		22 410 98	2 438 772 18	2 120 904 17	317 867 99	0 00	317,867 99
UST INC COM CUSIP 902911108 26,900 00 33 4300000		0 00	899,267 00	771,024 31	128 242 69	0 00	128,242 69
UTD AUTO GROUP INC COM CUSIP 908440109 12 800 00 12 4700000		0 00	159,816 00	218 714 96	59 098 96	0 00	- 59 098 96
UTD CMNTY FINL CORP OH COM CUSIP 808839102 8,600 00 8 6500000		0 00	83 040 00	86 478 90	- 3 438 90	0 00	3 438 90
UTD ONLINE INC COM CUSIP 911268100 29 600 00 15 9410000		0 00	471 853 80	303 573 98	168 279 64	0 00	168 279 64
UTD STATIONERS INC COM CUSIP 813004107 10 699 00 28 8010000		0 00	308 141 89	328 719 26	- 20 577 37	0 00	- 20 577 37
UTD TECHNOLOGIES CORP COM CUSIP 913017109 13,100 00 61 9400000		0 00	811,414 00	765 891 27	45 522 73	0 00	45 522 73
UTD THERAPEUTICS CORP DEL COM STK CUSIP 91307C102 8,200 00 18 7000000		0 00	103,540 00	82 299 00	21 241 00	0 00	21 241 00

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Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
VARIAN INC COM CUSIP 822208107 10 000 00 28 6900000		0 00	288 900 00	319 447 65	- 32 547 65	0 00	32 547 65
VERIZON COMMUNICATIONS COM CUSIP 82343V104 21 128 00 38 7500000		0 00	818 710 00	1 125 958 49	307 248 49	0 00	- 307 248 49
VIACOM COM CL B CUSIP 825524308 37 700 00 40 7600000		0 00	1 538 652 00	1 797 131 68	- 260 479 68	0 00	260 479 68
VINTAGE PETE INC COM CUSIP 827460105 45 900 00 10 5500000		1 836 00	484 245 00	581 031 82	- 96 786 82	0 00	96 786 82
WA MUT INC COM CUSIP 839322103 56 350 00 34 5300000		0 00	1 945 785 50	1 811 112 78	134 652 71	0 00	134 652 71
WAL MART STORES INC COM CUSIP 831112103 78 700 00 50 5100000		5 752 50	3 874 117 00	1 303 248 95	2 570 868 05	0 00	2 570 868 05
WALGREEN CO COM CUSIP 831422109 88 400 00 29 1800000		0 00	2 580 396 00	394 396 60	2 185 899 40	0 00	2 185 999 40
WALLACE COMPUTER SVCS INC COM CUSIP 832270101 13 800 00 21 5100000		0 00	296 838 00	267 824 65	29 013 35	0 00	29 013 35
WALTER INDS INC COM CUSIP 83317Q105 22 900 00 10 8300000		0 00	248 007 00	260,677 31	12 670 31	0 00	12 670 31
WASTE MGMT INC DEL COM STK CUSIP 84106L109 28 800 00 22 8200000		0 00	614 256 00	698 698 25	84 442 25	0 00	- 84 442 25
WATSCO INC CL A CUSIP 842622200 7 800 00 16 3800000		0 00	124 488 00	114 545 00	9 943 00	0 00	9 943 00
WATTS INDS INC CL A CUSIP 842749102 9 800 00 15 7400000		0 00	154 252 00	173 783 33	19 531 33	0 00	19 531 33
WAUSAU-MOSINEE PAPER CORP COM CUSIP 843315101 24 700 00 11 2200000		0 00	277 134 00	254 041 40	23 092 60	0 00	23 092 60
WEBSense INC COM STK ISIN# US9478841062 CUSIP 947684106 13 200 00 21 3610000		0 00	281,865 20	208 860 08	73 105 12	0 00	73 105 12
WELLMAN INC COM CUSIP 849702104 13 800 00 13 4800000		0 00	183 484 00	156 572 25	26 891 75	0 00	26 891 75

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Account number 5502
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Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
WELLPOINT HLTH NETWORKS INC CL A (NEW) DELAW EFF 8-4-97 CUSIP 94973H108 4 100 00 71 1600000		0 00	291 758 00	265 228 50	26 527 50	0 00	28,527 50
WELLS FARGO & CO NEW COM STK CUSIP 949746101 36 500 00 46 8700000		0 00	1 710,755 00	1 701 800 47	8 854 53	0 00	8 854 53
WENDY S INTL INC COM CUSIP 950590109 28 000 00 27 0700000		0 00	703,820 00	548,530 03	155 289 97	0 00	155,289 97
WESTPORT RES CORP NEW COM CUSIP 961418100 9,500 00 20 8000000		0 00	187 600 00	191,547 84	6 052 18	0 00	6 052 18
WESTWOOD 1 INC COM CUSIP 981815107 8,200 00 37 3600000		0 00	306 352 00	305 381 40	990 60	0 00	990 60
WHOLE FOODS MKT INC COM CUSIP 988837108 11 200 00 52 7300000		0 00	580 578 00	522 120 26	68 455 74	0 00	68 455 74
WILLIAMS SONOMA INC COM CUSIP 968904101 8 550 00 27 1500000		0 00	232 132 50	174 933 00	57 199 50	0 00	57 199 50
WINN-DIXIE STORES INC COM CUSIP 974280109 5 900 00 15 2800000		0 00	90 152 00	101,697 81	11 545 81	0 00	- 11 545 81
WINTRUST FINL CORP COM CUSIP 97650W108 6,050 00 31 3200000		0 00	189,486 00	115 327 80	74,158 20	0 00	74,158 20
WIS ENERGY COM CUSIP 976657108 4,850 00 25 2000000		0 00	122 220 00	120 998 29	1 221 71	0 00	1 221 71
WOLVERINE WORLD WIDE INC COM CUSIP 978087103 12 500 00 15 1100000		582 50	188 875 00	208 107 50	- 17 232 50	0 00	- 17 232 50
WORLD FUEL SERVICE COM STK USD0 01 CUSIP 981475108 6,600 00 20 5000000		495 00	135 300 00	132 413 54	2 886 48	0 00	2 886 48
WORTHINGTON INDS INC COM CUSIP 981811102 9 900 00 15 2400000		0 00	150,876 00	185 604 78	- 44 728 76	0 00	- 44,728 76
WRIGHT MED GROUP INC COM CUSIP 98235T107 8 100 00 17 4590000		0 00	141,417 80	161,226 72	- 19 808 82	0 00	- 19,808 82
YANKEE CANDLE CO COM ISIN US9847571042 CUSIP 984757104 5 400 00 16 0000000		0 00	88 400 00	110 590 44	- 24,190 44	0 00	- 24 190 44

Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502**Asset Detail - Base Currency**

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Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
ZENITH NATL INS CORP COM 2 800 00	CUSIP 889390109 23 5200000	0 00	68,208 00	70 663 43	2,455 43	0 00	- 2 455 43
IST AMERN CORP CAL COM COM 8 200 00	CUSIP 318522307 22 2000000	820 00	137 640 00	111 859 24	25 780 76	0 00	25 780 76
IST CHARTER CORP COM 5 600 00	CUSIP 319439105 18 0000000	1 036 00	100 800 00	95 182 08	5 617 94	0 00	5 617 84
IST CTZNS BANCSHARES INC N C CL A 1 400 00	CUSIP 31946M103 98 6000000	350 00	135 240 00	158 424 50	23 184 50	0 00	- 23 184 50
IST TENN NATL CORP COM 3 100 00	CUSIP 337162101 35 9400000	930 00	111 414 00	118 645 23	- 7 231 23	0 00	7 231 23
Total USD		402,658 14	710,850,773 80	823,469,198 71	- 112 618,424 91	0 00	- 112 618,424 91
Total United States		402,658 14	710,850,773 80	823,469,198 71	- 112,618,424 91	0 00	- 112,618,424 91
Total Common Stock							
32,312,905 47		416,969 04	786,187,516 50	921,547,749 20	- 135,360,232 70	0 00	- 135,360,232 70

Preferred stock**Australia - USD**

ADR NEWS CORP LTD SPONSORED ADR REPSTG PFD LTD 4 600 00	CUSIP 652487802 22 6500000	0 00	104 190 00	87 216 58	16 973 42	0 00	16 973 42
Total USD		0 00	104,190 00	87,216 58	16,973 42	0 00	16,973 42
Total Australia		0 00	104,190 00	87,216 58	16,973 42	0 00	16 973 42
Total Preferred Stock							
4,600 00		0 00	104,190 00	87,216 58	16,973 42	0 00	16,973 42

Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502

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Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Convertible equity							
United States - USD							
FORD MTR CO CAP TR II TR 18 000 00	ORIGINATED PTD SECS 40 8500000	CUSIP 345385206 14,825 00	735 300 00	1 012 582 80	- 277 282 80	0 00	- 277,282 80
Total USD		14,625 00	735,300 00	1,012,582 80	- 277,282 80	0 00	- 277,282 80
Total United States		14,625 00	735,300 00	1,012,582 80	- 277,282 80	0 00	- 277,282 80
Total Convertible Equity							
18,000 00		14,625 00	735,300 00	1,012,582 80	- 277,282 80	0 00	- 277,282 80
Rights/warrants							
United States - USD							
BK UTD CORP LITIGATION CONTINGENT PMT 3 100 00	RTS TR CONTINGENT PMT RT 0 1000000	CUSIP 085418117 0 00	310 00	1 085 00	- 775 00	0 00	- 775 00
Total USD		0 00	310 00	1,085 00	- 775 00	0 00	- 775 00
Total United States		0 00	310 00	1,085 00	- 775 00	0 00	- 775 00
Total Rights/Warrants							
3,100 00		0 00	310 00	1,085 00	- 775 00	0 00	- 775 00
Total Equities							
32,338,805 47		431,584 04	787,027,318 50	822,848,633 68	- 135,621,317 08	0 00	- 135,621,317 08

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Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government agencies							
United States - USD							
CF BARCLAYS US DEBT INDEX FD B NL 7 989,595 05	13 2510800	0 00	105 870 811 11	96 446 043 23	9 424 767 88	0 00	9 424 767 88
Total USD		0 00	105,870,811 11	96,446,043 23	9,424,767 88	0 00	9,424,767 88
Total United States		0 00	105,870,811 11	96,446,043 23	9,424,767 88	0 00	9,424,767 88
Total Government Agencies							
7,989,595 05		0 00	105 870,811 11	96,446,043 23	9,424,767 88	0 00	9,424,767 88
Corporate bonds							
United States - USD							
NTGI COM MONTHLY AGGREGATE BD INDI X FD 11 385 281 00	10 4868000	549 425 08	119 395 184 78	109 819 174 87	9 575 989 92	0 00	9 575,989 92
Total USD		549,425 08	119,395,164 79	109,819,174 87	9,575,989 92	0 00	9,575,989 92
Total United States		549,425 08	119,395,164 79	109,819,174 87	9,575,989 92	0 00	9,575,989 92
Total Corporate Bonds							
11,385,281 00		549,425 08	119,395,164 79	109,819,174 87	9 575 989 92	0 00	9,575,989 92
Government mortgage backed securities							
United States - USD							
FNMA POOL # 323319 7 DUE 10-01-2028 REG 160 63	104 9602330	0 98	168 59	163 00	5 59	0 00	5 59
FNMA POOL # 323542 7 DUE 02 01 2028 REC 7 44	104 9602330	0 04	7 80	7 52	0 28	0 00	0 28
FNMA POOL # 482288 7 DUE 01-01 2028 REC 80 38	104 9602330	0 36	63 37	61 59	1 78	0 00	1 78
Total USD		1 36	239 76	232 11	7 65	0 00	7 65

Portfolio Statement

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Account number 5502
Account Name FAMILY CODE FAM5502**Asset Detail - Base Currency**

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Description/Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government mortgage backed securities							
Total United States		1 38	239 76	232 11	7 65	0 00	7 65
Total Government Mortgage Backed Securities		1 38	239 76	232 11	7 65	0 00	7 65
228 45		1 38	239 76	232 11	7 65	0 00	7 65
Asset backed securities							
United States - USD							
OAKWOOD MTG INVS INC SR/SUB P/T CTF SER 1998-B CL A-3 6 2 DUE 01-15-15 BEO CUSIP 874135DL9 4 83 102 7850000 0 02 4 96				4 90	0 06	0 00	0 06
Total USD		0 02	4 96	4 90	0 06	0 00	0 06
Total United States		0 02	4 96	4 90	0 06	0 00	0 06
Total Asset Backed Securities		0 02	4 96	4 90	0 06	0 00	0 06
4 83		0 02	4 96	4 90	0 06	0 00	0 06
Index linked government bonds							
United States - USD							
US TREAS NTS BD INFLATION INDEXED TIPS 3 DUE 07-15-2012 REG CUSIP 812828AF7 113 250,000 00 107 0677940 1 573,199 91 121 254 276 70 112 910,828 91 8 343 447 79							
Total USD		1,573,199 91	121,254,276 70	112,910,828 91	8,343,447 79	0 00	8,343,447 79
Total United States		1,573,199 91	121,254,276 70	112,910,828 91	8,343,447 79	0 00	8,343,447 79
Total Index Linked Government Bonds		1,573,199 91	121,254,276 70	112,910,828 91	8,343,447 79	0 00	8,343,447 79
113,250,000 00		1,573,199 91	121,254,276 70	112,910,828 91	8,343,447 79	0 00	8,343,447 79
Total Fixed Income		2,122,828 37	346,520,497 32	319,178,284 02	27,344,213 30	0 00	27,344,213 30
132,625,109 33		2,122,828 37	346,520,497 32	319,178,284 02	27,344,213 30	0 00	27,344,213 30

Form 990-PF

Other Investments

Statement 19

Description	Book Value	Fair Market Value
Accrued Interest Purchased	11,286.	11,286.
BCRCO, Ltd.	1,478.	1,478.
Collectibles	525.	50,000.
Commonfund Capital Private Equity Partners V	586,977.	524,037.
Horsley Bridge VII, L.P.	2,629,683.	1,912,458.
TIFF Absolute Return	10,000,000.	10,796,506.
TIFF Partners IV LLC	1,839,002.	1,703,611.
TIFF Real Estate Partners I	1,587,443.	1,378,481.
Total to Form 990-PF, Part II, line 13	<u>16,656,394.</u>	<u>16,377,857.</u>

Form 990-PF Depreciation of Assets Not Held for Investment Statement 20

<u>Description</u>	<u>Cost or Other Basis</u>	<u>Accumulated Depreciation</u>	<u>Book Value</u>
Leasehold Improvements	861,301.	249,958.	611,343.
Office Furniture and Equipment	764,132.	571,733.	192,399.
Total To Fm 990-PF, Part II, ln 14	1,625,433.	821,691.	803,742.

Form 990-PF

Other Assets

Statement 21

<u>Description</u>	<u>Book Value</u>	<u>Fair Market Value</u>
Miscellaneous Receivables	4,390.	4,390.
Non-Depreciating Fixed Assets	268,949.	268,949.
Pension Benefits	282,574.	259,274.
Software - Gen & Admin	6,882.	6,882.
Software - Grant	23,254.	23,254.
Software - Real Estate	0.	0.
Total to Form 990-PF, Part II, line 15	586,049.	562,749.

Form 990-PF

Other Revenue

Statement 22

Description	Bus Code	Unrelated Business Inc	Excl Code	Excluded Amount	Related or Exempt Function Income
Oil and Gas Royalties			15	2,881,310.	
Lease Bonus&Delay Rental			16	16,514.	
Foreign Exchange G/(L)			14	1,170.	
Security Lending Income			14	36,631.	
Seismic Permits & Option			01	166,890.	
BCRCO Ltd Int & Div			14	41.	
TIFF Partners IV Sub F			01	1,228.	
TIFF Partners IV Int&Div			14	16,538.	
TIFF Real Estate Int&Div			14	51,838.	
Horsley Bridge Int&Div			14	7,867.	
TIFF Partners IV Misc			01	<164.>	
Settlements- Real Estate			01	45,323.	
Commonfund Interest			14	460.	
TIFF Partners IV T/B UBI		<11.>			
Drilling Penalty			01	56,332.	
Right of Way Proceeds			01	25,000.	
Deposit forfeiture			19	3,000.	
Tax Reclaims Int & Div			14	14,833.	
Total to Form 990-PF, Pg 11, ln 11		<11.>		3,324,811.	

Form 4562

Part VI - Amortization

Statement 23

(a) Description of Costs	(b) Date Began	(c) Amortizable Amount	(d) Code Section	(e) Period/ Percent	(f) Amortization this year
Software - Grant		75,858.		36M	16,930.
Software - Real Estate		5,000.		36M	
Software - Gen & Admin		47,775.		36M	10,319.
Total to Form 4562, line 42					<u>27,249.</u>

Form 990-PF

Information about Officers and Directors

Statement 24

(a) Name and Address	(b) Title and Average Hours per Week	(c) Compensation	(d) Employee Benefit Plans	(e) Expense Accounts
Milton Carroll Houston, Texas	Chairman and Director 8	10,000	0	0
H Joe Nelson, III Houston, Texas	President and Director 40	256,368	70,137	645
D Kent Anderson Houston, Texas	Director 4	10,000	0	0
Audrey Jones Beck Houston, Texas	Director 4	10,000	0	0
Jack S Blanton Houston, Texas	Director 4	10,000	0	0
Harold L Metts Houston, Texas	Director 4	10,000	0	0
L E Simmons Houston, Texas	Director 4	10,000	0	0
Melissa Jones Stevens Austin, Texas	Director 4	10,000	0	0
Rosie Zamora Houston, Texas	Director 4	10,000	0	0
Sheryl L Johns Houston, Texas	Vice President and Treasurer 40	178,008	48,394	645
David L Nelson Houston, Texas	Vice President and Secretary 40	178,008	55,800	645
Totals to Form 990-PF, Part VIII, line 1		692,384	174,331	1,935

Form 990-PF

Grants Paid During the Year or Approved for Future Payment

Statement 25

SUMMARY
SCHEDULE OF APPROPRIATIONS AND PAYMENTS

Description	Beginning Balance 2002	Newly Allocated 2002	Amount Paid 2002	Ending Balance 2002
Regular Grants	56,573,950	63,750,365	64,694,515	55,629,800
Director and Employee Matching Gifts	0	182,394	182,394	0
High School Scholarships	5,793,000	3,483,000	3,549,000	5,727,000
Grand Totals	62,366,950	67,415,759	68,425,909	61,356,800
			<small>Part XV, Line 3a Part I, Line 25, Column (d)</small>	<small>Part XV, Line 3b</small>
Grant Refunds				
Regular Grants			(57)	
High School Scholarships			(12,000)	
Total Grant Refunds			<u>(12,057)</u>	<small>Part XI, Line 4a</small>
Total Grants Paid per Books			<u><u>68,413,852</u></u>	
			<small>Part I, Line 25, Column (a)</small>	

NOTE All of the donees listed on Statement 25 are public charities as described in Section 509(a) of the Internal Revenue Code of 1986, as amended ("I R C ") and are exempt under I R C Section 501(c)(3) or governmental units described in I R C Section 170(c) which are not private foundations

Schedule of Appropriations and Payments

Fiscal Year 2002

12/31/02

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
3 A Bereavement Foundation 5330 Griggs Road, #C104, Post Office Box 34 Houston, TX 77021 <i>Toward assisting low-income families with grief counseling and burial assistance</i> \$ 40,000 00 2001	501c(3)	\$40,000 00	\$0 00	\$0 00	\$20,000 00	\$20,000 00
A Plus Educational Research and Development Post Office Box 446 Clute, TX 77531 <i>Toward computer training classes for economically disadvantaged people in Brazoria County and surrounding areas</i> \$ 25,000 00 2002	501c(3)	\$0 00	\$25,000 00	\$0 00	\$15,000 00	\$10,000 00
Ad Litem Task Force Inc. Post Office Box 1522 Houston, TX 77251 <i>Toward programs that provide representation for children in legal settings</i> \$ 50,000 00 2001	501c(3)	\$20,000 00	\$0 00	\$0 00	\$20,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Admiral Nimitz Foundation, The Post Office Box 777 Fredericksburg, TX 78624 <i>Toward the capital campaign to support the National Museum of the Pacific War</i> \$ 300,000 00 2000	501c(3)	\$100,000 00	\$0 00	\$0 00	\$100,000 00	\$0 00
Adult Reading Center, Inc. 2246 N Washington Avenue Pearland, TX 77581-4040 <i>Toward programs to serve functionally illiterate adults</i> \$ 30,000 00 2001	501c(3)	\$15,000 00	\$0 00	\$0 00	\$15,000 00	\$0 00
Advocacy Center for Children of Galveston County 2206 Avenue K Galveston, TX 77550 <i>Toward construction of a new facility</i> \$ 25,000 00 2001	501c(3)	\$25,000 00	\$0 00	\$0 00	\$25,000 00	\$0 00
Aid to Victims of Domestic Abuse 2603 LaBranch, Suite 100 Houston, TX 77004 <i>Toward services in legal advocacy, battering intervention, and community outreach</i> \$ 150,000 00 2002	501c(3)	\$0 00	\$150,000 00	\$0 00	\$50,000 00	\$100,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
AIDS Housing Coalition Houston AHCH 2450 Louisiana, Suite 400-228 Houston, TX 77006 <i>Toward emergency housing for the indigent HIV/AIDS populations of Harris County</i> \$ 25,000 00 2002	501c(3)	\$0 00	\$25,000 00	\$0 00	\$25,000 00	\$0 00
Aldine Youth Organization United to Help Post Office Box 11044 Houston, TX 77293-1044 <i>Program support</i> \$ 120,000 00 2001	501c(3)	\$70,000 00	\$0 00	\$0 00	\$40,000 00	\$30,000 00
Alley Theatre 615 Texas Avenue Houston, TX 77002-2795 <i>Toward construction costs associated with the "Staging the Future" campaign</i> \$ 5,000,000 00 2001	501c(3)	\$4,000,000 00	\$0 00	\$0 00	\$4,000,000 00	\$0 00
Alley Theatre 615 Texas Avenue Houston, TX 77002-2795 <i>Program support</i> \$ 300,000 01 2001	501c(3)	\$300,000 00	\$0 00	\$0 00	\$100,000 00	\$200,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Alvin Community Health Endeavor Post Office Box 126 Alvin, TX 77512 <i>Toward providing medical, dental, and social services to underserved citizens of north Brazoria County</i> \$ 35,000 00 2002	501c(3)	\$0 00	\$35,000 00	\$0 00	\$35,000 00	\$0 00
Alzheimer's Disease and Related Disorders Association, Inc.-Houston and Southeast Texas Chapter 11251 Northwest Freeway, Suite 300 Houston, TX 77092-6534 <i>Toward the Family Financial Assistance Program</i> \$ 30,000 00 2000	501c(3)	\$10,000 00	\$0 00	\$0 00	\$10,000 00	\$0 00
American Documentary, Inc., The 32 Broadway, 14th Floor New York City, NY 10004 <i>Toward the Borders Community Engagement Campaign and the Dialogues on Race in America Campaign, to bring intense focus to issues, regions, and populations addressed in award-winning films</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$50,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
American Farmland Trust National Office 1200 18th Street, NW, Suite 800 Washington, DC 20036 <i>Toward an effort to inform the public and policymakers about need for a statewide land protection policy and the benefits such a policy will provide</i> \$ 225,000 00 2002	501c(3)	\$0 00	\$225,000 00	\$0 00	\$75,000 00	\$150,000 00
American Festival for the Arts 3311 Richmond, Suite 350 Houston, TX 77098 <i>Toward program support and scholarships to train young musicians at a summer conservatory</i> \$ 100,000 00 2002	501c(3)	\$0 00	\$100,000 00	\$0 00	\$40,000 00	\$60,000 00
American Heart Association, Houston Division Post Office Box 20448 Houston, TX 77225-0448 <i>Toward staff support</i> \$ 225,000 00 2000	501c(3)	\$75,000 00	\$0 00	\$0 00	\$75,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
American Heart Association, Texas Affiliate, Inc. Post Office Box 15186 Austin, TX 78761-5186 <i>Toward building the new AHA facility in Houston</i> \$ 250,000 00 2001	501c(3)	\$250,000 00	\$0 00	\$0 00	\$250,000 00	\$0 00
American Leadership Forum 3101 Richmond Avenue Suite 140 Houston, TX 77098 <i>Toward the Collaborative on Public Education</i> \$ 75,000 00 2002	501c(3)	\$0 00	\$75,000 00	\$0 00	\$50,000 00	\$25,000 00
American YouthWorks 216 East 4th Street Austin, TX 78701 <i>Toward programs to help at-risk people move from welfare to self-sufficiency</i> \$ 300,000 00 2000	501c(3)	\$75,000 00	\$0 00	\$0 00	\$75,000 00	\$0 00
Amigos de las Americas 5618 Star Lane Houston, TX 77057 <i>Toward a capacity building grant while development efforts are expanded</i> \$ 150,000 00 2001	501c(3)	\$50,000 00	\$0 00	\$0 00	\$50,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Angel Flight Inc. 4310 Wiley Post Road, Suite 206 Addison, TX 75001 <i>Program support</i> \$ 50,000 00 2002	501c(3)	\$ 0 00	\$50,000 00	\$ 0 00	\$25,000 00	\$25,000 00
Anti-Defamation League of B'nai B'rith Southwest Regional Office 4635 Southwest Freeway, Suite 400 Houston, TX 77027 <i>Toward an elementary education program to reduce prejudice</i> \$ 50,000 00 2001	501c(3)	\$50,000 00	\$ 0 00	\$ 0 00	\$50,000 00	\$ 0 00
Arc of Greater Houston, The Post Office Box 924168 Houston, TX 77292-4168 <i>Toward expansion of programs for persons with mental retardation and other related disabilities</i> \$ 100,000 00 2000	501c(3)	\$25,000 00	\$ 0 00	\$ 0 00	\$25,000 00	\$ 0 00
Arrow Project, The 350 N Sam Houston Parkway E , Suite 100 Houston, TX 77060 <i>Toward providing therapeutic services for Houston at-risk children in foster homes</i> \$ 25,000 00 2002	501c(3)	\$ 0 00	\$25,000 00	\$ 0 00	\$25,000 00	\$ 0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Art League of Houston 1953 Montrose Boulevard Houston, TX 77006-1243 <i>Program support</i> \$ 15,000 00 2001	501c(3)	\$15,000 00	\$0 00	\$0 00	\$15,000 00	\$0 00
Art Lies Post Office Box 70606 Houston, TX 77270-0606 <i>Program support for a quarterly publication that stimulates and provides a venue for critical dialogue on the visual arts within Texas</i> \$ 15,000 00 2002	501c(3)	\$0 00	\$15,000 00	\$0 00	\$15,000 00	\$0 00
ArtCouncil Inc. Box 530, London Terrace Station New York, NY 10011 <i>Matching grant toward implementation of grants to the individual artists program in Houston</i> \$ 300,000 00 2002	501c(3)	\$0 00	\$300,000 00	\$0 00	\$0 00	\$300,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Ambunt Paid 2002	Ending Balance 2002
Artspace Projects Inc. 250 Thurd Avenue North, Suite 500 Minneapolis, MN 55401 <i>Toward predevelopment expenses associated with renovation of the Old Jefferson Davis Hospital into live/work units for artists and their families</i> \$ 200,000 00 2002	501c(3)	\$0 00	\$200,000 00	\$0 00	\$200,000 00	\$0 00
Artspace Projects Inc. 250 Thurd Avenue North, Suite 500 Minneapolis, MN 55401 <i>Toward completing renovation of the 1924 Jefferson Davis hospital into homes and work spaces for artists and their families</i> \$ 800,000 01 2002	501c(3)	\$0 00	\$800,000 00	\$0 01	\$0 00	\$800,000 01
Asian American Family Counseling Center 6220 Westpark, Suite 104 Houston, TX 77057 <i>Program support</i> \$ 150,000 00 2000	501c(3)	\$50,000 00	\$0 00	\$0 00	\$50,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Aspiring Youth Foundation 6250 Westpark Drive, Suite 217 Houston, TX 77057 <i>Toward project director costs of after-school academic and literacy instruction and enrichment activities for at-risk youth</i> \$ 74,000 00 2001	501c(3)	\$37,000 00	\$0 00	\$0 00	\$37,000 00	\$0 00
Assistance Fund, The 1116 Jackson Boulevard Houston, TX 77006 <i>Toward staff and operational costs not covered by Ryan White Care Act Title I and Title II grants</i> \$ 50,000 00 2001	501c(3)	\$50,000 00	\$0 00	\$0 00	\$25,000 00	\$25,000 00
Assistance League of Lake Conroe Area 2017 N Frazier, Suite D1B Conroe, TX 77301 <i>Toward a capital campaign to increase programs and services</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$50,000 00	\$0 00
Assistance League of the Bay Area Post Office Box 591131 Houston, TX 77259-1131 <i>Program support for various social services</i> \$ 10,000 00 2002	501c(3)	\$0 00	\$10,000 00	\$0 00	\$5,000 00	\$5,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Associates of Winedale, The Post Office Box 11 Round Top, TX 78954-0111 <i>Toward development office expansion for historic preservation, research, interpretation, and educational programming in the Center for American History</i> \$ 225,000 00 2001	501c(3)	\$150,000 00	\$0 00	\$0 00	\$75,000 00	\$75,000 00
Association for the Advancement of Mexican Americans 6001 Gulf Freeway Houston, TX 77023 <i>Toward construction of a new building to replace three aged facilities</i> \$ 520,000 00 2002	501c(3)	\$0 00	\$520,000 00	\$0 00	\$0 00	\$520,000 00
Association for the Advancement of Mexican Americans 6001 Gulf Freeway Houston, TX 77023 <i>Toward the costs of the Multi-Purpose Education Center</i> \$ 280,000 00 2002	501c(3)	\$0 00	\$280,000 00	\$0 00	\$280,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Association of Governing Boards of Universities and Colleges One Dupont Circle, Suite 400 Washington, DC 20036-1190 <i>Program support</i> \$ 30,000 00 2002	501c(3)	\$0 00	\$30,000 00	\$0 00	\$10,000 00	\$20,000 00
Association of Small Foundations 4905 Del Ray Avenue, Suite 308 Bethesda, MD 20814 <i>Toward expenses of a national conference to be held in San Antonio</i> \$ 2,500 00 2002	501c(3)	\$0 00	\$2,500 00	\$0 00	\$2,500 00	\$0 00
Association of Texas Colleges and Universities Post Office Box 787 Austin, TX 78767-0787 <i>Toward development and distribution of a writing skills booklet for Texas college-bound high school students</i> \$ 218,700 00 2001	501c(3)	\$90,000 00	\$0 00	\$0 00	\$60,000 00	\$30,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Austin Film Society 1901 East 51st Street Austin, TX 78723 <i>Toward completion of "Flyin' Shoes, The Life and Times of Townes Van Zandt," a feature-length film about a noted Texas musician</i> \$ 25,000 00 2002	501c(3)	\$0 00	\$25,000 00	\$0 00	\$25,000 00	\$0 00
Austin Project 5221 Ledesma Road Austin, TX 78721 <i>Toward a collaborative human services and community development program in a low-income area</i> \$ 125,000 00 2001	501c(3)	\$50,000 00	\$0 00	\$0 00	\$50,000 00	\$0 00
Austin State Hospital, Volunteer Services Council 4110 Guadalupe Street Austin, TX 78751-4296 <i>Program support</i> \$ 15,000 00 2000	501c(3)	\$5,000 00	\$0 00	\$0 00	\$5,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Avance Inc. 4281 Dacoma Houston, TX 77092 <i>Toward the parent and child education program</i> \$ 100,000 00 2002	501c(3)	\$0 00	\$100,000 00	\$0 00	\$50,000 00	\$50,000 00
Avance, Inc. 301 South Frio Street, Suite 380 San Antonio, TX 78207 <i>Toward construction of a national headquarters building in San Antonio</i> \$ 100,000 00 2001	501c(3)	\$100,000 00	\$0 00	\$0 00	\$100,000 00	\$0 00
Avondale House 3611 Cummins Lane Houston, TX 77027 <i>Toward services to autistic persons to help develop their fullest potential</i> \$ 30,000 00 2002	501c(3)	\$0 00	\$30,000 00	\$0 00	\$30,000 00	\$0 00
Avondale House 3611 Cummins Lane Houston, TX 77027 <i>Toward the 2002-03 Private School Grant Program for professional development</i> \$ 5,000 00 2002	501c(3)	\$0 00	\$5,000 00	\$0 00	\$5,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Awty International School, The 7455 Awty School Lane Houston, Texas 77055-7222 <i>Toward the 2002-03 Private School Grant Program for professional development</i> \$ 9,110 00 2002	501c(3)	\$0 00	\$9,110 00	\$0 00	\$9,110 00	\$0 00
Bat Conservation International Inc. Post Office Box 162603 Austin, TX 78716 <i>Toward the Bats in Agriculture project</i> \$ 60,000 00 2002	501c(3)	\$0 00	\$60,000 00	\$0 00	\$35,000 00	\$25,000 00
Bay Area Club Inc. 2111 Webster Street League City, TX 77573 <i>Toward purchase of a meeting facility for alcoholics in recovery and their families</i> \$ 75,000 00 2002	501c(3)	\$0 00	\$75,000 00	\$0 00	\$75,000 00	\$0 00
Bay Area Habitat for Humanity Post Office Box 591714 Houston, TX 77259-1714 <i>Toward construction of affordable housing</i> \$ 40,000 00 2001	501c(3)	\$40,000 00	\$0 00	\$0 00	\$40,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Baylor College of Medicine One Baylor Plaza, Suite 143A Houston, TX 77030-3498 <i>Toward basic science and clinical research initiatives to assist in recruiting and supporting young investigators, who will help to establish competitive research programs</i> \$ 5,000,000 00 1998	501c(3)	\$1,000,000 00	\$0 00	\$0 00	\$500,000 00	\$500,000 00
Baylor College of Medicine One Baylor Plaza, Suite 143A Houston, TX 77030-3498 <i>Toward establishing a collaborative, comprehensive fatherhood project based on the Texas Fragile Families Program and its curriculum, in conjunction with the Teen Health Clinic</i> \$ 375,000 00 2000	501c(3)	\$225,000 00	\$0 00	\$0 00	\$75,000 00	\$150,000 00
Baylor College of Medicine One Baylor Plaza, Suite 143A Houston, TX 77030-3498 <i>Toward "Opening Pathways for Teacher Instructional Opportunities in Natural Sciences (OPTIONS), a collaborative project involving four research institutions of higher education and the Houston ISD, to create an innovative alternative teacher certificat</i> \$ 1,210,000 00 2002	501c(3)	\$0 00	\$1,210,000 00	\$0 00	\$360,000 00	\$850,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Better Business Bureau of Metropolitan Houston Educational Foundation 5225 Katy Freeway Suite 500 Houston, TX 77007 <i>Toward the Silver Sleuth Program, to prevent fraud against seniors, and the Junior Sleuth Program, a new program to educate and protect a younger generation from consumer fraud</i> \$ 135,000 00 2001	501c(3)	\$75,000 00	\$0 00	\$0 00	\$40,000 00	\$35,000 00
Blue Bird Circle 615 W Alabama Houston, TX 77006-5003 <i>Program support for the Clinic for Pediatric Neurology at Methodist Hospital, Houston</i> \$ 30,000 00 2001	501c(3)	\$20,000 00	\$0 00	\$0 00	\$10,000 00	\$10,000 00
Bonita Street House of Hope 7437 Bonita Street Houston, TX 77016 <i>Toward renovation of apartments to house residents of a substance abuse program</i> \$ 0 00 2001	501c(3)	\$250,000 00	\$0 00	(\$250,000 00)	\$0 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Bo's Place 5501 Austin Street Houston, TX 77004 <i>Toward providing support to children who have experienced the death of a parent or sibling</i> \$ 50,000 01 2002	501c(3)	\$0 00	\$50,000 00	\$0 01	\$0 00	\$50,000 01
Botanical Research Institute of Texas, Inc. 509 Pecan Street Fort Worth, TX 76102-4060 <i>Toward the education program</i> \$ 50,000 00 2001	501c(3)	\$25,000 00	\$0 00	\$0 00	\$25,000 00	\$0 00
Boy Scouts of America, Capitol Area Council #564 7540 Ed Bluestein Blvd Austin, TX 78723-2399 <i>Toward development of a site dedicated to camping experiences for Texas scouts, with a focus on Texas heritage and history</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$0 00	\$50,000 00
Boy Scouts of America, Sam Houston Area Council Post Office Box 52786 Houston, TX 77052-2786 <i>Toward the Urban Scouting Program</i> \$ 150,000 00 2001	501c(3)	\$100,000 00	\$0 00	\$0 00	\$50,000 00	\$50,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Boys and Girls Club of Brazoria County 202 W First Freeport, TX 77541 <i>Program support</i> \$ 20,000 01 2002	501c(3)	\$0 00	\$20,000 00	\$0 01	\$0 00	\$20,000 01
Boys and Girls Clubs of Deep East Texas Administrative Office Post Office Box 631345 Nacogdoches, TX 75963-1345 <i>Toward construction and expansion of facilities in rural East Texas communities</i> \$ 75,000 00 2001	501c(3)	\$75,000 00	\$0 00	\$0 00	\$75,000 00	\$0 00
Branch School Inc., The 1424 Sherwood Forest Houston, TX 77043 <i>Toward the 2002-03 Private School Grant Program for professional development</i> \$ 9,590 00 2002	501c(3)	\$0 00	\$9,590 00	\$0 00	\$9,590 00	\$0 00
Brazos Projects Post Office Box 541009 Houston, TX 77254 <i>Toward documentation of the exhibition "The Hyde Park Miniature Museum "</i> \$ 19,000 01 2002	501c(3)	\$0 00	\$19,000 00	\$0 01	\$0 00	\$19,000 01

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Brazosport College 500 College Drive Lake Jackson, TX 77566 <i>Matching grant toward construction of a corporate learning center to reinforce the training needs of local business and industry partners, part of a strategic capital expansion project</i> \$ 500,000 00 2001		\$500,000 00	\$0 00	\$0 00	\$500,000 00	\$0 00
Bread of Life Inc. 1703 Gray Street Houston, TX 77003 <i>Toward administrative and program support for homeless and marginalized residents in downtown Houston</i> \$ 175,000 00 2002	501c(3)	\$0 00	\$175,000 00	\$0 00	\$75,000 00	\$100,000 00
Breath of Life Children's Center Inc. 1550 Foxlake Drive, Suite 190 Houston, TX 77084 <i>Toward providing immunizations and medical care to uninsured children in the Houston area</i> \$ 20,000.00 2002	501c(3)	\$0 00	\$20,000 00	\$0 00	\$20,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Brenda and John H. Duncan Rlse School of Houston, The 8080 North Stadium Drive, Suite 100 Houston, TX 77054 <i>Toward a program helping children ages 8 months to 6 years, particularly those with Down Syndrome and other developmental disabilities, learn skills that will allow them to reach their potential and lead productive lives</i> \$ 225,000 01 2002	501c(3)	\$0 00	\$225,000 00	\$0 01	\$0 00	\$225,000 01
Briarwood-Brookwood, Inc. 12207 Whittington Drive Houston, TX 77077 <i>Toward enhancing teachers' salaries at a school for children with learning disabilities</i> \$ 90,000 00 1999	501c(3)	\$30,000 00	\$0 00	\$0 00	\$30,000 00	\$0 00
Briarwood-Brookwood, Inc. 12207 Whittington Drive Houston, TX 77077 <i>Toward a campaign to improve and expand continuing care facilities and programs for disabled people</i> \$ 500,000 00 2002	501c(3)	\$0 00	\$500,000 00	\$0 00	\$500,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Briarwood-Brookwood, Inc. 12207 Whittington Drive Houston, TX 77077 <i>Toward the 2002-03 Private School Grant Program for professional development</i> \$ 9,479 00 2002	501c(3)	\$0 00	\$9,479 00	\$0 00	\$9,479 00	\$0 00
Bridge Over Troubled Waters, The Post Office Box 3488 Pasadena, TX 77501 <i>Toward the transitional shelter children's program</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$50,000 00	\$0 00
Bridgeport Communities in Schools, Inc. Post Office Box 580096 Houston, TX 77258-0096 <i>Toward installing a truancy prevent.on program in the Dickanson Independent School District</i> \$ 25,000 00 2002	501c(3)	\$0 00	\$25,000 00	\$0 00	\$25,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Bridges to Life 12727 Kimberley Lane, Suite 303 Houston, TX 77024 <i>Program support for an organization that works to bring the victims and perpetrators of crime together in an effort to empower victims and rehabilitate prisoners</i> \$ 15,000 01 2002	501c(3)	\$0 00	\$15,000 00	\$0 01	\$0 00	\$15,000 01
Brigid's Place 1117 Texas Avenue Houston, TX 77002 <i>Toward providing transitional housing, mentors and social services to women released from Texas prisons and jails</i> \$ 38,000 00 2001	501c(3)	\$38,000 00	\$0 00	\$0 00	\$19,000 00	\$19,000 00
Brownsville Community Foundation 275 Jose Marti Blvd , Suite B Brownsville, TX 78521 <i>Toward construction of the Palo Alto Battlefield Visitor Center, a national historic site</i> \$ 500,000 00 1999		\$500,000 00	\$0 00	\$0 00	\$500,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Bryan Independent School District 101 North Texas Avenue Bryan, TX 77803 <i>Toward the Outdoor Learning Academy, to cultivate fifth grader's appreciation and concern for the environment through nature-based instruction</i> \$ 45,000 00 2000	Other	\$15,000 00	\$0 00	\$0 00	\$15,000 00	\$0 00
Buffalo Bayou ArtPark Post Office Box 70260 Houston, TX 77270-0260 <i>Toward placing public art in open spaces</i> \$ 20,000 00 2002	501c(3)	\$0 00	\$20,000 00	\$0 00	\$10,000 00	\$10,000 00
Buffalo Bayou Partnership 1113 Vine, Suite 200 Houston, TX 77002 <i>Toward land acquisition along Buffalo Bayou from Allen's Landing in downtown Houston east toward the turning basin</i> \$ 750,000 00 2002	501c(3)	\$0 00	\$750,000 00	\$0 00	\$750,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Ambunt Paid 2002	Ending Balance 2002
Buffalo Bayou Partnership 1113 Vine, Suite 200 Houston, TX 77002 <i>Toward waterfront development along Buffalo Bayou, from the Sabine Street Bridge to Bagby at Prairie on downtown Houston's western edge</i> \$ 750,000 01 2002	501c(3)	\$0 00	\$750,000 00	\$0 01	\$0 00	\$750,000 01
Buffalo Trail Council, Inc., Boy Scouts of America 1101 West Texas Midland, TX 79701 <i>Toward purchase of additional acreage that adjoins the existing far-West Texas scout ranch, used by scout troops all over Texas for high adventure scouting programs</i> \$ 100,000 00 2002	501c(3)	\$0 00	\$100,000 00	\$0 00	\$100,000 00	\$0 00
C.G. Jung Educational Center of Houston, Texas, The 5200 Montrose Boulevard Houston, TX 77006-6597 <i>Toward expansion of outreach programs that use the expressive arts as a tool to treat disabled or chronically ill patients and their families</i> \$ 150,000 00 2001	501c(3)	\$100,000 00	\$0 00	\$0 00	\$100,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Camp for All Foundation 10500 NW Freeway, Suite 145 Houston, TX 77092 <i>Toward a barrier-free camp to serve chronically ill and/or disabled children and adults</i> \$ 110,000 00 2002	501c(3)	\$0 00	\$110,000 00	\$0 00	\$50,000 00	\$60,000 00
CAnCare of Houston, Inc. 9575 Katy Freeway, Suite 428 Houston, TX 77024 <i>Toward training cancer survivors to help newly diagnosed cancer patients</i> \$ 30,000 00 2001	501c(3)	\$30,000 00	\$0 00	\$0 00	\$10,000 00	\$20,000 00
Cancer Counseling, Inc. 4101 Greenbriar Suite 317 Houston, TX 77098 <i>Program support</i> \$ 30,000 00 2001	509a(1)	\$20,000 00	\$0 00	\$0 00	\$10,000 00	\$10,000 00
Cancer Survivors Scholarship Fund Post Office Box 792 Missouri City, TX 77459 <i>Program support</i> \$ 10,000 01 2002	501c(3)	\$0 00	\$10,000 00	\$0 01	\$0 00	\$10,000 01

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Career and Recovery Resources, Inc. 2525 San Jacinto Houston, TX 77002 <i>Toward increasing the Jesse H Jones Computer Center to full-time status, allowing for a higher number of deaf and hard of hearing clients to complete adult literacy classes and participant in the job placement programs</i> \$ 250,000 00 2001	501c(3)	\$150,000 00	\$0 00	\$0 00	\$100,000 00	\$50,000 00
A Caring Safe Place, Inc. 1804 Carr Street Houston, TX 77026 <i>Program support for a transitional living facility with social services for HIV positive men with chemical addiction and alcohol dependency</i> \$ 70,000 00 2001	501c(3)	\$25,000 00	\$0 00	\$0 00	\$25,000 00	\$0 00
Casa de Esperanza de los Ninos Inc. Post Office Box 66581 Houston, TX 77226-6581 <i>Toward shelters for children in crisis</i> \$ 100,000 00 2002	501c(3)	\$0 00	\$100,000 00	\$0 00	\$50,000 00	\$50,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Catholic Charities of the Diocese of Galveston-Houston Post Office Box 66508 Houston, TX 77266 Program support \$ 150,000 00 2000	501c(3)	\$50,000 00	\$0 00	\$0 00	\$50,000 00	\$0 00
CDC Association of Greater Houston Post Office Box 7814 Houston, TX 77270 Program support \$ 60,000 01 2002	501c(3)	\$0 00	\$60,000 00	\$0 01	\$0 00	\$60,000 01
Cenikor Foundation, Inc. 2929 Briarpark, Suite 300 Houston, TX 77042 Toward program support to provide one year of treatment for four residents \$ 150,000 00 2001	501c(3)	\$75,000 00	\$0 00	\$0 00	\$75,000 00	\$0 00
Center for Community Initiatives of Greater Houston Community 4550 Post Oak Place Drive, Suite 310 Houston, TX 77027 Toward the Greater Houston Collaborative for children, a collaborative effort that promotes the well-being of families and children from birth through age 6 \$ 750,000 01 2002	501c(3)	\$0 00	\$750,000 00	\$0 01	\$0 00	\$750,000 01

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Center for Continuing Careers, Inc., The 2909 Hillcroft, Suite 400 Houston, TX 77057 <i>Toward expansion of programs for job-seekers within Houston's growing international communities</i> \$ 50,000 00 2001	501c(3)	\$25,000 00	\$0 00	\$0 00	\$25,000 00	\$0 00
Center for Hearing and Speech, The 3636 West Dallas Houston, TX 77019-1799 <i>Toward the financial aid program</i> \$ 75,000 00 1999	501c(3)	\$25,000 00	\$0 00	\$0 00	\$25,000 00	\$0 00
Center for Houston's Future Inc. 1200 Smith, Suite 1150 Houston, TX 77002-4400 <i>Toward a regional strategy to address the shortage of registered nurses</i> \$ 300,000 00 2002	501c(3)	\$0 00	\$300,000 00	\$0 00	\$300,000 00	\$0 00
Center for Houston's Future Inc. 1200 Smith, Suite 1150 Houston, TX 77002-4400 <i>Toward a strategic planning initiative in the area of quality of place in collaboration with the Blueprint Houston Committee</i> \$ 350,000 00 2002	501c(3)	\$0 00	\$350,000 00	\$0 00	\$350,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Center for Nonprofit Management Inc., The 2900 Live Oak Street Dallas, TX 75204 <i>Toward the Nonprofit Loan Fund corpus available to Houston-area nonprofits</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$50,000 00	\$0 00
Center For Policy Alternatives 1875 Connecticut Avenue, NW Suite 710 Washington, DC 20009 <i>Toward recruitment and participation of Texas state legislators in the Flemming Fellows Leadership Institute</i> \$ 20,000 00 2001	501c(3)	\$10,000 00	\$0 00	\$0 00	\$10,000 00	\$0 00
Center for Public Policy Priorities 900 Lydia Street Austin, TX 78702-2625 <i>Toward activities and products to encourage communities to approach the symptoms of poverty with a holistic view of basic family needs and resources available to fulfill them</i> \$ 100,000 01 2002	501c(3)	\$0 00	\$100,000 00	\$0 01	\$0 00	\$100,000 01

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Center for Reform of School Systems Inc. 123 N Post Oak Lane, Suite 405 Houston, TX 77024-7797 <i>Toward creation of the Texas Institute for Urban School Governance</i> \$ 350,000 00 2001	501c(3)	\$100,000 00	\$0 00	\$0 00	\$0 00	\$100,000 00
Center for Reform of School Systems Inc. 123 N Post Oak Lane, Suite 405 Houston, TX 77024-7797 <i>Toward a comprehensive one-year follow up for the 2002 Fellows Institute</i> \$ 86,000 01 2002	501c(3)	\$0 00	\$86,000 00	\$0 01	\$0 00	\$86,000 01
Center for Success and Independence 535 W 20th Street Houston, TX 77008 <i>Toward programs that provide mental health and substance abuse treatment to troubled adolescents</i> \$ 100,000 00 2002	501c(3)	\$0 00	\$100,000 00	\$0 00	\$50,000 00	\$50,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Central City Comprehensive Community Center 3826 Wheeler Houston, TX 77004 <i>Challenge grant toward a project to develop a senior housing complex within the inner city's Third Ward</i> \$ 700,000 00 2001	501c(3)	\$700,000 00	\$0 00	\$0 00	\$700,000 00	\$0 00
Central Houston Civic Improvement, Inc. Two Houston Center 909 Fannin, Suite 1650 Houston, TX 77010 <i>Toward development of Main Street Square, a major pedestrian space in downtown Houston</i> \$ 2,000,000 00 2002	501c(3)	\$0 00	\$2,000,000 00	\$0 00	\$2,000,000 00	\$0 00
Centro Alameda Inc. 318 West Houston, Suite 200 San Antonio, TX 78205 <i>Toward construction costs associated with the Museo Americano, part of The Alameda National Center for Latino Arts and Culture</i> \$ 500,000 00 2002	501c(3)	\$0 00	\$500,000 00	\$0 00	\$500,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Child Advocates, Inc. XO Communications Building 2401 Portsmouth Street, Suite 210 Houston, TX 77098 <i>Toward training court-appointed volunteers to advocate for the legal rights of abused children</i> \$ 100,000 00 2002	501c(3)	\$0 00	\$100,000 00	\$0 00	\$50,000 00	\$50,000 00
Child Builders 7000 Regency Square, Suite 230 Houston, TX 77036 <i>Toward teaching students communication and problem-solving skills and positive parenting practices</i> \$ 80,000 00 2002	501c(3)	\$0 00	\$80,000 00	\$0 00	\$40,000 00	\$40,000 00
Child Crisis Center of El Paso 2100 N Stevens El Paso, TX 79930 <i>Program support for the crisis nursery and emergency shelter</i> \$ 110,000 00 2001	501c(3)	\$60,000 00	\$0 00	\$0 00	\$35,000 00	\$25,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Child Development Center of the Houston-Galveston Psychoanalytic Institute 900 Lovett Boulevard Houston, TX 77006 <i>Program support for The Harris School</i> \$ 75,000 01 2002	501c(3)	\$0 00	\$75,000 00	\$0 01	\$0 00	\$75,000 01
Childhood Cancer Family Alliance Inc. 8323 Southwest Freeway, Suite 435 Houston, TX 77074 <i>Toward the parent consultant program to provide emotional, educational, and practical support to parents with children who have cancer</i> \$ 90,000 00 2001	501c(3)	\$60,000 00	\$0 00	\$0 00	\$30,000 00	\$30,000 00
Children's Assessment Center Foundation, The 2500 Bolsover Houston, TX 77005 <i>Toward providing therapy and psychological services to sexually abused children</i> \$ 100,000 00 2002	501c(3)	\$0 00	\$100,000 00	\$0 00	\$50,000 00	\$50,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Children's Assessment Center Foundation, The 2500 Bolsover Houston, TX 77005 <i>Toward expanding the medical clinic hours</i> \$ 100,000 00 2002	501c(3)	\$0 00	\$100,000 00	\$0 00	\$100,000 00	\$0 00
Children's Fund, Inc. P O Box 56303 Houston, TX 77256-6303 <i>Toward programs that benefit children</i> \$ 20,000 00 2002	501c(3)	\$0 00	\$20,000 00	\$0 00	\$10,000 00	\$10,000 00
The Children's Museum, Inc. 1500 Binz Houston, TX 77004-7112 <i>Toward free bilingual programs</i> \$ 300,000 00 2002	501c(3)	\$0 00	\$300,000 00	\$0 00	\$100,000 00	\$200,000 00
Children's Prison Arts Project 605 1/2 W Bell Houston, TX 77019 <i>Toward an educational art project to serve youth in detention and correctional facilities</i> \$ 15,000 00 2001	501c(3)	\$7,500 00	\$0 00	\$0 00	\$7,500 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Christ Church Cathedral 1117 Texas Avenue Houston, TX 77002 <i>Toward the Youth Mobile Outreach Clinic, which provides health and mental services to "street kids "</i> \$ 32,000 00 2002	501c(3)	\$0 00	\$32,000 00	\$0 00	\$32,000 00	\$0 00
Chrysalis Repertory Dance Company Post Office Box 980398 Houston, TX 77098-0398 <i>Program support</i> \$ 36,000 00 2001	501c(3)	\$18,000 00	\$0 00	\$0 00	\$18,000 00	\$0 00
Citizens' Environmental Coalition Educational Fund 3015 Richmond, Suite 270 Houston, TX 77098 <i>Toward communications activities</i> \$ 90,000 00 2001	501c(3)	\$45,000 00	\$0 00	\$0 00	\$45,000 00	\$0 00
City of Edinburg Post Office Box 1356 Edinburg, TX 78540 <i>Toward renovation of historic Sam Houston Elementary building to create a Public Services and Education Center</i> \$ 250,000 00 2000		\$250,000 00	\$0 00	\$0 00	\$0 00	\$250,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
City of Houston Post Office Box 1562 Houston, TX 77251-1562 <i>Program support for the 2002 Neighborhoods USA's National Conference</i> \$ 5,000 00 2002		\$0 00	\$5,000 00	\$0 00	\$5,000 00	\$0 00
Clear Lake Metropolitan Ballet Post Office Box 580466 Houston, TX 77258 <i>Program support for a regional ballet</i> \$ 60,000 00 2002	501c(3)	\$0 00	\$60,000 00	\$0 00	\$20,000 00	\$40,000 00
Close Up Foundation 44 Canal Center Plaza Alexandria, VA 22314-1592 <i>Toward the Great American Cities Program, a civic education outreach project for selected high schools in the Houston Independent School District</i> \$ 375,000 00 2000	501c(3)	\$125,000 00	\$0 00	\$0 00	\$125,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Close Up Foundation 44 Canal Center Plaza Alexandria, VA 22314-1592 <i>Toward sending students and teachers to Washington, DC, for a week-long conference that explores the role of citizenship in a democracy</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$25,000 00	\$25,000 00
Coalition for the Homeless of Houston/Harris County 1301 Travis, Suite 1701 Houston, TX 77002 <i>Program support for the Homeless Services Coordinating Council</i> \$ 40,000 00 2002	501c(3)	\$0 00	\$40,000 00	\$0 00	\$20,000 00	\$20,000 00
College of Biblical Studies-Houston 6000 Dale Carnegie Dr Houston, TX 77036-3211 <i>Toward the Community Development Center portion of a new facility, to provide training and technical assistance to pastors and community development leaders interested in affordable housing, economic development, and social service ministries programs</i> \$ 500,000 00 2000	501c(3)	\$500,000 00	\$0 00	\$0 00	\$500,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
College of Biblical Studies-Houston 6000 Dale Carnegie Dr Houston, TX 77036-3211 <i>Toward the Community Development Center portion of a new facility, to provide training and technical assistance to pastors and community development leaders interested in affordable housing, economic development, and social service ministries programs</i> \$ 500,000 00 2001	501c(3)	\$500,000 00	\$0 00	\$0 00	\$500,000 00	\$0 00
Collingsworth General Hospital Post Office Box 1112 Wellington, TX 79095 <i>Toward construction of an assisted living facility</i> \$ 75,000 00 2000		\$75,000 00	\$0 00	\$0 00	\$75,000 00	\$0 00
Collins Center for Public Policy Inc. 150 SE 2nd Avenue, Suite 709 Miami, FL 33131 <i>Program support for the Funders' Network for Smart Growth and Livable Communities</i> \$ 7,500 00 2002	501c(3)	\$0 00	\$7,500 00	\$0 00	\$7,500 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Communities in Schools - Baytown Inc. 607 West Baker Road Baytown, TX 77521 <i>Toward providing collaborative social service programs for at-risk students in Baytown and east Harris County</i> \$ 100,000 00 2001	501c(3)	\$50,000 00	\$0 00	\$0 00	\$50,000 00	\$0 00
Communities in Schools Houston, Inc. 2150 W 18th Street, Suite 100 Houston, TX 77008 <i>Toward social service programs for at-risk students in the Alief Independent School District</i> \$ 250,000 00 2002	501c(3)	\$0 00	\$250,000 00	\$0 00	\$150,000 00	\$100,000 00
Communities in Schools Houston, Inc. 2150 W 18th Street, Suite 100 Houston, TX 77008 <i>Toward the annual Stop the Violence Workshop and Rally</i> \$ 1,500 00 2002	501c(3)	\$0 00	\$1,500 00	\$0 00	\$1,500 00	\$0 00
Community Artists' Collective 1501 Elgin Avenue at LaBranch Houston, TX 77004-2834 <i>Program support</i> \$ 60,000 00 2001	501c(3)	\$30,000 00	\$0 00	\$0 00	\$30,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Community Artists' Collective 1501 Elgin Avenue at LaBranch Houston, TX 77004-2834 <i>Challenge grant toward acquisition of adjoining property</i> \$ 150,000 00 2001	501c(3)	\$150,000 00	\$0 00	\$0 00	\$0 00	\$150,000 00
Community Doula Program 7110 Tickner Street Houston, TX 77055 <i>Toward offering low-income, young expectant mothers childbirth education, support during labor and delivery, and post-delivery assistance</i> \$ 50,000 00 2001	501c(3)	\$25,000 00	\$0 00	\$0 00	\$25,000 00	\$0 00
Community Family Centers-Centros Familiares de la Comunidad 7524 Avenue E Houston, TX 77012 <i>Toward establishing a collaborative, comprehensive fatherhood project to increase young, unmarried father's involvement in their children's lives, and improve education and employment opportunities for them</i> \$ 375,000 00 2000	501c(6)	\$225,000 00	\$0 00	\$0 00	\$75,000 00	\$150,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Community Family Centers-Centros Familiares de la Comunidad 7524 Avenue E Houston, TX 77012 <i>Toward construction of facilities to house community services and education</i> \$ 750,000 00 2002	501c(6)	\$0 00	\$750,000 00	\$0 00	\$0 00	\$750,000 00
Community Foundation for the National Capital Region, The 1112 16th Street, NW, Suite 340 Washington, DC 20036 <i>Program support for The Barbara Bush Foundation for Family Literacy</i> \$ 30,000 00 2001	501c(3)	\$30,000 00	\$0 00	\$0 00	\$30,000 00	\$0 00
Community Foundation for the National Capital Region, The 1112 16th Street, NW, Suite 340 Washington, DC 20036 <i>Program support for The Barbara Bush Foundation for Family Literacy</i> \$ 30,000 01 2002	501c(3)	\$0 00	\$30,000 00	\$0 01	\$0 00	\$30,000 01

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Community Resource Group, Inc. 512 East Riverside Drive, Suite 211 Austin, TX 78704 <i>To capitalize a revolving loan fund and toward related administrative costs of a home improvement loan program in Texas colonias</i> \$ 800,000 00 2001	501c(3)	\$100,000 00	\$0 00	\$0 00	\$100,000 00	\$0 00
Conference of Southwest Foundations, Inc. 3102 Maple Avenue, Suite 260 Dallas, TX 75201 <i>Program support</i> \$ 4,000 00 2002	501c(3)	\$0 00	\$4,000 00	\$0 00	\$4,000 00	\$0 00
Conference of Southwest Foundations, Inc. 3102 Maple Avenue, Suite 260 Dallas, TX 75201 <i>Toward the annual meeting to be held in Galveston</i> \$ 0 00 2002	501c(3)	\$0 00	\$10,000 00	\$0 00	\$10,000 00	\$0 00
Congregation Beth Yeshurun 4525 Beechnut Boulevard Houston, TX 77096-1896 <i>Toward the 2002-03 Private School Grant Program for professional development</i> \$ 63,386 00 2002	Other	\$0 00	\$63,386 00	\$0 00	\$63,386 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Conservation Fund A Nonprofit Corporation, The 1800 North Kent Street, Suite 1120 Arlington, VA 22209-2156 <i>Program support for the Texas office to promote sustainable conservation by directing contributions that increase acreage and funding for land and water conservation and historic preservation in Texas</i> \$ 200,000 00 2002	501c(3)	\$0 00	\$200,000 00	\$0 00	\$100,000 00	\$100,000 00
Conservation History Association of Texas 1301 South IH-35, Suite 309 Austin, TX 78471-1169 <i>Program support</i> \$ 40,000 00 2001	501c(3)	\$15,000 00	\$0 00	\$0 00	\$15,000 00	\$0 00
Contemporary Arts Association of Houston 5216 Montrose Boulevard Houston, TX 77006-6598 <i>Toward presenting regional, national, and international contemporary art</i> \$ 300,000 00 2001	501c(3)	\$200,000 00	\$0 00	\$0 00	\$100,000 00	\$100,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Contemporary Arts Association of Houston 5216 Montrose Boulevard Houston, TX 77006-6598 <i>Toward repair of damage caused by Tropical Storm Allison</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$50,000 00	\$0 00
Corpus Christi Catholic School 4005 Cheena Houston, TX 77025-4779 <i>Toward the 2002-03 Private School Grant Program for professional development</i> \$ 7,345 00 2002	501c(3)	\$0 00	\$7,345 00	\$0 00	\$7,345 00	\$0 00
Council on Foundations 1828 L Street, N W Washington, DC 20036-5168 <i>Program support</i> \$ 45,000 00 2002	501c(3)	\$0 00	\$45,000 00	\$0 00	\$45,000 00	\$0 00
Council on Foundations 1828 L Street, N W Washington, DC 20036-5168 <i>Toward the 2003 annual meeting to be held in Dallas</i> \$ 10,000 01 2002	501c(3)	\$0 00	\$10,000 00	\$0 01	\$0 00	\$10,000 01

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Covenant Community Capital Corporation Post Office Box 15398 Houston, TX 77220 <i>Toward the establishment of a revolving Trust Fund, and toward program design and management</i> \$ 600,000 00 2002	501c(3)	\$0 00	\$600,000 00	\$0 00	\$600,000 00	\$0 00
Covenant House Texas 1111 Lovett Boulevard Houston, TX 77006-3898 <i>Toward a program to help 18- to 21-year old homeless people develop skills to live as independent adults</i> \$ 25,000 00 2002	501c(3)	\$0 00	\$25,000 00	\$0 00	\$25,000 00	\$0 00
Crisis Intervention of Houston, Inc. 3015 Richmond Avenue, Suite 120 Houston, TX 77098-3114 <i>Toward building capacity and developing new and sustainable sources of income</i> \$ 100,000 00 2002	501c(3)	\$0 00	\$100,000 00	\$0 00	\$50,000 00	\$50,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Crossroads Community Partnership for Youth Inc. 2525 Murworth Drive Houston, TX 77054-1618 <i>Toward providing adult mentors to young people involved with the juvenile justice system</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$25,000 00	\$25,000 00
Cultural Arts Council of Houston 3201 Allen Parkway Houston, TX 77019-1800 <i>Toward a stabilization campaign to help ensure the cultural health of the greater Houston area</i> \$ 225,000 00 1999	501c(3)	\$75,000 00	\$0 00	\$0 00	\$0 00	\$75,000 00
Cultural Trust Council, The 101 West Sixth Street, Suite 517 Austin, TX 78701 <i>Toward an endowment fund designed to enrich the cultural arts for urban and rural populations in Texas equitably</i> \$ 1,500,000 00 2000	501c(3)	\$500,000 00	\$0 00	\$0 00	\$500,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Cypress Creek Christian Community Center of Houston Texas 6823 Cypresswood Drive Spring, TX 77379 <i>Toward critical renovation needs of existing facilities</i> \$ 40,000 00 2002	501c(3)	\$0 00	\$40,000 00	\$0 00	\$40,000 00	\$0 00
Cypress-Woodlands Junior Forum 16000 Stuebner Airline, Suite 240 Spring, TX 77379-7903 <i>Challenge grant toward the Public Service-Community Volunteer Program, a voluntary public service program for high school students who will be eligible to receive a modest college scholarship to reward such service</i> \$ 365,000 00 2000	501c(3)	\$115,000 00	\$0 00	\$0 00	\$45,700 00	\$69,300 00
Czech Cultural and Community Center 2315 Del Norte Houston, TX 77018-1018 <i>Toward construction of the Czech Cultural Center, a facility to be used to promote Czech and Slovak culture and heritage</i> \$ 150,000 00 2000	501c(3)	\$150,000 00	\$0 00	\$0 00	\$150,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Da Camera Society of Texas 1427 Branard Houston, TX 77006 <i>Program support</i> \$ 375,000 00 2001	501c(3)	\$225,000 00	\$0 00	\$0 00	\$125,000 00	\$100,000 00
Darla's Learning Center Post Office Box 66072 Houston, TX 77266-6072 <i>Toward an innovative educational program for mentally retarded female adults</i> \$ 20,000 00 2002	501c(3)	\$0 00	\$20,000 00	\$0 00	\$20,000 00	\$0 00
De Madres a Madres Inc. 1108 Paschall Houston, TX 77009 <i>Toward programs that advocate for and promote the health and well-being of women, children and families</i> \$ 29,000 00 2002	501c(3)	\$0 00	\$29,000 00	\$0 00	\$29,000 00	\$0 00
Diocese of Galveston-Houston Post Office Box 907 Houston, TX 77001-0907 <i>Toward the 2002-03 Private School Grant Program for professional development</i> \$ 115,924 00 2002	501c(3)	\$0 00	\$115,924 00	\$0 00	\$115,924 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
DiverseWorks Inc. 1117 East Freeway Houston, TX 77002-1108 <i>Program support</i> \$ 300,000 00 2000	501c(3)	\$100,000 00	\$0 00	\$0 00	\$100,000 00	\$0 00
Documentary Arts Inc. Post Office Box 140244 Dallas, TX 75214 <i>Toward post-production costs of a documentary tentatively entitled "Fort St Louis and Presidio La Bahia "</i> \$ 75,000 00 2002	501c(3)	\$0 00	\$75,000 00	\$0 00	\$75,000 00	\$0 00
Donald R. Watkins Memorial Foundation Inc. 4900 Fannin Street Houston, TX 77004 <i>Toward bridge funding to provide outpatient health care to economically disadvantaged people living with HIV/AIDS</i> \$ 400,000 00 2002	501c(3)	\$0 00	\$400,000 00	\$0 00	\$400,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	- Amended 2002	Amount Paid 2002	Ending Balance 2002
Donald R. Watkins Memorial Foundation Inc. 4900 Fannin Street Houston, TX 77004 <i>Toward technical assistance in hiring a development officer for two years to help create a rigorous development program leading to organizational sustainability</i> \$ 100,000 00 2002	501c(3)	\$0 00	\$100,000 00	\$0 00	\$50,000 00	\$50,000 00
Dress for Success Houston Post Office Box 571685 Houston, TX 77257-1685 <i>Toward provision of interview-appropriate clothing to low-income women moving into the workforce</i> \$ 120,000 00 2002	501c(3)	\$0 00	\$120,000 00	\$0 00	\$50,000 00	\$70,000 00
Drugs Kill Campaign 210 Pine Hollow Lane Houston, TX 77056-1502 <i>Toward implementation of the Drug-Free Class of 2010 Project in K-1 through K-12 schools</i> \$ 20,000 00 2002	501c(3)	\$0 00	\$20,000 00	\$0 00	\$20,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Earthen Vessels dba Sandra Organ Dance Company Post Office Box 130936 Houston, TX 77219-0936 <i>Toward a stabilization grant for a contemporary ballet ensemble</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$25,000 00	\$25,000 00
East Ft. Bend Human Needs Ministry Inc. Post Office Box 1611 Stafford, TX 77497-1611 <i>Challenge grant toward purchase of a facility to house programs to assist families experiencing a short-term financial crisis</i> \$ 125,000 00 2001	501c(3)	\$125,000 00	\$0 00	\$0 00	\$0 00	\$125,000 00
East Harris County Youth Program 5002 Nasa Road One Seabrook, TX 77586 <i>Toward summer day and afterschool programs serving at risk children</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$50,000 00	\$0 00
Eastwood Health Clinic, Inc. 412 Telephone Houston, TX 77023 <i>Program support for medical and dental clinics</i> \$ 150,000 00 2001	501c(3)	\$75,000 00	\$0 00	\$0 00	\$75,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Ecumenical Ministries of Southwest Harris County, Inc. Post Office Box 720539 Houston, TX 77272-0539 <i>Toward the Shelter Assistance Program that provides rent and utilities assistance</i> \$ 60,000 00 2000	501c(3)	\$20,000 00	\$0 00	\$0 00	\$20,000 00	\$0 00
El Centro de Corazon 5001 Navigation Houston, TX 77011 <i>Toward expansion of a youth services program that addresses issues facing Hispanic girls</i> \$ 70,000 00 2001	501c(3)	\$35,000 00	\$0 00	\$0 00	\$35,000 00	\$0 00
Emergency Aid Coalition 5501 S Main Houston, TX 77004 <i>Toward emergency relief through an interfaith association of Houston area congregations for families and individuals in crisis</i> \$ 50,000 00 2001	501c(3)	\$25,000 00	\$0 00	\$0 00	\$25,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
End Hunger Network Houston Chapter 2323 South Voss, Suite 370 Houston, TX 77057 <i>Program support</i> \$ 60,000 00 2002	501c(3)	\$0 00	\$60,000 00	\$0 00	\$30,000 00	\$30,000 00
Environmental Defense, Incorporated Texas Office 44 East Avenue, Suite 304 Austin, TX 78701 <i>Toward an initiative to protect natural resources and human health along the U S -Mexico border, which affects the entire state of Texas</i> \$ 1,200,000 00 2001	501c(3)	\$900,000 00	\$0 00	\$0 00	\$0 00	\$900,000 00
Epilepsy Foundation of Southeast Texas 2650 Fountain View, Suite 316 Houston, TX 77057 <i>Toward a camping program for adolescents with epilepsy, and the adult retreat weekend</i> \$ 36,000 00 2001	501c(3)	\$24,000 00	\$0 00	\$0 00	\$12,000 00	\$12,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Epiphany Community Health Outreach Services 9610 South Gessner Houston, TX 77071-1002 <i>Toward providing vital community-based health services in Southwest Houston</i> \$ 20,000 00 2002	501c(3)	\$0 00	\$20,000 00	\$0 00	\$20,000 00	\$0 00
Episcopal High School 4650 Bissonnet Bellaire, TX 77041 <i>Toward Summerbridge Houston, a tuition-free academic program for bright, motivated public school seventh and eighth graders from disadvantaged and culturally diverse backgrounds</i> \$ 75,000 00 2000	501c(3)	\$25,000 00	\$0 00	\$0 00	\$25,000 00	\$0 00
Escape Family Resource Center 3210 Eastside Houston, TX 77098 <i>Toward strengthening parent-child relationships, preventing child abuse, and developing healthy families</i> \$ 150,000 00 2001	501c(3)	\$100,000 00	\$0 00	\$0 00	\$50,000 00	\$50,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Executive Service Corps of Houston 2630 Fountainview, Suite 428 Houston, TX 77057 <i>Program support</i> \$ 30,000 00 2001	501c(3)	\$20,000 00	\$0 00	\$0 00	\$10,000 00	\$10,000 00
Families Under Urban and Social Attack, Inc. Post Office Box 88107 Houston, TX 77288-0107 <i>Toward construction of a youth center in Houston's inner city Third Ward</i> \$ 500,000 00 2001	501c(3)	\$500,000 00	\$0 00	\$0 00	\$0 00	\$500,000 00
Family Service Center at Houston and Harris County 3815 Montrose, Suite 200 Houston, TX 77006-4665 <i>Toward replication of a program to decrease the rate of substance abuse among high-risk youth and their families</i> \$ 75,000 01 2002	501c(3)	\$0 00	\$75,000 00	\$0 01	\$0 00	\$75,000 01
Family to Family Network 13150 FM 529, Suite 106 Houston, TX 77041 <i>Toward providing information and support to parents and families with disabled or chronically ill children</i> \$ 50,000 00 2001	501c(3)	\$25,000 00	\$0 00	\$0 00	\$25,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Fifth Ward Enrichment Program, Inc. 4014 Market Street Suite 105 Houston, TX 77020 <i>Toward strengthening the organization's operational infrastructure and ability to administer programs to empower boys to become productive responsible men and productive members of their families and community</i> \$ 250,000 00 2002	501c(3)	\$0 00	\$250,000 00	\$0 00	\$125,000 00	\$125,000 00
Financial Foundation for Texas Charter Schools dba Charter School Resource Center of Texas 40 NE Loop 410, Suite 408 San Antonio, TX 78216 <i>Toward programs of a resource center to improve education by supporting the formation and successful operation of state and district charter schools</i> \$ 300,000 00 2001	501c(3)	\$200,000 00	\$0 00	\$0 00	\$100,000 00	\$100,000 00
FLYworks 1922 Brun Houston, TX 77019 <i>Program support for a dance company</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$25,000 00	\$25,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Fort Bend Boys Choir of Texas Inc., The P O Box 2042 Stafford, TX 77497-2042 <i>Program support for one of the largest independent boys choirs in the country</i> \$ 10,000 00 2001	501c(3)	\$5,000 00	\$0 00	\$0 00	\$5,000 00	\$0 00
Fort Bend County Women's Center, Inc. Post Office Box 183 Richmond, Texas 77406-0183 <i>Toward the rental assistance component of an aftercare program</i> \$ 125,000 00 2001	501c(3)	\$125,000 00	\$0 00	\$0 00	\$125,000 00	\$0 00
Fort Bend Partnership for Youth Inc. 122 Golfview Drive Richmond, TX 77469 <i>Toward a mentoring program to reduce youth involvement with the juvenile justice system</i> \$ 40,000 00 2002	501c(3)	\$0 00	\$40,000 00	\$0 00	\$20,000 00	\$20,000 00
Fort Concho Museum 630 South Oakes Street San Angelo, TX 76903-7013 <i>Toward repair and restoration of Officers' Quality 7, frontier military housing</i> \$ 65,000 00 2002	501c(3)	\$0 00	\$65,000 00	\$0 00	\$0 00	\$65,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Foundation Center 79 Fifth Avenue New York, NY 10003-3076 <i>Toward increasing awareness and understanding of philanthropy by strengthening information services</i> \$ 22,500 00 2001	509a(1)	\$15,000 00	\$0 00	\$0 00	\$7,500 00	\$7,500 00
Fourth Ward Clinic Good Neighbor Healthcare Center 277 West Gray Houston, TX 77019-5496 <i>Toward providing health care, preventive health education and assistance to low-income families</i> \$ 210,000 00 2001	501c(3)	\$140,000 00	\$0 00	\$0 00	\$0 00	\$140,000 00
Free Enterprise Institute 9525 Katy Freeway, Suite 303 Houston, TX 77024 <i>Toward the Center for Renewal, a project to find and foster "social entrepreneurs "</i> \$ 50,000 00 2001	501c(3)	\$25,000 00	\$0 00	\$0 00	\$25,000 00	\$0 00
Freedmen's Town Association, Inc. 1318 Robin Street Houston, TX 77019 <i>Program support</i> \$ 50,000 00 2001	501c(3)	\$25,000 00	\$0 00	\$0 00	\$25,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Freedom of Information Foundation of Texas 400 S Record, Suite 240 Dallas, TX 75202 <i>Toward the annual state conference</i> \$ 15,000 00 2001	501c(3)	\$10,000 00	\$0 00	\$0 00	\$5,000 00	\$5,000 00
Friends of Cibolo Wilderness Post Office Box 9 Boerne, TX 78006 <i>Toward construction of an educational facility</i> \$ 200,000 00 2001	501c(3)	\$200,000 00	\$0 00	\$0 00	\$0 00	\$200,000 00
Friends of Montessori Garden Oaks Elementary School 901 Sue Barnett Houston, TX 77018 <i>Toward the Montessori program at the HISD Garden Oaks Elementary School</i> \$ 30,000 00 1999	501c(3)	\$5,000 00	\$0 00	\$0 00	\$5,000 00	\$0 00
Friends of the Houston Choral Society, The Post Office Box 19423 Houston, TX 77224 <i>Program support</i> \$ 5,000 00 2001	501c(3)	\$2,500 00	\$0 00	\$0 00	\$2,500 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Frontis Project, Inc., The 217 S Walnut Tomball, TX 77375 <i>Toward increasing access to health care in low-physician-density rural counties</i> \$ 300,000 00 2000	501c(3)	\$50,000 00	\$0 00	\$0 00	\$50,000 00	\$0 00
Galveston Arts Center Inc. 2127 Strand Galveston, TX 77550-1693 <i>Toward a project containing photographic portraits of the crew of the U S S Texas, oral histories from the new, and a Web site</i> \$ 30,000 00 2002	501c(3)	\$0 00	\$30,000 00	\$0 00	\$30,000 00	\$0 00
Galveston Bay Foundation 17324-A Highway 3 Webster, TX 77598 <i>Toward implementation of the Galveston Bay Habitat Conservation Blueprint</i> \$ 225,000 00 2000	501c(3)	\$50,000 00	\$0 00	\$0 00	\$50,000 00	\$0 00
Galveston College Foundation 4015 Avenue Q Galveston, TX 77550 <i>Challenge grant toward Universal Access scholarships</i> \$ 50,000 00 2001	501c(3)	\$50,000 00	\$0 00	\$0 00	\$50,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Galveston Historical Foundation Inc. 502 20th Street Galveston, TX 77550-2014 <i>Toward establishment of a revolving fund to restore low and moderate income historic houses under the new Residential Receivership Program</i> \$ 225,000 00 2001	501c(3)	\$150,000 00	\$0 00	\$0 00	\$75,000 00	\$75,000 00
Galveston Houston Association for Smog Prevention 2476 Bolsover Box 126 Houston, TX 77005 <i>Program support</i> \$ 75,000 00 2001	501c(3)	\$50,000 00	\$0 00	\$0 00	\$25,000 00	\$25,000 00
Gathering Place, Inc. Post Office Box 35561 Houston, TX 77235 <i>Toward construction of a new facility for psychosocial rehabilitation programs for adults with mental illness</i> \$ 500,000 01 2002	501c(3)	\$0 00	\$500,000 00	\$0 01	\$0 00	\$500,000 01

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Gemini Series Inc., The 513 South Presa San Antonio, TX 78205 <i>Toward strengthening organizational infrastructure for a literary arts center</i> \$ 12,000 00 2002	501c(3)	\$0 00	\$12,000 00	\$0 00	\$12,000 00	\$0 00
George Gervin Youth Center, Inc. 6903 Sunbelt Dr South San Antonio, TX 78218-3336 <i>Toward the Capital Expansion Campaign</i> \$ 250,000 00 2000	501c(3)	\$250,000 00	\$0 00	\$0 00	\$250,000 00	\$0 00
Golden Eagle Leadership Academy 14320 Walters Road Houston, TX 77014 <i>Matching grant toward expansion of a residential substance abuse facility for at-risk youth</i> \$ 350,000 01 2002	501c(3)	\$0 00	\$350,000 00	\$0 01	\$0 00	\$350,000 01
Goodwill Industries of Houston 5200 Jensen Drive Houston, TX 77026 <i>Program support</i> \$ 150,000 00 2000	501c(3)	\$50,000 00	\$0 00	\$0 00	\$50,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Goodwill Industries of Houston 5200 Jensen Drive Houston, TX 77026 <i>Toward repair of damage to facilities and equipment, caused by Tropical Storm Allison</i> \$ 47,000 00 2002	501c(3)	\$0 00	\$47,000 00	\$0 00	\$47,000 00	\$0 00
Grantmakers for Children, Youth & Families 1522 K Street, NW, Suite 1100 Washington, DC 20005-2201 <i>Toward the annual conference to be held in Houston</i> \$ 1,000 00 2002	501c(3)	\$0 00	\$1,000 00	\$0 00	\$1,000 00	\$0 00
Grantmakers in Health 1100 Connecticut Avenue, N W , Suite 1200 Washington, DC 20036 <i>Toward providing information to grantmakers about current and emerging health issues</i> \$ 18,000 00 2001	501c(3)	\$12,000 00	\$0 00	\$0 00	\$6,000 00	\$6,000 00
Greater Houston Community Foundation 4550 Post Oak Place, Suite 317 Houston, TX 77027-3131 <i>Toward the Foundation's Center for Community Initiatives, an "incubator" space for new charitable collaboratives</i> \$ 100,000 00 2001	501c(3)	\$50,000 00	\$0 00	\$0 00	\$50,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Greater Houston Community Foundation 4550 Post Oak Place, Suite 317 Houston, TX 77027-3131 <i>Toward Adopt 2000, a public/private collaborative comprised of five nonprofit adoption agencies and the public child welfare agency</i> \$ 300,000 00 2001	501c(3)	\$125,000 00	\$0 00	\$0 00	\$125,000 00	\$0 00
Greater Houston Women's Foundation 2200 Post Oak Boulevard, Suite 50 Houston, TX 77056-4700 <i>Toward the Women's Independence Project, a three-year cycle of research on needs of Houston's women and girls</i> \$ 60,000 00 2002	501c(3)	\$0 00	\$60,000 00	\$0 00	\$25,000 00	\$35,000 00
Gulf Coast Bird Observatory Inc. 103 West Highway 332 Lake Jackson, TX 77566 <i>Toward a project to protect habitat for 269 species of migratory birds in the Gulf of Mexico region, by coordinating a network of partners, and providing technical assistance</i> \$ 150,000 01 2002	501c(3)	\$0 00	\$150,000 00	\$0 01	\$0 00	\$150,000 01

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Gulf Coast Center, The Shearn Moody Plaza Post Office Box 2490 Galveston, TX 77553 <i>Toward increased staffing for homeless prevention programs for persons with mental illness</i> \$ 35,000 00 2002	Other	\$0 00	\$35,000 00	\$0 00	\$35,000 00	\$0 00
Gulf Coast Chapter National Railway Historical Society Inc. Post Office Box 457 Houston, TX 77001-0457 <i>Toward relocating historic Steam Engine No 982 from Hermann Park to the Gulf Coast Railroad Museum</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$50,000 00	\$0 00
Gulf Coast Institute 3015 Richmond, Suite 250 Houston, TX 77098 <i>Toward a Geographic Information Systems Studio (GIS) that works with community organizations and public agencies to create graphical representations of data related to a broad variety of quality of life issues</i> \$ 150,000 00 2001	501c(3)	\$75,000 00	\$0 00	\$0 00	\$0 00	\$75,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Gulf Coast Institute 3015 Richmond, Suite 250 Houston, TX 77098 <i>Toward Phase I of the Houston General Plan, which includes compiling former planning efforts, synthesizing existing plans, preparing demographic and projection analyses, and conducting focus groups, scenarios, surveys, and town meetings and in collabor</i> \$ 350,000 00 2002	501c(3)	\$0 00	\$350,000 00	\$0 00	\$350,000 00	\$0 00
Hall-Rialto Preservation Association Post Office Box 1477 Beeville, TX 78104 <i>Toward restoring and preserving the historic Hall Rialto Theater</i> \$ 100,000 00 2002	501c(3)	\$0 00	\$100,000 00	\$0 00	\$100,000 00	\$0 00
Hardin-Simmons University Box 16000 Abilene, TX 79698-6000 <i>Toward construction of a new facility to house the School of Social Sciences</i> \$ 150,000 00 2001	501c(3)	\$150,000 00	\$0 00	\$0 00	\$150,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
HawkWatch International, Inc. 1800 South West Temple, Suite 266 Salt Lake City, UT 84115 <i>Toward research and educational programs at raptor migration sites in south Texas</i> \$ 10,000 00 2002	501c(3)	\$0 00	\$10,000 00	\$0 00	\$10,000 00	\$0 00
Healthcare for the Homeless-Houston 5510 Greenbriar Houston, TX 77005 <i>Toward a collaborative project to promote health, hope, and dignity for the homeless through accessible and comprehensive care</i> \$ 150,000 00 2002		\$0 00	\$150,000 00	\$0 00	\$75,000 00	\$75,000 00
Hear Me Foundation Post Office Box 42328 Houston, TX 77242-2328 <i>Toward the Education Resources project for oral deaf and hard of hearing children, their siblings, and families</i> \$ 15,000 00 2002	501c(3)	\$0 00	\$15,000 00	\$0 00	\$15,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Heritage Society, The 1100 Bagby Houston, TX 77002-2504 <i>Toward restoration and relocation of structures damaged by Tropical Storm Allison</i> \$ 80,000 00 2002	501c(3)	\$0 00	\$80,000 00	\$0 00	\$80,000 00	\$0 00
Historic Houston Post Office Box 130463 Houston, TX 77219 <i>Toward the preservation of historic shotgun houses through relocation</i> \$ 25,000 00 2002	501c(3)	\$0 00	\$25,000 00	\$0 00	\$25,000 00	\$0 00
Historic Missions Restoration, Inc. 499 Saint Matthews Street El Paso, TX 79907 <i>Toward the Socorro Mission community restoration project, which brings together historic preservation, at-risk youth apprenticeship and economic development</i> \$ 300,000 00 2001	501c(3)	\$200,000 00	\$0 00	\$0 00	\$100,000 00	\$100,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
HLS&R Institute for Teacher Excellence 3535 Briarpark, Suite 110 Houston, TX 77042 <i>Toward the RITE program, a proven teacher training program in reading intervention methodology for teachers of at-risk children</i> \$ 150,000 00 2001	501c(3)	\$100,000 00	\$0 00	\$0 00	\$50,000 00	\$50,000 00
Holocaust Museum Houston 5401 Caroline Street Houston, TX 77004-6804 <i>Toward educational outreach programs</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$50,000 00	\$0 00
Holocaust Museum Houston 5401 Caroline Street Houston, TX 77004-6804 <i>Program support</i> \$ 10,000 00 2002	501c(3)	\$0 00	\$10,000 00	\$0 00	\$10,000 00	\$0 00
Homes of Saint Mark 3000 Richmond Avenue, Suite 570 Houston, TX 77098 <i>Toward employing an additional social worker to run a training program for foster parents and adoptive parents</i> \$ 25,000 00 2002	501c(3)	\$0 00	\$25,000 00	\$0 00	\$25,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Hope Village Inc. dba Village of Hope Post Office Box 35688 Houston, TX 77235-5688 <i>Program support</i> \$ 200,000 00 2002	501c(3)	\$0 00	\$200,000 00	\$0 00	\$200,000 00	\$0 00
Hospice at the Texas Medical Center Inc. 1905 Holcombe Blvd Houston, TX 77030 <i>Toward the general fund for the indigent care program</i> \$ 250,000 00 2002	501c(3)	\$0 00	\$250,000 00	\$0 00	\$150,000 00	\$100,000 00
Houston Advanced Research Center 4800 Research Forest Drive The Woodlands, TX 77381 <i>Toward Phase III of the Houston Environmental Foresight program</i> \$ 300,000 00 2000	501c(3)	\$75,000 00	\$0 00	\$0 00	\$75,000 00	\$0 00
Houston Advanced Research Center 4800 Research Forest Drive The Woodlands, TX 77381 <i>Toward research efforts to address the economic value of nautral aquatic resources in two geographic areas of Texas</i> \$ 350,000 00 2002	501c(3)	\$0 00	\$350,000 00	\$0 00	\$350,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Houston Advanced Research Center 4800 Research Forest Drive The Woodlands, TX 77381 <i>Toward implementation plan to improve air quality in Houston through reforestation and other methods</i> \$ 150,000 00 2002	501c(3)	\$0 00	\$150,000 00	\$0 00	\$150,000 00	\$0 00
Houston Aeronautical Heritage 8601 Travelair Road Houston, TX 77061 <i>Matching grant toward construction of the Visitor Center Hangar at the 1940 Air Terminal at William P Hobby Airport</i> \$ 250,000 00 2001	501c(3)	\$250,000 00	\$0 00	\$0 00	\$0 00	\$250,000 00
Houston Arboretum & Nature Center 4501 Woodway Houston, TX 77024 <i>Program support</i> \$ 15,000 00 2002	501c(3)	\$0 00	\$15,000 00	\$0 00	\$15,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Houston Area Community Development Corporation 1111 Bagby, Suite 2600 Houston, TX 77002 <i>Program support for a hotel converted into single room occupancy housing for the homeless</i> \$ 50,000 00 2001	501c(3)	\$50,000 00	\$0 00	\$0 00	\$50,000 00	\$0 00
Houston Area Parkinson Society 1475 West Gray Suite 175 Houston, TX 77019 <i>Program support</i> \$ 15,000 00 2001	501c(3)	\$15,000 00	\$0 00	\$0 00	\$5,000 00	\$10,000 00
Houston Area Women's Center 1010 Waugh Drive Houston, TX 77019-3902 <i>Toward the volunteer program that provides services to victims of domestic violence and sexual assault</i> \$ 100,000 00 2001	501c(3)	\$50,000 00	\$0 00	\$0 00	\$50,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Houston Ballet Foundation Post Office Box 130487 Houston, TX 77219-0487 <i>Toward program support, and toward land purchase, design and construction of The Houston Ballet Production Design Center</i> \$ 1,300,000 00 2000	501c(3)	\$100,000 00	\$0 00	\$0 00	\$100,000 00	\$0 00
Houston Ballet Foundation Post Office Box 130487 Houston, TX 77219-0487 <i>Toward repair of damage caused by Tropical Storm Allison</i> \$ 75,000 00 2002	501c(3)	\$0 00	\$75,000 00	\$0 00	\$75,000 00	\$0 00
Houston Center for Photography 1441 West Alabama Houston, TX 77006-4103 <i>Program support</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$25,000 00	\$25,000 00
Houston Chamber Choir Post Office Box 53388 Houston, TX 77052-3388 <i>Program support</i> \$ 30,000 00 2001	501c(3)	\$15,000 00	\$0 00	\$0 00	\$15,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Houston Children's Chorus Inc. 600 Jefferson, Suite 1000 Houston, Texas 77002 <i>Toward recruitment, rehearsal and performance activities for children from inner city neighborhoods</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$25,000 00	\$25,000 00
Houston Community Health Centers Inc. 1414 Pine Ash Court Pearland, TX 77581 <i>Toward providing additional health care service hours in a medically underserved area</i> \$ 30,000 00 2002	501c(3)	\$0 00	\$30,000 00	\$0 00	\$30,000 00	\$0 00
Houston Community Services 5115 Harrisburg Boulevard Houston, TX 77011 <i>Toward the Students Organized for Learning Program, which assists children at the educational level, as well as at the social level</i> \$ 21,200 00 2001	501c(3)	\$21,200 00	\$0 00	\$0 00	\$21,200 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Houston Community Voice Mail SEARCH 2505 Fannin, 2nd Floor Houston, TX 77098 <i>Toward a free voice mail program for people without telephone service to seek employment, housing, social services, or safety from domestic abuse</i> \$ 50,000 00 2001	501c(3)	\$25,000 00	\$0 00	\$0 00	\$25,000 00	\$0 00
Houston Compass Inc. 1117 Texas Avenue Houston, TX 77002 <i>Toward programs to assist the homeless</i> \$ 40,000 00 2002	501c(3)	\$0 00	\$40,000 00	\$0 00	\$20,000 00	\$20,000 00
Houston Council on Alcoholism and Drug Abuse Inc. 303 Jackson Hill Street Houston, TX 77007-7423 <i>Program support</i> \$ 150,000 00 2002	501c(3)	\$0 00	\$150,000 00	\$0 00	\$50,000 00	\$100,000 00
Houston Dance Coalition Post Office Box 130511 Houston, TX 77219 <i>Program support</i> \$ 60,000 00 2001	501c(3)	\$30,000 00	\$0 00	\$0 00	\$30,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Houston Dance Coalition Post Office Box 130511 Houston, TX 77219 <i>Program support</i> \$ 70,000 01 2002	501c(3)	\$0 00	\$70,000 00	\$0 01	\$0 00	\$70,000 01
Houston Ear Research Foundation 7737 Southwest Freeway, Suite 630 Houston, TX 77074 <i>Toward restoring hearing in profoundly deaf persons through cochlear implant research</i> \$ 20,000 00 2002	501c(3)	\$0 00	\$20,000 00	\$0 00	\$10,000 00	\$10,000 00
Houston Early Music Post Office Box 271193 Houston, TX 77277-1193 <i>Toward salary support for a full-time administrator and office expenses</i> \$ 45,000 00 2000	501c(3)	\$15,000 00	\$0 00	\$0 00	\$15,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Houston Education Resource Network 3435 Westheimer, #1603 Houston, TX 77027 <i>Toward continued development and expansion of an internet linking mechanism which provides an inventory of resources available to Houston families, students, teachers, and schools, and community-based public service and nonprofit organizations</i> \$ 75,000 00 2000	501c(3)	\$25,000 00	\$0 00	\$0 00	\$25,000 00	\$0 00
Houston Eye Associates Foundation 2855 Gramercy Houston, TX 77025 <i>Toward providing surgical procedures to low-income patients</i> \$ 10,000 00 2002	501c(3)	\$0 00	\$10,000 00	\$0 00	\$10,000 00	\$0 00
Houston First Church of God 14400 Northwest Freeway Houston, TX 77040 <i>Toward the 2002-03 Private School Grant Program for professional development</i> \$ 4,467 00 2002	501c(3)	\$0 00	\$4,467 00	\$0 00	\$4,467 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Houston Food Bank The Herzstein Center 3811 Eastex Freeway Houston, TX 77026 <i>Toward replacing the roof covering the main facility</i> \$ 141,500 00 2002	501c(3)	\$ 0 00	\$141,500 00	\$ 0 00	\$141,500 00	\$ 0 00
Houston Graduate School of Theology 1311 Holman, Suite 200 Houston, TX 77004-3833 <i>Toward support of a development officer, to assist in raising funds to expand course offerings to include mediation training, marriage and family counseling, and workplace chaplaincy</i> \$ 80,000 00 2001	501c(3)	\$30,000 00	\$ 0 00	\$ 0 00	\$30,000 00	\$ 0 00
Houston Grand Opera Association, Inc. 510 Preston Houston, TX 77002-1594 <i>Program support</i> \$ 100,000 00 2002	501c(3)	\$ 0 00	\$100,000 00	\$ 0 00	\$100,000 00	\$ 0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Houston Heights Association Post Office Box 70735 Houston, TX 77270 <i>Toward the planting of trees and their maintenance, including irrigation, along the historic esplanade of Heights Boulevard</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$50,000 00	\$0 00
Houston Hispanic Forum IHC Building 3315 Sul Ross Houston, TX 77098 <i>Challenge grant toward restoration and renovation of an historical building for use as a cultural and educational center for administrative offices</i> \$ 300,000 00 2001	501c(3)	\$300,000 00	\$0 00	\$0 00	\$300,000 00	\$0 00
Houston Hispanic Forum IHC Building 3315 Sul Ross Houston, TX 77098 <i>Toward the annual Career and Education Day</i> \$ 15,000 01 2002	501c(3)	\$0 00	\$15,000 00	\$0 01	\$0 00	\$15,000 01

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Houston Hospice 8811 Gaylord Street, Suite 100 Houston, TX 77024 <i>Program support for indigent care</i> \$ 90,000 00 2002	501c(3)	\$0 00	\$90,000 00	\$0 00	\$30,000 00	\$60,000 00
Houston Humane Society Post Office Box 450528 Houston, TX 77245-0528 <i>Program support</i> \$ 75,000 00 2000	501c(3)	\$25,000 00	\$0 00	\$0 00	\$25,000 00	\$0 00
Houston Independent School District Hattie Mae White Administration Building 3830 Richmond Avenue Houston, TX 77027-5838 <i>Toward the Houston Teachers Institute, a demonstration project to help teachers increase expertise in their respective academic disciplines and to prepare innovative curriculum for their students</i> \$ 150,000 00 2000		\$50,000 00	\$0 00	\$0 00	\$50,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Houston Independent School District Hattie Mae White Administration Building 3830 Richmond Avenue Houston, TX 77027-5838 <i>Toward a school-based, comprehensive family education program to reduce family conflict and improve family communication in an ethnically diverse community served by the West District of Houston Independent School District</i> \$ 295,000 00 2001		\$150,000 00	\$0 00	\$0 00	\$100,000 00	\$50,000 00
Houston Independent School District Hattie Mae White Administration Building 3830 Richmond Avenue Houston, TX 77027-5838 <i>Toward a collaboration to reduce violence and promote healthy development for children in the Austin High School feeder pattern</i> \$ 300,000 00 2002		\$0 00	\$300,000 00	\$0 00	\$100,000 00	\$200,000 00
Houston Junior Forum, Inc. Post Office Box 130502 Houston, TX 77219-0502 <i>Toward replacement of an aging air conditioning system in the Recreation Center for Older Adults</i> \$ 25,000 00 2002	501c(3)	\$0 00	\$25,000 00	\$0 00	\$25,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Houston Livestock Show & Rodeo Inc. Astrohall Post Office Box 20070 Houston, TX 77225-0070 <i>Toward the Calf Scramble Program, which assists students in agricultural science education</i> \$ 12,500 00 2002	501c(3)	\$0 00	\$12,500 00	\$0 00	\$12,500 00	\$0 00
Houston Masterworks Chorus, Inc. 3131 West Alabama, Suite 302 Houston, TX 77098 <i>Program support</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$50,000 00	\$0 00
Houston Metropolitan Dance Center Inc. Post Office Box 980457 Houston, TX 77098 <i>Program support</i> \$ 60,000 00 2002	501c(3)	\$0 00	\$60,000 00	\$0 00	\$20,000 00	\$40,000 00
Houston Museum District Association, The 1020 Holcombe Boulevard, Suite 1300 Houston, TX 77030-2213 <i>Toward various collaborative projects among eleven member organizations</i> \$ 45,000 00 2002	501c(3)	\$0 00	\$45,000 00	\$0 00	\$15,000 00	\$30,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Houston Museum of Natural Science One Hermann Circle Drive Houston, TX 77030-1799 <i>Program support</i> \$ 300,000 00 2000	501c(3)	\$100,000 00	\$0 00	\$0 00	\$100,000 00	\$0 00
Houston Museum of Natural Science One Hermann Circle Drive Houston, TX 77030-1799 <i>Toward translation of the 2003 exhibitions to Spanish</i> \$ 40,350 01 2002	501c(3)	\$0 00	\$40,350 00	\$0 01	\$0 00	\$40,350 01
Houston Music Hall Foundation 811 Rusk, Suite 1730 Houston, TX 77002 <i>Toward completing the construction of the Hobby Center for the Performing Arts</i> \$ 3,000,000 00 2001	501c(3)	\$2,250,000 00	\$0 00	\$0 00	\$750,000 00	\$1,500,000 00
Houston Music Hall Foundation 811 Rusk, Suite 1730 Houston, TX 77002 <i>Toward the capital campaign</i> \$ 15,000 00 2002	501c(3)	\$0 00	\$15,000 00	\$0 00	\$15,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
The Houston Parks Board 2001 Kirby at San Felipe, Suite 814 Houston, TX 77019 <i>Toward recruiting and retaining a general manager for the Houston Zoological Gardens</i> \$ 25,000 00 2000	501c(3)	\$15,000 00	\$0 00	\$0 00	\$5,000 00	\$10,000 00
The Houston Parks Board 2001 Kirby at San Felipe, Suite 814 Houston, TX 77019 <i>Toward development of the E R and Ann Taylor Park in south Houston</i> \$ 300,000 00 2001	501c(3)	\$225,000 00	\$0 00	\$0 00	\$225,000 00	\$0 00
The Houston Parks Board 2001 Kirby at San Felipe, Suite 814 Houston, TX 77019 <i>Toward a business plan/study on proper maintenance of an expanded park system</i> \$ 50,000 01 2002	501c(3)	\$0 00	\$50,000 00	\$0 01	\$0 00	\$50,000 01
Houston Public Library Board 500 McKinney Avenue Houston, TX 77002-2534 <i>Toward "Books on the Bayou," a community book-reading initiative</i> \$ 50,000 00 2002	Other	\$0 00	\$50,000 00	\$0 00	\$50,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Houston READ Commission 5330 Griggs Road, #75 Houston, TX 77021-3715 <i>Toward augmenting efforts to create public access to technology, education, information and community services, by additional support to literacy providers</i> \$ 350,000 00 2002	501c(3)	\$0 00	\$350,000 00	\$0 00	\$250,000 00	\$100,000 00
Houston Repertoire Ballet Post Office Box 11448 Spring, TX 77391-1448 <i>Program support</i> \$ 10,000 00 2001	501c(3)	\$10,000 00	\$0 00	\$0 00	\$5,000 00	\$5,000 00
Houston Symphony Society 615 Louisiana Street, Suite 102 Houston, TX 77002-2798 <i>Program support</i> \$ 300,000 00 2002	501c(3)	\$0 00	\$300,000 00	\$0 00	\$100,000 00	\$200,000 00
Houston Symphony Society 615 Louisiana Street, Suite 102 Houston, TX 77002-2798 <i>Toward repair of damage caused by Tropical Storm Allison</i> \$ 75,000 00 2002	501c(3)	\$0 00	\$75,000 00	\$0 00	\$75,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Houston Upstairs Theatre School 311 West 18th Street Houston, TX 77008-3903 <i>Program support</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$25,000 00	\$25,000 00
Houston World Affairs Council Post Office Box 920905 Houston, TX 77292-0905 <i>Toward educational outreach efforts and educational programs in high school</i> \$ 50,000 00 2001	501c(3)	\$25,000 00	\$0 00	\$0 00	\$25,000 00	\$0 00
Houston Young Artist's Concert 14119 Heatherfield Houston, TX 77079 <i>Program support</i> \$ 5,000 00 2002	501c(3)	\$0 00	\$5,000 00	\$0 00	\$2,500 00	\$2,500 00
Houston Youth Symphony & Ballet 2400 Augusta, Suite 235 Houston, TX 77057 <i>Program support</i> \$ 75,000 00 2002	501c(3)	\$0 00	\$75,000 00	\$0 00	\$25,000 00	\$50,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Houston Zoo, Inc. 1513 North MacGregor Houston, TX 77030 <i>Toward a transition fund for the Houston Zoo, as recommended by the Mayor's Task Force, to provide for one-time expenses, working capital, and deferred maintenance during the transition of the Zoo from a public to a private nonprofit entity</i> \$ 500,000 00 2002	501c(3)	\$0 00	\$500,000 00	\$0 00	\$500,000 00	\$0 00
I Have a Dream - Houston 2515 W Main, Suite 501 Houston, TX 77098-3252 <i>Program support</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$50,000 00	\$0 00
Illuminations Theatre with the Deaf 1475 West Gray Houston, TX 77019 <i>Program support for a company that extends theatrical arts to deaf and hearing-impaired audiences</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$25,000 00	\$25,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Imani School, The 12401 South Post Oak Road Houston, TX 77045 <i>Toward the 2002-03 Private School Grant Program for professional development</i> \$ 34,227 00 2002	501c(3)	\$0 00	\$34,227 00	\$0 00	\$34,227 00	\$0 00
Independent Sector 1200 Eighteenth Street, NW, Suite 200 Washington, DC 20036 <i>Program support</i> \$ 12,500 00 2002	501c(3)	\$0 00	\$12,500 00	\$0 00	\$12,500 00	\$0 00
Infernal Bridegroom Productions Post Office Box 131004 Houston, TX 77219-1004 <i>Toward the growth and stabilization of a young theater company</i> \$ 225,000 00 2002	501c(3)	\$0 00	\$225,000 00	\$0 00	\$75,000 00	\$150,000 00
Initiatives for Children Inc. 8580 Katy Freeway, Suite 220 Houston, TX 77024 <i>Toward operating support for programs that raise the quality of early care and education for children</i> \$ 100,000 00 2002	501c(3)	\$0 00	\$100,000 00	\$0 00	\$50,000 00	\$50,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Inner City Productions Inc. Post Office Box 541733 Houston, TX 77254-1733 <i>Support for annual presentation of the Inner City Nutcracker ballet</i> \$ 5,000 00 2002	501c(3)	\$0 00	\$5,000 00	\$0 00	\$5,000 00	\$0 00
Inprint, Inc. 1524 Sul Ross Houston, TX 77006 <i>Program support</i> \$ 25,000 00 2002	501c(3)	\$0 00	\$25,000 00	\$0 00	\$25,000 00	\$0 00
Institute of International Education, Inc. 515 Post Oak Boulevard Suite 150 Houston, TX 77027-9407 <i>Toward an educational outreach and global education program to serve Houston area K-12 students and teachers</i> \$ 105,000 00 2001	501c(3)	\$75,000 00	\$0 00	\$0 00	\$75,000 00	\$0 00
Interactive Theater Company 1215 Cheshire Lane Houston, TX 77018 <i>Toward presenting interactive plays that promote literacy among elementary school children</i> \$ 18,000 00 2002		\$0 00	\$18,000 00	\$0 00	\$18,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Intercultural Development Research Association 5835 Callaghan Road, Suite 350 San Antonio, TX 78228-1190 <i>Toward creation of the Texas higher Education Policy Reform Collaborative to align and focus the dissemination of best practices of the three Texas ENLACE sites</i> \$ 262,500 00 2002	501c(3)	\$0 00	\$262,500 00	\$0 00	\$175,000 00	\$87,500 00
Interface Samaritan Counseling Centers 4803 San Felipe Houston, TX 77056 <i>Toward establishing the position of Associate Director/Clinical Services, to assist in providing therapeutic counseling and mental health education services</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$30,000 00	\$20,000 00
Interfaith Carepartners, Inc. 701 N Post Oak Road Suite 330 Houston, TX 77024 <i>Toward the Minority Care Team and Minority Service Project</i> \$ 50,000 00 2001	501c(3)	\$25,000 00	\$0 00	\$0 00	\$25,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Interfaith Hospitality Network Humble Post Office Box 1285 Humble, TX 77347-1285 <i>Program support</i> \$ 20,000 00 2001	501c(3)	\$20,000 00	\$0 00	\$0 00	\$10,000 00	\$10,000 00
Interfaith Ministries for Greater Houston 3217 Montrose Blvd Houston, TX 77006-3980 <i>Toward various social services programs</i> \$ 150,000 00 2001	501c(3)	\$100,000 00	\$0 00	\$0 00	\$50,000 00	\$50,000 00
International Crane Foundation E-11376 Shady Lane Road Post Office Box 447 Baraboo, WI 53913-0447 <i>Toward programs for cranes and wetlands in Texas</i> \$ 90,000 00 2002	501c(3)	\$0 00	\$90,000 00	\$0 00	\$30,000 00	\$60,000 00
Inwood North Community Outreach Program 5400 W Mt Houston Houston, TX 77088 <i>Toward afterschool programs for youth and special activities for adults</i> \$ 25,000 00 2002	501c(3)	\$0 00	\$25,000 00	\$0 00	\$25,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Jazz Education, Inc. Post Office Box 8031 Houston, TX 77288 <i>Toward the Summer Jazz Workshop for 2002</i> \$ 45,000 00 2001	501c(3)	\$45,000 00	\$0 00	\$0 00	\$45,000 00	\$0 00
Jewish Women International 1730 Prairie Grove Drive Houston, TX 77077 <i>Toward the Annual Prejudice Awareness Summits for eighth grade students in the Houston Independent School District</i> \$ 30,000 00 2001	501c(3)	\$10,000 00	\$0 00	\$0 00	\$10,000 00	\$0 00
John Paul II Catholic School 1400 Parkway Plaza Drive Houston, TX 77077 <i>Toward the 2002-03 Private School Grant Program for professional development</i> \$ 10,386 00 2002	501c(3)	\$0 00	\$10,386 00	\$0 00	\$10,386 00	\$0 00
Justice for Children 2600 Southwest Freeway, Suite 806 Houston, TX 77098 <i>Toward expanding the capacity of an advocacy program for abused children</i> \$ 100,000 00 2002	501c(3)	\$0 00	\$100,000 00	\$0 00	\$50,000 00	\$50,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Katy Prairie Conservancy 3015 Richmond Avenue, Suite 230 Houston, TX 77098-3114 <i>Toward land protection and acquisition</i> \$ 750,000 00 2002	501c(3)	\$0 00	\$750,000 00	\$0 00	\$750,000 00	\$0 00
Kids Unlimited Foundation 152 Eagle Rock Circle The Woodlands, TX 77381 <i>Toward purchase of property for Kids Ranch, a retreat for sick children</i> \$ 100,000 00 2002	501c(3)	\$0 00	\$100,000 00	\$0 00	\$100,000 00	\$0 00
Korima Foundation of the Big Bend Ranch Inc. Post Office Box 590829 Houston, TX 77529-0829 <i>Toward educational workshops for inner-city youth at Big Bend Ranch State Park.</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$25,000 00	\$25,000 00
Kuumba House Inc. Post Office Box 8070 Houston, TX 77288 <i>Program support for a performing arts company</i> \$ 60,000 00 2001	501c(3)	\$30,000 00	\$0 00	\$0 00	\$30,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
La Rosa-The Rose Post Office Box 16042 Houston, TX 77222-6042 <i>Toward expanding youth service programs for those who are victims of domestic abuse and violence</i> \$ 125,000 00 2001	501c(3)	\$65,000 00	\$0 00	\$0 00	\$0 00	\$65,000 00
Lady Bird Johnson Wildflower Center 4801 La Crosse Avenue Austin, TX 78739-1702 <i>Toward the Landscape Restoration Program</i> \$ 200,000 00 2001	501c(3)	\$100,000 00	\$0 00	\$0 00	\$100,000 00	\$0 00
Lamar University Post Office Box 10001 Beaumont, TX 77710 <i>Toward the Texas Honors Leadership Program for gifted high school students</i> \$ 100,000 00 2002		\$0 00	\$100,000 00	\$0 00	\$60,000 00	\$40,000 00
Land Trust Alliance Inc. 115 North Fifth Street, Suite 500 Grand Junction, CO 81501 <i>Toward scholarships to send Texas conservationists and landowners to educational seminars</i> \$ 11,350 00 2002	501c(3)	\$0 00	\$11,350 00	\$0 00	\$11,350 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Latino Learning Center, Inc. 3522 Polk Houston, TX 77003 <i>Challenge grant toward purchase of furniture, equipment, learning software and hardware, and updated technology infrastructure to support economic, workforce, and community development initiatives</i> \$ 150,000 00 2001	501c(3)	\$150,000 00	\$0 00	\$0 00	\$0 00	\$150,000 00
Latino Learning Center, Inc. 3522 Polk Houston, TX 77003 <i>Program support</i> \$ 100,000 00 2001	501c(3)	\$50,000 00	\$0 00	\$0 00	\$50,000 00	\$0 00
League of Women Voters of Houston Education Fund 2650 Fountain View Suite 328 Houston, TX 77057 <i>Toward an educational project to inform voters of their rights and responsibilities in elections and to exercise the right to vote and be assured that their vote will be counted</i> \$ 100,000 00 2001	501c(3)	\$50,000 00	\$0 00	\$0 00	\$25,000 00	\$25,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Leanna Sparacino & Company Dancers 915 West 31st Street Houston, TX 77018-7513 <i>Toward performances and educational programs in schools</i> \$ 6,000 00 2002	501c(3)	\$0 00	\$6,000 00	\$0 00	\$6,000 00	\$0 00
Legal Aid of Central Texas 2201 Post Road, Suite 104 Austin, TX 78704 <i>Toward pro bono legal services to nonprofit organizations working to revitalize the low-income neighborhoods of Houston</i> \$ 10,000 00 2002	501c(3)	\$0 00	\$10,000 00	\$0 00	\$10,000 00	\$0 00
Leukemia Society of America, Inc. Texas Gulf Coast Chapter 5005 Mitchelldale Street, Suite 115 Houston, TX 77092-7230 <i>Toward the Houston Police Department bicycle relay event which provides funds for leukemia patients</i> \$ 15,000 00 2000	501c(3)	\$5,000 00	\$0 00	\$0 00	\$5,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
LifeGift Organ Donation Center 5615 Kirby Drive, Suite 900 Houston, TX 77005 <i>Toward development of a model public awareness program to increase knowledge about the need for organ donation</i> \$ 200,000 00 2001	501c(3)	\$100,000 00	\$0 00	\$0 00	\$100,000 00	\$0 00
Lifeline Chaplaincy Inc. 1415 Southmore Boulevard Houston, TX 77004 <i>Toward providing low-income families with housing and other emergency assistance while family members are hospitalized at the Texas Medical Center</i> \$ 50,000 01 2002	501c(3)	\$0 00	\$50,000 00	\$0 01	\$0 00	\$50,000 01
LifeOptions 1203 Heights Boulevard Houston, TX 77008 <i>Toward assisting homeless pregnant women achieve self-sufficiency and dignity</i> \$ 25,000 00 2002	501c(3)	\$0 00	\$25,000 00	\$0 00	\$25,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Literacy Advance of Houston, Inc. 2640 Fountain View, Suite 132 Houston, TX 77057-8777 <i>Toward implementing an adult literacy program for parents of at-risk elementary and middle school students</i> \$ 60,000 01 2002	501c(3)	\$0 00	\$60,000 00	\$0 01	\$0 00	\$60,000 01
Local Infant Formula for Emergencies Inc. 277 West Gray Houston, TX 77019 <i>Program support</i> \$ 75,000 00 2001	501c(3)	\$50,000 00	\$0 00	\$0 00	\$25,000 00	\$25,000 00
Local Initiatives Support Corporation 2640 Fountain View, Suite 220 Houston, TX 77057 <i>Toward creation of the new Houston Community Development Capacity Building Program</i> \$ 1,000,000 00 2000	501c(3)	\$330,000 00	\$0 00	\$0 00	\$330,000 00	\$0 00
Lone Star Performing Arts Association, Inc. Post Office Box 5253 Galveston, TX 77554-0253 <i>Toward a professional development program for upper-level college students at Galveston Island Outdoor Musicals</i> \$ 75,000 00 2002	501c(3)	\$0 00	\$75,000 00	\$0 00	\$25,000 00	\$50,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Lord of the Streets Episcopal Church 3401 Fannin Street Houston, TX 77004 <i>Toward various ministries to address needs of the homeless in downtown Houston</i> \$ 105,000 00 2000	501c(3)	\$35,000 00	\$0 00	\$0 00	\$35,000 00	\$0 00
Lutheran Social Services of the South, Inc. Post Office Box 49589 Austin, TX 78765-9589 <i>Challenge grant toward construction of affordable housing and care for the elderly in northwest Houston</i> \$ 250,000 01 2002	501c(3)	\$0 00	\$250,000 00	\$0 01	\$0 00	\$250,000 01
Main Street Coalition 12 Greenway Plaza, Suite 1500 Houston, TX 77046 <i>Challenge grant toward three years of administrative expenses to facilitate the implementation of a strategic plan for the development of the Main Street Corridor</i> \$ 125,000 00 2001	501c(3)	\$125,000 00	\$0 00	\$0 00	\$0 00	\$125,000 00
Main Street Theater at Autry House 2540 Times Boulevard Houston, TX 77005-3225 <i>Program support</i> \$ 150,000 00 2001	501c(3)	\$100,000 00	\$0 00	\$0 00	\$50,000 00	\$50,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Make-A-Wish Foundation of the Texas Gulf Coast, Inc. 1604 Bissonnet Houston, TX 77005 <i>Toward fulfilling the wishes of children who have life-threatening illnesses</i> \$ 15,000 00 2002	501c(3)	\$0 00	\$15,000 00	\$0 00	\$5,000 00	\$10,000 00
Manned Space Flight Education Foundation Incorporated Space Center Houston 1601 NASA Road 1 Houston, TX 77058 <i>Toward a bridge fund to meet the growing teacher training needs of the Education Resource Center at Space Center Houston</i> \$ 120,000 00 2001	501c(3)	\$120,000 00	\$0 00	\$0 00	\$60,000 00	\$60,000 00
Marion Koogler McNay Art Museum Post Office Box 6069 San Antonio, TX 78209-0069 <i>Toward the Healing Arts project, the therapeutic arts component of the Child Abuse Resource Enhancement project to help abused children aged 5 to 12</i> \$ 185,000 00 2001	501c(3)	\$60,000.00	\$0 00	\$0 00	\$60,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Masquerade Theatre, The 1537 North Shepherd Houston, TX 77008 <i>Program support</i> \$ 20,000 01 2002	501c(3)	\$0 00	\$20,000 00	\$0 01	\$0 00	\$20,000 01
Medical Equipment Network for the Disabled 1201 Austin Street San Antonio, TX 78208 <i>Toward operating a program in Houston to enable low-income disabled persons to live as independently as possible, and program support for San Antonio operations</i> \$ 75,000 01 2002	501c(3)	\$0 00	\$75,000 00	\$0 01	\$0 00	\$75,000 01
Medical Institute for Sexual Health Post Office Box 162306 Austin, TX 78716-2306 <i>Toward development and presentation of a program in Houston to prepare and train teachers, administrators, and school health personnel to address youth risk behaviors</i> \$ 20,000 01 2002	501c(3)	\$0 00	\$20,000 00	\$0 01	\$0 00	\$20,000 01

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Memorial Hermann Foundation Professional Office Building II, Suite 230 7737 Southwest Freeway Houston, TX 77074 <i>Toward assistance with flood recovery and restoration at Memorial Hermann Hospital and Memorial Hermann Children's Hospital</i> \$ 1,000,000 00 2002	501c(3)	\$0 00	\$1,000,000 00	\$0 00	\$1,000,000 00	\$0 00
Men in Mission, Inc. Post Office Box 27931 Houston, Texas 77227-7931 <i>Toward construction of the program center</i> \$ 100,000 00 2000	501c(3)	\$100,000 00	\$0 00	\$0 00	\$0 00	\$100,000 00
Mental Health Association of Greater Houston Inc. 2211 Norfolk, Suite 810 Houston, TX 77098 <i>Program support</i> \$ 10,000 00 2002	501c(3)	\$0 00	\$10,000 00	\$0 00	\$10,000 00	\$0 00
Mental Health Mental Retardation Authority of Harris County Post Office Box 25381 Houston, TX 77265-5381 <i>Toward Computerizing the Texas Medication Algorithm Project (CompTMAP) in Houston</i> \$ 465,000 00 2000	501c(3)	\$145,000 00	\$0 00	\$0 00	\$145,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Methodist Mission Home 6487 Whitby Road San Antonio, TX 78240-2198 <i>Toward vocational rehabilitation services for persons who are deaf or hard of hearing in the Greater Houston area</i> \$ 60,000 00 2002	501c(3)	\$0 00	\$60,000 00	\$0 00	\$30,000 00	\$30,000 00
Mexican American Legal Defense and Educational Fund National Headquarters 634 South Spring Street Los Angeles, CA 90014 <i>Toward expansion of parent leadership training in greater Houston, to provide parents of young children with skills to engage more effectively in the educational system</i> \$ 100,000 01 2002	501c(3)	\$0 00	\$100,000 00	\$0 01	\$0 00	\$100,000 01
Michele Brangwen Dance Ensemble, The Post Office Box 130903 Houston, TX 77219 <i>Program support</i> \$ 10,000 00 2002	501c(3)	\$0 00	\$10,000 00	\$0 00	\$5,000 00	\$5,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Mid-America Arts Alliance 912 Baltimore Avenue Suite 700 Kansas City, MO 64105-1731 <i>Toward a training initiative to benefit small and mid-sized museums throughout rural Texas</i> \$ 350,000 00 2001	501c(3)	\$200,000 00	\$0 00	\$0 00	\$0 00	\$200,000 00
Ministry Assistance to the Near Northwest Alliance 1806 West 43rd Street Houston, TX 77018 <i>Toward expansion of facilities</i> \$ 25,000 00 2002	501c(3)	\$0 00	\$25,000 00	\$0 00	\$25,000 00	\$0 00
Ministry Assistance to the Near Northwest Alliance 1806 West 43rd Street Houston, TX 77018 <i>Toward development and implementation of new and enhanced social service programs</i> \$ 25,000 00 2002	501c(3)	\$0 00	\$25,000 00	\$0 00	\$25,000 00	\$0 00
Mission Greenspoint 12300 North Freeway, Suite 54 Houston, TX 77060 <i>Toward support of social service programs</i> \$ 20,000 00 2002	501c(3)	\$0 00	\$20,000 00	\$0 00	\$20,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Mission of Yahweh, Inc. 10247 Algiers Houston, TX 77041 <i>Toward transitional housing for homeless or abused women and their children</i> \$ 25,000 00 2002	501c(3)	\$0 00	\$25,000 00	\$0 00	\$25,000 00	\$0 00
Monarch School, The 1231 Wirt Road Houston, TX 77055-6852 <i>Toward the 2002-03 Private School Grant Program for professional development</i> \$ 16,000 00 2002	501c(3)	\$0 00	\$16,000 00	\$0 00	\$16,000 00	\$0 00
Montgomery County Children's Advocacy Center 412 West Lewis Avenue Conroe, TX 77031 <i>Toward a collaborative prevention project aimed at reducing child abuse and child abductions</i> \$ 25,000 00 2002	501c(3)	\$0 00	\$25,000 00	\$0 00	\$25,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Montrose Clinic, Inc. Post Office Box 66308 Houston, TX 77226-6308 <i>Program support toward HIV/AIDS clinical research programs, and expansion of treatment services</i> \$ 225,000 00 2000	501c(3)	\$50,000 00	\$0 00	\$0 00	\$50,000 00	\$0 00
Montrose Counseling Center, Inc. 701 Richmond Houston, TX 77006-5511 <i>Toward program support for chemical dependency and various HIV/AIDS counseling services</i> \$ 100,000 01 2002	501c(3)	\$0 00	\$100,000 00	\$0 01	\$0 00	\$100,000 01
Mothers for Clean Air 3015 Richmond, Suite 270 Houston, TX 77098 <i>Program support</i> \$ 60,000 00 2001	501c(3)	\$25,000 00	\$0 00	\$0 00	\$25,000 00	\$0 00
Multicultural Education and Counseling through the Arts 1900 Kane Houston, TX 77007 <i>Toward the After-School Arts Program</i> \$ 75,000 00 2002	501c(3)	\$0 00	\$75,000 00	\$0 00	\$75,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Muscular Dystrophy Association 5615 Kirby Drive #500 Houston, TX 77005-2446 <i>Toward summer camp programs for children with muscular dystrophy</i> \$ 20,000 00 2002	501c(3)	\$0 00	\$20,000 00	\$0 00	\$10,000 00	\$10,000 00
Museum of Fine Arts, Houston, The Post Office Box 6826 Houston, TX 77265-6826 <i>Toward acquisition and development of 7 lots of property</i> \$ 500,000 00 2001	501c(3)	\$250,000 00	\$0 00	\$0 00	\$250,000 00	\$0 00
Museum of Fine Arts, Houston, The Post Office Box 6826 Houston, TX 77265-6826 <i>Toward providing art lessons for hospitalized or seriously ill children</i> \$ 30,000 00 2002	501c(3)	\$0 00	\$30,000 00	\$0 00	\$10,000 00	\$20,000 00
Museum of Fine Arts, Houston, The Post Office Box 6826 Houston, TX 77265-6826 <i>Toward the major exhibition "Masterworks from the Museum of Modern Art "</i> \$ 250,000 01 2002	501c(3)	\$0 00	\$250,000 00	\$0 01	\$0 00	\$250,000 01

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Museum of Fine Arts, Houston, The Post Office Box 6826 Houston, TX 77265-6826 <i>Program support</i> \$ 300,000 00 2002	501c(3)	\$0 00	\$300,000 00	\$0 00	\$100,000 00	\$200,000 00
Museum of Printing History 1324 West Clay Street Houston, TX 77019-4004 <i>Program support</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$50,000 00	\$0 00
Music in Context Post Office Box 20129 Houston, TX 77025-0129 <i>Program support for a music ensemble</i> \$ 10,000 00 2002	501c(3)	\$0 00	\$10,000 00	\$0 00	\$10,000 00	\$0 00
NALEO Educational Fund 1122 W Washington Boulevard, 3rd Floor Los Angeles, CA 90015 <i>Toward naturalization assistance and civic education efforts in Houston</i> \$ 60,000 00 2002	509a(1)	\$0 00	\$60,000 00	\$0 00	\$30,000 00	\$30,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
NAMI Gulf Coast Post Office Box 4096 Alvin, TX 77512 <i>Toward educational programs</i> \$ 30,000 00 2000	501c(3)	\$10,000 00	\$0 00	\$0 00	\$10,000 00	\$0 00
National Association of Black Accountants, Inc. Post Office Box 3433 Houston, TX 77253 <i>Toward the General Scholarship Fund</i> \$ 30,000 00 2001	501c(3)	\$20,000 00	\$0 00	\$0 00	\$10,000 00	\$10,000 00
National Association of Latino Arts and Culture 1204 Buena Vista San Antonio, TX 78207 <i>Toward a national conference to be held in Austin</i> \$ 10,000 00 2002	501c(3)	\$0 00	\$10,000 00	\$0 00	\$10,000 00	\$0 00
National Fish and Wildlife Foundation Texas and Oklahoma Region Office 408 West Eighth Street, Suite 201 Dallas, TX 75208 <i>Program support for the Texas office</i> \$ 225,000 00 2000	501c(3)	\$50,000 00	\$0 00	\$0 00	\$50,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
National Freedom of Information Coalition 400 S Recored Street, Suite 240 Dallas, TX 75202 <i>Toward projects to assist state organizations</i> \$ 15,000 00 2000	501c(3)	\$5,000 00	\$0 00	\$0 00	\$5,000 00	\$0 00
National Park Conservation Association 1300 19th Street, N W Suite 300 Washington, DC 20036 <i>Toward retaining a graduate student to collect existing data on factors adversely affecting Big Bend National Park.</i> \$ 20,000 00 2002	501c(3)	\$0 00	\$20,000 00	\$0 00	\$20,000 00	\$0 00
National Rural Development & Finance Corporation 711 Navarro Street, Suite 104 San Antomo, TX 78205-1721 <i>Toward capacity-building activities in a 10-county area along the Texas/Mexico border</i> \$ 300,000 00 2001	501c(3)	\$200,000 00	\$0 00	\$0 00	\$100,000 00	\$100,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
National Society of Fund Raising Executives Greater Houston Chapter Post Office Box 2905 Houston, TX 77252-2905 <i>Toward a project to expand the "Ask the Experts" annual educational seminars</i> \$ 15,000 00 2000	501c(3)	\$5,000 00	\$0 00	\$0 00	\$5,000 00	\$0 00
National Society of Fund Raising Executives Greater Houston Chapter Post Office Box 2905 Houston, TX 77252-2905 <i>Toward a professional education program to advance philanthropy</i> \$ 32,000 00 2002	501c(3)	\$0 00	\$32,000 00	\$0 00	\$0 00	\$32,000 00
National Wildlife Federation Gulf States Natural Resource Center 44 East Avenue, Suite 200 Austin, TX 78701 <i>Toward a joint, multi-year project to inform the public on issues related to water use, and move Texas toward a sustainable water resource policy</i> \$ 1,500,000 00 2000	501c(3)	\$500,000 00	\$0 00	\$0 00	\$500,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
National Windmill Project Inc. 1701 Canyon Lake Drive Lubbock, TX 79403 <i>Toward a special exhibit to honor Daniel Webster "80 John" Wallace, the first African-American rancher in Mitchell County</i> \$ 100,000 01 2002	501c(3)	\$0 00	\$100,000 00	\$0 01	\$0 00	\$100,000 01
Native American Chamber of Commerce, Inc. Post Office Box 7156 The Woodlands, TX 77387-7156 <i>Toward production of the cultural arts event "Legend of the White Buffalo "</i> \$ 5,000 00 2002	501c(3)	\$0 00	\$5,000 00	\$0 00	\$5,000 00	\$0 00
Natural Legacy Post Office Box 541125 Houston, TX 77254-1125 <i>Toward program support to promote nature awareness, land stewardship, and a positive quality of life through environmental education and green space enhancement</i> \$ 30,000 00 2001	501c(3)	\$15,000 00	\$0 00	\$0 00	\$15,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Nature Conservancy of Texas, The Post Office Box 1440 San Antonio, TX 78295-1440 <i>Challenge grant toward land acquisition for the Love Creek Preserve, part of the Texas Freshwater Initiative</i> \$ 400,000 01 2002	501c(3)	\$0 00	\$400,000 00	\$0 01	\$0 00	\$400,000 01
Nature Discovery Center Inc., The Post Office Box 777 Bellaire, TX 77402-0777 <i>Toward environmental education programs</i> \$ 30,000 00 2000	501c(3)	\$10,000 00	\$0 00	\$0 00	\$10,000 00	\$0 00
Nature Discovery Center Inc., The Post Office Box 777 Bellaire, TX 77402-0777 <i>Toward the school program "Nature at Your Doorstep" and teacher training,</i> \$ 65,000 00 2001	501c(3)	\$65,000 00	\$0 00	\$0 00	\$15,000 00	\$50,000 00
New Caney New Horizons Inc. Post Office Box 711 New Caney, Texas 77357 <i>Challenge grant toward construction of a new facility, to allow expansion of programs to serve persons with moderate to severe developmental disabilities</i> \$ 125,000 00 2002	501c(3)	\$0 00	\$125,000 00	\$0 00	\$0 00	\$125,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
New Directions Incorporated Post Office Box 10190 Houston, TX 77206 <i>Toward construction of a new residential facility to house clients in an alcohol/drug abuse program</i> \$ 50,000 00 2001	501c(3)	\$50,000 00	\$0 00	\$0 00	\$50,000 00	\$0 00
New Hope Housing Inc. 1117 Texas Avenue Houston, TX 77002 <i>Toward construction of single room occupancy housing</i> \$ 500,000 00 2001	501c(3)	\$500,000 00	\$0 00	\$0 00	\$0 00	\$500,000 00
No More Victims, Inc. 9680 Mesa Drive Houston, TX 77078 <i>Toward an initiative to improve the mental health and quality of life for children who suffer from the incarceration of one or both parents</i> \$ 150,000 00 2001	501c(3)	\$75,000 00	\$0 00	\$0 00	\$75,000 00	\$0 00
North Channel Assistance Ministries 13837 Bonham Houston, TX 77015 <i>Program support</i> \$ 60,000 00 2000	501c(3)	\$20,000 00	\$0 00	\$0 00	\$20,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
North Harris Montgomery Community College District Foundation 5000 Research Forest Drive The Woodlands, TX 77381-4399 <i>Toward a study of the economic and social benefits of Texas community colleges</i> \$ 132,000 00 2002	501c(3)	\$0 00	\$132,000 00	\$0 00	\$132,000 00	\$0 00
Northeast Christian Academy 1711 Hamblen Road Kingwood, TX 77339 <i>Toward the 2002-03 Private School Grant Program for professional development</i> \$ 10,000 00 2002	501c(3)	\$0 00	\$10,000 00	\$0 00	\$10,000 00	\$0 00
Northwest Assistance Ministries 15555 Kuykendahl Road Houston, TX 77090-3651 <i>Program support</i> \$ 150,000 00 2002	501c(3)	\$0 00	\$150,000 00	\$0 00	\$75,000 00	\$75,000 00
Nuestra Palabra Latino/A Writers Having Their Say Post Office Box 540181 Houston, TX 77254-0181 <i>Toward programs to promote literacy, education and culture through Latino literature</i> \$ 20,000 00 2002	501c(3)	\$0 00	\$20,000 00	\$0 00	\$20,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Oasis Institute, The c/o OASIS/Foley's 100 Northwest Mall Houston, TX 77092 <i>Toward expansion of educational classes in Houston that focus on the needs of older adults</i> \$ 37,000 01 2002	501c(3)	\$0 00	\$37,000 00	\$0 01	\$0 00	\$37,000 01
Odyssey House Texas, Inc. 5629 Grapevine Houston, TX 77085 <i>Toward a residential treatment program for chronically dependent adolescents</i> \$ 45,000 00 2001	501c(3)	\$30,000 00	\$0 00	\$0 00	\$15,000 00	\$15,000 00
Open Door Mission Foundation Post Office Box 9356 Houston, TX 77261 <i>Toward the biofeedback (EEG Neurofeedback) component of the Door Way program</i> \$ 150,000 00 2001	501c(3)	\$100,000 00	\$0 00	\$0 00	\$50,000 00	\$50,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Open Door Mission Foundation Post Office Box 9356 Houston, TX 77261 <i>Toward programs and services for homeless, addicted, and destitute residents at a relief and rehabilitation center</i> \$ 200,000 00 2002	501c(3)	\$0 00	\$200,000 00	\$0 00	\$100,000 00	\$100,000 00
Opera in the Heights Lambert Hall 1703 Heights Boulevard Houston, TX 77008 <i>Program support</i> \$ 20,000 00 2001	501c(3)	\$20,000 00	\$0 00	\$0 00	\$20,000 00	\$0 00
Opera in the Heights Lambert Hall 1703 Heights Boulevard Houston, TX 77008 <i>Program support</i> \$ 41,000 01 2002	501c(3)	\$0 00	\$41,000 00	\$0 01	\$0 00	\$41,000 01
Orange Show Foundation, The 2402 Munger Street Houston, TX 77023 <i>Toward implementation of the strategic plan</i> \$ 225,000 00 2002	501c(3)	\$0 00	\$225,000 00	\$0 00	\$75,000 00	\$150,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Orchestra X, Inc. 1302 Waugh Drive, Suite 132 Houston, TX 77019 <i>Program support for concerts and educational programs</i> \$ 40,000 00 2001	501c(3)	\$20,000 00	\$0 00	\$0 00	\$20,000 00	\$0 00
Otra Onda 3100 Richmond Ave , Suite 303 Houston, TX 77098 <i>Toward reaching at-risk teens through mentoring and outreach activities</i> \$ 25,000 00 2002	501c(3)	\$0 00	\$25,000 00	\$0 00	\$25,000 00	\$0 00
Our Lady of Guadalupe Catholic Church 514 Carlisle Street Rosenberg, TX 77471-1822 <i>Toward a project to provide a holistic approach to early gang prevention and intervention</i> \$ 60,000 00 2001	501c(3)	\$60,000 00	\$0 00	\$0 00	\$30,000 00	\$30,000 00
Palmer Drug Abuse Program - Houston, Inc. 840 Gessner, Suite 1400 Houston, TX 77024 <i>Toward geographic and capacity expansion</i> \$ 45,000 00 2000	501c(3)	\$15,000 00	\$0 00	\$0 00	\$15,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Pan-American Cultural Exchange Post Office Box 66506 Houston, TX 77266-6506 <i>Toward promoting cultural exchange between Latin America and the United States through the arts</i> \$ 45,000 00 2001	501c(3)	\$30,000 00	\$0 00	\$0 00	\$15,000 00	\$15,000 00
Parish Children's School, The 11059 Timberline Houston, TX 77043 <i>Toward construction of an administration/library building at a school for children with language-learning disabilities</i> \$ 250,000 00 2001	501c(3)	\$250,000 00	\$0 00	\$0 00	\$0 00	\$250,000 00
Park People, Inc., The Post Office Box 980863 Houston, TX 77098-0863 <i>Toward enhancing and preserving Houston's parks and green spaces</i> \$ 60,000 00 2000	501c(3)	\$20,000 00	\$0 00	\$0 00	\$20,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Park People, Inc., The Post Office Box 980863 Houston, TX 77098-0863 <i>Toward development of Tony Marron Park on North York Street, adjoining Buffalo Bayou in Houston's East End</i> \$ 200,000 01 2002	501c(3)	\$0 00	\$200,000 00	\$0 01	\$0 00	\$200,000 01
Parks and Wildlife Foundation of Texas Post Office Box 191207 Dallas, TX 75219-8207 <i>Toward improvements for the Environmental Education Center at Sheldon Lake State Park in Harris County, Texas</i> \$ 500,000 00 2001	501c(3)	\$500,000 00	\$0 00	\$0 00	\$250,000 00	\$250,000 00
People with AIDS Coalition Houston Inc. 3400 Montrose, Suite 207 Houston, TX 77006 <i>Toward purchasing a new vehicle, to assist people living with HIV/AIDS to achieve independence and self-reliance</i> \$ 35,000 00 2002	501c(3)	\$0 00	\$35,000 00	\$0 00	\$35,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
People with AIDS Coalition Houston Inc. 3400 Montrose, Suite 207 Houston, TX 77006 <i>Toward programs to assist people living with HIV/AIDS to achieve independence and self-reliance</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$50,000 00	\$0 00
Peregrine Fund Inc., The 5668 West Flying Hawk Lane Boise, ID 83709 <i>Toward reintroduction of the northern Aplomado Falcon on private lands in south and west Texas</i> \$ 250,000 00 2000	501c(3)	\$100,000 00	\$0 00	\$0 00	\$100,000 00	\$0 00
Phi Beta Kappa Alumni of Greater Houston Post Office Box 25283 Houston, TX 77265 <i>Toward the Scholarship Fund</i> \$ 3,000 00 2002	501c(3)	\$0 00	\$3,000 00	\$0 00	\$3,000 00	\$0 00
Philanthropy Roundtable 1150 17th Street NW Suite 503 Washington, DC 20036 <i>Program support</i> \$ 15,000 00 2001	501c(3)	\$15,000 00	\$0 00	\$0 00	\$7,500 00	\$7,500 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Phoenix Outreach Youth Center Mission Inc. 2606 Gregg Street Houston, TX 77026 <i>Program support</i> \$ 50,000 00 2001	501c(3)	\$50,000 00	\$0 00	\$0 00	\$25,000 00	\$25,000 00
Planned Parenthood of Houston and Southeast Texas, Inc. 3601 Fannin Houston, TX 77004-3009 <i>Program support</i> \$ 150,000 00 2002	501c(3)	\$0 00	\$150,000 00	\$0 00	\$75,000 00	\$75,000 00
Population Resource Center 15 Roszel Road Princeton, NJ 08540 <i>Toward a three-year regional symposium on successful teen pregnancy prevention strategies for Texas and the Southwest</i> \$ 90,000 00 2000	501c(3)	\$30,000 00	\$0 00	\$0 00	\$30,000 00	\$0 00
Preservation Texas Inc. Post Office Box 12832 Austin, TX 78711 <i>Program support</i> \$ 60,000 01 2002	501c(3)	\$0 00	\$60,000 00	\$0 01	\$0 00	\$60,000 01

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Progressive Amateur Boxing Association, Inc. Post Office Box 88012 Houston, TX 77004 <i>Toward using competition and sports to promote self-esteem, discipline, and moral values among young people</i> \$ 100,000 00 2001	501c(3)	\$50,000 00	\$0 00	\$0 00	\$50,000 00	\$0 00
Project GRAD 6700 West Loop South, Suite 500 Bellaire, TX 77401 <i>Toward sustaining a multicomponent project to improve the academic achievement of students within five Houston Independent School District high school feeder patterns</i> \$ 500,000 00 2002	501c(3)	\$0 00	\$500,000 00	\$0 00	\$500,000 00	\$0 00
Project Row Houses Post Office Box 1011 Houston, TX 77251-1011 <i>Toward cultural, educational, and community service programs in Houston's inner-city Third Ward community</i> \$ 200,000 00 2001	501c(3)	\$100,000 00	\$0 00	\$0 00	\$100,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Project Row Houses Post Office Box 1011 Houston, TX 77251-1011 <i>Toward acquisition of property to further cultural, educational, and social service programs</i> \$ 250,000 01 2002	501c(3)	\$ 0 00	\$250,000 00	\$ 0 01	\$ 0 00	\$250,000 01
Reach Across Houston Post Office Box 38294 Houston, TX 77238-8294 <i>Toward a computer networking training program for welfare recipients and other low-income individuals</i> \$ 100,000 00 2001	501c(3)	\$50,000 00	\$ 0 00	\$ 0 00	\$50,000 00	\$ 0 00
Reach Unlimited, Inc. 12777 Jones Road, Suite 103 Houston, TX 77070 <i>Toward a capital campaign to ensure the provision of specialized resources and services which encourage personal development of adults with mental retardation</i> \$ 500,000 00 2000	501c(3)	\$500,000 00	\$ 0 00	\$ 0 00	\$ 0 00	\$500,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Re-Birth of Women in Texas, Inc. 799 Normandy Street #1203 Houston, TX 77015 <i>Toward acquisition of a building to house a program that provides disenfranchised women with basic survival needs</i> \$ 15,000 00 2001	501c(3)	\$15,000 00	\$0 00	\$0 00	\$15,000 00	\$0 00
Recording for the Blind & Dyslexic, Inc. 1314 West 45th Street Austin, TX 78756 <i>Toward expansion of programs to students with print disabilities in Houston schools</i> \$ 40,000 00 2001	501c(3)	\$40,000 00	\$0 00	\$0 00	\$20,000 00	\$20,000 00
Reedy Chapel A.M.E. Church 2015 Broadway Galveston, TX 77550 <i>Toward restoration and renovation of the first church of African Methodism in Texas</i> \$ 40,000 00 2002	501c(3)	\$0 00	\$40,000 00	\$0 00	\$40,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Resolution Forum, Inc. 1303 San Jacinto, Room 832 Houston, TX 77002 <i>Toward a pilot project to demonstrate how trained volunteer mediator-mentor teams can help reduce criminal recidivism and youth violence</i> \$ 30,000 00 2002	501c(3)	\$0 00	\$30,000 00	\$0 00	\$30,000 00	\$0 00
Reva's Petting Zoo 1422 Gentle Bend Missouri City, TX 77459 <i>Toward development of a therapeutic petting zoo</i> \$ 10,000 00 2001	501c(3)	\$10,000 00	\$0 00	\$0 00	\$10,000 00	\$0 00
William Marsh Rice University MS-1 6100 Main Street Houston, TX 77005-1892 <i>Toward a capital campaign for the enhancement of the Jesse H Jones Graduate School of Management</i> \$ 12,000,000 00 1998	501c(3)	\$4,000,000 00	\$0 00	\$0 00	\$2,000,000 00	\$2,000,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
William Marsh Rice University MS-1 6100 Main Street Houston, TX 77005-1892 Toward support of the Leadership Rice summer mentorship program for 2001 and 2002 four interns to be placed in nonprofit organizations throughout the city and one at Houston Endowment \$ 35,000 00 2001	501c(3)	\$17,500 00	\$0 00	\$0 00	\$17,500 00	\$0 00
William Marsh Rice University MS-1 6100 Main Street Houston, TX 77005-1892 Toward renovation of the Wiess House and Gardens \$ 500,000 00 2001	501c(3)	\$500,000 00	\$0 00	\$0 00	\$0 00	\$500,000 00
William Marsh Rice University MS-1 6100 Main Street Houston, TX 77005-1892 Toward a postdoctoral fellowship program in the Department of Sociology to support further research and dissemination of the Houston area survey \$ 140,000 00 2002	501c(3)	\$0 00	\$140,000 00	\$0 00	\$70,000 00	\$70,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
William Marsh Rice University MS-1 6100 Main Street Houston, TX 77005-1892 <i>Toward "Moving Beyond 'The War on Drugs,' " a conference on drug policy to be held at the Baker Institute</i> \$ 12,500 00 2002	501c(3)	\$0 00	\$12,500 00	\$0 00	\$12,500 00	\$0 00
William Marsh Rice University MS-1 6100 Main Street Houston, TX 77005-1892 <i>Toward funding summer internships at non-profit entities in the Houston/Harris County area for 15 first-year MBA students from the Jesse H Jones Graduate School of Management</i> \$ 100,000 00 2002	501c(3)	\$0 00	\$100,000 00	\$0 00	\$100,000 00	\$0 00
William Marsh Rice University MS-1 6100 Main Street Houston, TX 77005-1892 <i>Toward a research collaboration with Imperial College of Science, Technology, and Medicine in London, to strengthen Houston's capacities in biomedicine and biotechnology</i> \$ 250,000 00 2002	501c(3)	\$0 00	\$250,000 00	\$0 00	\$250,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
William Marsh Rice University MS-1 6100 Main Street Houston, TX 77005-1892 <i>Toward support of the Leadership Rice summer mentorship program for 2003, 2004, and 2005, and toward consultant support to develop the Leadership Certificate curriculum</i> \$ 67,500 01 2002	501c(3)	\$0 00	\$67,500 00	\$0 01	\$0 00	\$67,500 01
Rio Grande Radiation Treatment and Cancer Research Foundation, Inc. 101 West Expressway 83 McAllen, TX 78503 <i>Toward purchase of medical equipment, supplies and services, and providing critical staff needs of a children's pediatric and oncology clinic</i> \$ 450,000 00 2002		\$0 00	\$450,000 00	\$0 00	\$200,000 00	\$250,000 00
Rio Grande Rio Bravo Basin 109 North Oregon, Suite 617 El Paso, TX 79901 <i>Toward building a network of organizations and citizens concerned about surface water and riparian habitat in the Rio Grande Basin</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$25,000 00	\$25,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
River Oaks Baptist School 2300 Willowick Houston, TX 77027 <i>Toward the 2002-03 Private School Grant Program for professional development</i> \$ 17,000 00 2002	501c(3)	\$0 00	\$17,000 00	\$0 00	\$17,000 00	\$0 00
River Performing and Visual Arts Center, The 1475 West Gray Houston, TX 77019 <i>Toward a barrier-free, extracurricular arts enrichment program for children with disabilities and/or chronic illnesses</i> \$ 40,000 00 2002	501c(3)	\$0 00	\$40,000 00	\$0 00	\$20,000 00	\$20,000 00
Riverside General Hospital Post Office Box 8128 Houston, TX 77288-8128 <i>Toward a planning and fund development project to provide for staffing, training and grant writing resources, equipment and technical assistance</i> \$ 120,000 00 2001	501c(3)	\$50,000 00	\$0 00	\$0 00	\$50,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Robert M. Beren Academy 11333 Cliffwood Drive Houston, TX 77035-6011 <i>Toward the 2002-03 Private School Grant Program for professional development</i> \$ 31,900 00 2002	501c(3)	\$0 00	\$31,900 00	\$0 00	\$31,900 00	\$0 00
Rose, The South Green Medical Building 12700 N Featherwood, Suite 260 Houston, TX 77034 <i>Toward purchasing and renovating a facility to house a comprehensive breast health center for low-income women</i> \$ 500,000 00 2002	501c(3)	\$0 00	\$500,000 00	\$0 00	\$500,000 00	\$0 00
Rotary Club of Houston Foundation 8552 Katy Freeway, Suite 156 Houston, TX 77024 <i>Program support</i> \$ 10,000 00 2002	501c(3)	\$0 00	\$10,000 00	\$0 00	\$10,000 00	\$0 00
Rothko Chapel, The 1409 Sul Ross Houston, TX 77006 <i>Toward presentation of a concert by the group MUSIQUA</i> \$ 2,000 00 2002	501c(3)	\$0 00	\$2,000 00	\$0 00	\$2,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Rusk School Health Promotion Project 2805 Garrow Houston, Texas 77003-9482 <i>Program support for the Houston Collaborative School Based Health Promotion Project at Rusk Elementary School in the Houston Independent School District</i> \$ 225,000 00 2000	501c(3)	\$75,000 00	\$0 00	\$0 00	\$75,000 00	\$0 00
Rutherford B. H. Yates Museum, Inc., The Post Office Box 79425 Houston, TX 77279-9425 <i>Toward purchase of the nationally registered Pullum and Hamilton Homes</i> \$ 145,000 00 2002	501c(3)	\$0 00	\$145,000 00	\$0 00	\$145,000 00	\$0 00
S.H.A.P.E. Community Center Inc. Post Office Box 300326 Houston, TX 77230-0326 <i>Toward completion of the Harambee Renovation Project</i> \$ 271,000 00 2001	501c(3)	\$271,000 00	\$0 00	\$0 00	\$271,000 00	\$0 00
Salvage Vanguard Theater 1705 Guadalupe Street, Suite 301 Austin, TX 78701 <i>Program support</i> \$ 45,000 00 2000	501c(3)	\$30,000 00	\$0 00	\$0 00	\$15,000 00	\$15,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Salvation Army of Orange and Port Arthur, Texas, The 3155 Executive Boulevard, Suite 220 Beaumont, TX 77705 <i>Toward capital improvements for the facilities in Orange and Port Arthur</i> \$ 250,000 00 2000	501c(3)	\$250,000 00	\$0 00	\$0 00	\$0 00	\$250,000 00
Samaritan Counseling Center of the Bay Area 17555 El Camuno Real Suite 450 Houston, TX 77058 <i>Program support</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$25,000 00	\$25,000 00
San Antonio Public Library Foundation 315 East Commerce, Suite 201 San Antonio, TX 78205 <i>Toward an innovative three-year pilot program to reduce the rate of illiteracy in the San Antonio community</i> \$ 740,000 00 2000	501c(3)	\$170,000 00	\$0 00	\$0 00	\$170,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
San Fernando Cathedral Post Office Box 831078 San Antonio, TX 78283-1078 <i>Toward construction of the San Fernando Community Centre that will house community-based social services, health care, and educational programming</i> \$ 750,000 00 2001		\$750,000 00	\$0 00	\$0 00	\$0 00	\$750,000 00
San Jose Clinic 301 Hamulton Street Houston, TX 77002 <i>Program support for the downtown Houston and satellite clinic in Spring Branch</i> \$ 225,000 00 2001	501c(3)	\$150,000 00	\$0 00	\$0 00	\$0 00	\$150,000 00
San Marcos River Foundation, Inc. Post Office Box 1393 San Marcos, TX 78667-1393 <i>Toward projects to help protect the water quality and flow of the San Marcos River, its tributaries and the mainstream of the Guadalupe River, an area affecting 22 counties in south and central Texas including the Gulf Coast</i> \$ 75,000 00 2002	501c(3)	\$0 00	\$75,000 00	\$0 00	\$50,000 00	\$25,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Scenic Texas, Inc. 3015 Richmond Avenue, Suite 220 Houston, TX 77098 <i>Toward seed funding to initiative a statewide office and to maintain and expand operations for the Houston office</i> \$ 225,000 00 2000	501c(3)	\$75,000 00	\$0 00	\$0 00	\$75,000 00	\$0 00
Science Engineering Fair of Houston One Main Street Suite N-813 Houston, TX 77002 <i>Toward program costs for the annual Science Engineering Fair of Houston</i> \$ 15,000 00 2001	501c(3)	\$10,000 00	\$0 00	\$0 00	\$5,000 00	\$5,000 00
SEARCH 2505 Fannin Houston, TX 77002 <i>Toward providing housing and skill-building services for homeless persons</i> \$ 150,000 00 2001	501c(3)	\$100,000 00	\$0 00	\$0 00	\$50,000 00	\$50,000 00
SEARCH 2505 Fannin Houston, TX 77002 <i>Toward providing housing for and teaching self-sufficiency skills to homeless people</i> \$ 150,000 00 2002	501c(3)	\$0 00	\$150,000 00	\$0 00	\$150,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Second Baptist School Foundation Inc., The 6410 Woodway Houston, TX 77057 <i>Toward the 2002-03 Private School Grant Program for professional development</i> \$ 25,000 00 2002	501c(3)	\$0 00	\$25,000 00	\$0 00	\$25,000 00	\$0 00
SER-Jobs for Progress of the Texas Gulf Coast, Inc. 6615 Rookin Street Houston, TX 77074 <i>Toward programs to provide employment assistance and training for economically disadvantaged persons</i> \$ 20,000 00 2002	501c(3)	\$0 00	\$20,000 00	\$0 00	\$10,000 00	\$10,000 00
Serve Houston 6201 Bonhomme, Suite 290 Houston, TX 77036 <i>Program support</i> \$ 100,000 00 2001	501c(3)	\$50,000 00	\$0 00	\$0 00	\$50,000 00	\$0 00
The Seton Fund of the Daughters of Charity of St. Vincent de Paul 1201 West 38th Street Austin, TX 78705-1056 <i>Program support for the Seton Community Health Centers</i> \$ 500,000 00 2002	501c(3)	\$0 00	\$500,000 00	\$0 00	\$100,000 00	\$400,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Settlement Club 1600 Payton Gin Road Austin, TX 78758-6506 <i>Toward renovating living quarters for neglected, abused, delinquent, and/or emotionally troubled children</i> \$ 150,000 00 2002	501c(3)	\$0 00	\$150,000 00	\$0 00	\$150,000 00	\$0 00
Several Dancers Core 1404 Allston Houston, TX 70008 <i>Toward dance programs, residencies, and performances</i> \$ 20,000 00 2002	501c(3)	\$0 00	\$20,000 00	\$0 00	\$10,000 00	\$10,000 00
Shakespeare Globe Centre Southwest Inc., The School of Theatre University of Houston Houston, TX 77004 <i>Program support</i> \$ 30,000 00 2002	501c(3)	\$0 00	\$30,000 00	\$0 00	\$10,000 00	\$20,000 00
Sheltering Arms 3838 Aberdeen Way Houston, TX 77025 <i>Toward various elderly care programs</i> \$ 75,000 00 2002	501c(3)	\$0 00	\$75,000 00	\$0 00	\$50,000 00	\$25,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Shriners Hospitals for Children-Houston Unit 6977 Main Street Houston, TX 77030-3701 <i>Toward prosthetic costs for financially compromised patients in the Houston hospital</i> \$ 225,000 00 2000	501c(3)	\$75,000 00	\$0 00	\$0 00	\$75,000 00	\$0 00
Sickle Cell Association of the Texas Gulf Coast 2626 South Loop West Suite 245 Houston, TX 77054-2649 <i>Program support</i> \$ 10,000 00 2002	501c(3)	\$0 00	\$10,000 00	\$0 00	\$5,000 00	\$5,000 00
SIRE, Inc. Route 2, Box 56 Hockley, TX 77447 <i>Toward tuition supplements for individuals in the therapeutic riding program</i> \$ 15,000 00 2002	501c(3)	\$0 00	\$15,000 00	\$0 00	\$15,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Sisters Network 8787 Woodway Drive, Suite 4206 Houston, Texas 77063 <i>Toward program support to address breast cancer issues in the African-American community in Houston</i> \$ 100,000 00 2001	501c(3)	\$50,000 00	\$0 00	\$0 00	\$50,000 00	\$0 00
Small Steps Nurturing Center 1709 DePelchin Street Houston, TX 77007 <i>Toward construction of a second early childhood education facility in Houston's inner city</i> \$ 150,000 01 2002	501c(3)	\$0 00	\$150,000 00	\$0 01	\$0 00	\$150,000 01
Smithsonian Institution 750 9th Street NW, Suite 9200 Washington, DC 20560-0903 <i>Toward the Texas component for "El Rio," a bilingual, binational traveling exhibition on culture and environment in the Rio Grande/Rio Bravo Basin</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$50,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Society for the Performing Arts Jesse H Jones Hall 615 Louisiana Street Houston, TX 77002-2796 <i>Program support</i> \$ 150,000 00 2002	501c(3)	\$0 00	\$150,000 00	\$0 00	\$50,000 00	\$100,000 00
Society for the Performing Arts Jesse H Jones Hall 615 Louisiana Street Houston, TX 77002-2796 <i>Toward repair of damage caused by Tropical Storm Allison</i> \$ 75,000 00 2002	501c(3)	\$0 00	\$75,000 00	\$0 00	\$75,000 00	\$0 00
Society of St. Vincent de Paul Diocese Council 2403 Holcombe Boulevard Houston, TX 77021-2098 <i>Toward program support for social services to the needy</i> \$ 150,000 00 2002	501c(3)	\$0 00	\$150,000 00	\$0 00	\$50,000 00	\$100,000 00
Southeast Area Ministries Post Office Box 750158 Houston, TX 77275-0158 <i>Toward renovation and repair of the Client Service Building</i> \$ 25,000 00 2002	501c(3)	\$0 00	\$25,000 00	\$0 00	\$25,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Southeast Houston Community Development Corporation Post Office Box 3301 Houston, TX 77253 <i>Toward technology and program needs of the East Side Village Community Learning Center, a member of the Houston Literacy consortium</i> \$ 150,000 01 2002	501c(3)	\$0 00	\$150,000 00	\$0 01	\$0 00	\$150,000 01
Southern Methodist University Office of the President Post Office Box 750100 Dallas, TX 75275-0100 <i>Toward a state-of-the-art facility within the Division of Journalism</i> \$ 150,000 01 2002	501c(3)	\$0 00	\$150,000 00	\$0 01	\$0 00	\$150,000 01
Southwest Alternate Media Project 1519 West Main Houston, TX 77006 <i>Toward the Sixth Annual Gay & Lesbian Film Festival</i> \$ 10,000 00 2002	501c(3)	\$0 00	\$10,000 00	\$0 00	\$10,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Southwest Alternate Media Project 1519 West Main Houston, TX 77006 <i>Toward promoting the creation and appreciation of film, video, and new media as art forms</i> \$ 75,000 00 2002	501c(3)	\$0 00	\$75,000 00	\$0 00	\$25,000 00	\$50,000 00
Southwest Health Technology Foundation 1111 Bagby, Suite 2330 Houston, TX 77002 <i>Toward ongoing testing of the value of EEG Neurofeedback to treat drug and alcohol addiction, specifically in clients at the Open Door Mission</i> \$ 300,000 00 2001	501c(3)	\$200,000 00	\$0 00	\$0 00	\$100,000 00	\$100,000 00
Southwest Texas State University 601 University Drive San Marcos, TX 78666-4615 <i>Challenge grant toward endowing components of the Center for the Study of the Southwest</i> \$ 250,000 00 1999	501c(3)	\$250,000 00	\$0 00	\$0 00	\$250,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Southwest Texas State University 601 University Drive San Marcos, TX 78666-4615 <i>Toward the Central/South Texas ENLACE partnership</i> \$ 1,040,000 00 2001	501c(3)	\$520,000 00	\$0 00	\$0 00	\$0 00	\$520,000 00
Southwest Texas State University 601 University Drive San Marcos, TX 78666-4615 <i>To establish an endowed professorship in Southwestern Studies</i> \$ 250,000 00 2001	501c(3)	\$250,000 00	\$0 00	\$0 00	\$250,000 00	\$0 00
Southwest Texas State University 601 University Drive San Marcos, TX 78666-4615 <i>Program support for the Institute for Sustainable Freshwater Resources</i> \$ 500,000 00 2002	501c(3)	\$0 00	\$500,000 00	\$0 00	\$125,000 00	\$375,000 00
SPARK c/o Eleanor Tinsley Post Office Box 1562 Houston, TX 77251 <i>Toward constructing community parks on Houston's public school campuses</i> \$ 75,000 00 2002	501c(3)	\$0 00	\$75,000 00	\$0 00	\$25,000 00	\$50,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Spaulding for Children 8552 Katy Freeway, Suite 300 Houston, TX 77024 <i>Program support</i> \$ 150,000 00 2000	501c(3)	\$50,000 00	\$0 00	\$0 00	\$50,000 00	\$0 00
Spay-Neuter Assistance Program Inc. Post Office Box 70286 Houston, TX 77270 <i>Program support</i> \$ 100,000 00 2001	501c(3)	\$100,000 00	\$0 00	\$0 00	\$100,000 00	\$0 00
Special Pals Incorporated 3830 Greenhouse Road Houston, TX 77084 <i>Toward purchase of a mobile adoption/education unit</i> \$ 27,000 00 2002	501c(3)	\$0 00	\$27,000 00	\$0 00	\$27,000 00	\$0 00
Spring Independent School District 12470 Walters Road Houston, TX 77014 <i>Toward expansion of literacy and teen parenting programs to include a parenting class using the fatherhood curriculum provided by Texas Fragile Families, a support group for fathers, networking, evening family activities and citizenship classes</i> \$ 80,000 00 2000		\$40,000 00	\$0 00	\$0 00	\$40,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
St. Edward's University 3001 South Congress Avenue Austin, TX 78704-6489 <i>Toward the Austin ENLACE Partnership</i> \$ 342,000 00 2001	501c(3)	\$235,000 00	\$0 00	\$0 00	\$113,000 00	\$122,000 00
St. Francis de Sales School 8100 Roos Houston, TX 77036 <i>Toward the 2002-03 Private School Grant</i> <i>Program for professional development</i> \$ 5,301 00 2002	501c(3)	\$0 00	\$5,301 00	\$0 00	\$5,301 00	\$0 00
St. James Episcopal Church 3129 Southmore Boulevard Houston, TX 77004-6298 <i>Toward the 2002-03 Private School Grant</i> <i>Program for professional development</i> \$ 3,300 00 2002		\$0 00	\$3,300 00	\$0 00	\$3,300 00	\$0 00
St. Luke's Episcopal Health System Corporation 6900 Fannin, Suite 440 (MC 3-206) Houston, TX 77030 <i>Toward a collaboration between Communities</i> <i>in Schools Houston and St. Luke's Episcopal</i> <i>Hospital, to allow at-risk high school students</i> <i>to participate in a hospital internship</i> \$ 10,000 00 2002		\$0 00	\$10,000 00	\$0 00	\$10,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
St. Luke's Episcopal Health System Corporation 6900 Fannin, Suite 440 (MC 3-206) Houston, TX 77030 <i>Toward the cost of hiring a grant writer to prepare applications for nonprofit organizations applying for Federally Qualified Health Centers status</i> \$ 10,000 00 2002		\$0 00	\$10,000 00	\$0 00	\$10,000 00	\$0 00
St. Luke's Episcopal Hospital 6900 Fannin, Suite 440 (MC 3-206) Houston, TX 77030 <i>Program support for Incarnation Health Clinic, created to serve as a primary healthcare resource in a federally designated medically underserved community</i> \$ 150,000 00 2000	501c(3)	\$50,000 00	\$0 00	\$0 00	\$50,000 00	\$0 00
St. Mary's Catholic School 611 S W "A" Avenue Lawton, OK 73501 <i>Toward purchase of equipment, supplies, and resource material for the science program</i> \$ 15,000 00 2001	501c(3)	\$10,000 00	\$0 00	\$0 00	\$5,000 00	\$5,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
St. Mary's University One Camino Santa Maria San Antonio, TX 78228-8572 <i>Toward construction of the TeleCommunity Center, a facility which will expand opportunities for residents, local businesses, students, and non-profit agencies by expanding and enhancing information technology skills</i> \$ 250,000 00 2001	501c(3)	\$250,000 00	\$0 00	\$0 00	\$0 00	\$250,000 00
St. Paul's Methodist Foundation of Houston 5501 South Main Street Houston, TX 77004-6917 <i>Challenge grant toward the Jones Preservation Fund for the historic Saint Paul's United Methodist Church sanctuary</i> \$ 75,000 01 2002	501c(3)	\$0 00	\$75,000 00	\$0 01	\$0 00	\$75,000 01
St. Thomas High School 4500 Memorial Drive Houston, TX 77007-7332 <i>Toward the 2002-03 Private School Grant Program for professional development</i> \$ 10,500 00 2002	501c(3)	\$0 00	\$10,500 00	\$0 00	\$10,500 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Stages, Inc. 3201 Allen Parkway, Suite 101 Houston, TX 77019-1897 <i>Program support</i> \$ 150,000 00 2002	501c(3)	\$0 00	\$150,000 00	\$0 00	\$75,000 00	\$75,000 00
Star of Hope Mission 6897 Ardmore Street Houston, TX 77054 <i>Toward construction of the House of Hope, an addition to the Women and Family Emergency Shelter</i> \$ 500,000 00 2002	501c(3)	\$0 00	\$500,000 00	\$0 00	\$500,000 00	\$0 00
Stehlin Foundation for Cancer Research, The 1315 St Joseph Parkway Suite 1818 Houston, TX 77002 <i>Toward the Educational Scholarship Program</i> \$ 150,000 00 2001	509a(1)	\$100,000 00	\$0 00	\$0 00	\$50,000 00	\$50,000 00
Steven's House Post Office Box 131303 Houston, TX 77219-1303 <i>Toward transitional housing and support services for homeless HIV/AIDS infected persons</i> \$ 20,000 00 2001	501c(3)	\$20,000 00	\$0 00	\$0 00	\$20,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Strake Jesuit College Preparatory, Inc. 8900 Bellaire Boulevard Houston, TX 77036-4699 <i>Toward the 2002-03 Private School Grant Program for professional development</i> \$ 5,800 00 2002	501c(3)	\$0 00	\$5,800 00	\$0 00	\$5,800 00	\$0 00
Student Conservation Association, Inc. 1800 North Kent Street, Suite 102 Arlington, VA 22209 <i>Toward program activities of volunteers in and from Texas</i> \$ 75,000 00 2002	501c(3)	\$0 00	\$75,000 00	\$0 00	\$25,000 00	\$50,000 00
Su Casa de Esperanza Post Office Box 1333 Pharr, TX 78577-1333 <i>Program support</i> \$ 25,000 00 2001	501c(3)	\$10,000 00	\$0 00	\$0 00	\$10,000 00	\$0 00
Sunnyside-Up Inc. 4001 Corder, Suite 179 Houston, TX - <i>Toward a pilot on-site afterschool program to focus on academics, arts, and computer technology, and to encourage community and parental involvement</i> \$ 25,000 00 2002	501c(3)	\$0 00	\$25,000 00	\$0 00	\$25,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Ambunt Paid 2002	Ending Balance 2002
Susan G. Komen Breast Cancer Foundation, The Occidental Tower, 5005 LBJ Freeway Suite 250 Dallas, TX 75244 <i>Program support</i> \$ 10,000 00 2002	501c(3)	\$0 00	\$10,000 00	\$0 00	\$10,000 00	\$0 00
Sustainable Food Center Post Office Box 13323 Austin, TX 78711 <i>Toward "Transforming Local Food Systems,"</i> <i>an effort to meld the programs of two merged</i> <i>agencies to better meet the needs of</i> <i>under-nourished people in central Texas</i> \$ 60,000 00 2001	501c(3)	\$30,000 00	\$0 00	\$0 00	\$20,000 00	\$10,000 00
Synergos Institute Inc. 9 East 69th Street New York, NY 10021 <i>Toward the Texas component of the</i> <i>U.S./Mexico Border Philanthropy Initiative, a</i> <i>binational collaboration of eight private</i> <i>foundations to strengthen community</i> <i>philanthropy and foundations along the</i> <i>U S /Mexico border</i> \$ 225,000 00 2002	501c(3)	\$0 00	\$225,000 00	\$0 00	\$75,000 00	\$150,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Tandrea 12211 Fondren, Suite 703 Houston, TX 77035 <i>Toward "Able Woman" magazine, a publication that addresses the needs and interests of women with disabilities</i> \$ 10,000 00 2002	501c(3)	\$0 00	\$10,000 00	\$0 00	\$5,000 00	\$5,000 00
Taping for the Blind, Inc. 3935 Essex Lane Houston, TX 77027 <i>Toward new equipment and other upgrades to the operation and toward program support</i> \$ 30,000 00 2002	501c(3)	\$0 00	\$30,000 00	\$0 00	\$20,000 00	\$10,000 00
Target Hunger 2814 Quitman @ Highway 59 Houston, TX 77026 <i>Toward providing inner-city residents with food and self-improvement programs</i> \$ 100,000 01 2002	501c(3)	\$0 00	\$100,000 00	\$0 01	\$0 00	\$100,000 01
Teach for America Inc. 3801 Kirby Drive, Suite 344 Houston, TX 77098 <i>Toward recruitment, training, placement and support of Houston corps members</i> \$ 30,000 00 2002	501c(3)	\$0 00	\$30,000 00	\$0 00	\$30,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Technology for All Houston Inc. 3405 Edloe Street, Suite 300 Houston, TX 77027 <i>Toward a digital library with software applications and educational content, and to provide computer access to low-income children and their families</i> \$ 200,000 00 2001	501c(3)	\$100,000 00	\$0 00	\$0 00	\$100,000 00	\$0 00
Teen Health Center Inc. 4115 Avenue "O" Galveston, TX 77550 <i>Toward partial support of a mental health therapist for a school-based primary care and education system targeting at-risk adolescents</i> \$ 25,200 00 2001	501c(3)	\$12,600 00	\$0 00	\$0 00	\$12,600 00	\$0 00
Tejano Statue-Capitol Inc., The 501 Mockingbird Lane McAllen, TX 78501 <i>Toward erecting a Tejano monument on the State Capitol grounds</i> \$ 100,000 01 2002	501c(3)	\$0 00	\$100,000 00	\$0 01	\$0 00	\$100,000 01

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Telecommunications Entrepreneur Institute 3333 West Alabama, Suite 105 Houston, TX 77098 <i>Toward development of new computer use and internet training programs to reach students and parents in underserved communities</i> \$ 250,000 00 2001	501c(3)	\$125,000 00	\$0 00	\$0 00	\$125,000 00	\$0 00
Texans for Alternatives to Pesticides 3015 Richmond, Suite 270 Houston, TX 77098 <i>Program support</i> \$ 30,000 00 2002	501c(3)	\$0 00	\$30,000 00	\$0 00	\$30,000 00	\$0 00
Texas 4-H Youth Development Foundation 2473 TAMU College Station, TX 77843-2473 <i>Toward development of new learning activities for the Texas Junior Master Gardener Program</i> \$ 75,000 01 2002	501c(3)	\$0 00	\$75,000 00	\$0 01	\$0 00	\$75,000 01

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Texas A&M Foundation 401 George Bush Drive Texas A&M University College Station, TX 77840-2811 <i>Toward an endowment to support the College of Education's graduate and undergraduate scholarships, special centers, and faculty for a program to provide quality teachers for the greater Houston area</i> \$ 3,000,000 00 2000	501c(3)	\$1,000,000 00	\$0 00	\$0 00	\$1,000,000 00	\$0 00
Texas A&M Foundation 401 George Bush Drive Texas A&M University College Station, TX 77840-2811 <i>Toward a doctoral program in education administration for mid-career educators in Houston-area urban schools</i> \$ 260,000 00 2002	501c(3)	\$0 00	\$260,000 00	\$0 00	\$70,000 00	\$190,000 00
Texas A&M University 1246 TAMU College Station, TX 77843-1246 <i>Toward the 46th, 47th and 48th Student Conference on National Affairs</i> \$ 10,500 00 2001		\$3,500 00	\$0 00	\$0 00	\$0 00	\$3,500 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Texas A&M University System Health Science Center, The 1716 Briarcrest, Suite 702 Bryan, TX 77802 <i>Toward the Childhood Immunization Education Project and toward the Nutrition and Pregnancy Program</i> \$ 600,000 00 2000		\$200,000 00	\$0 00	\$0 00	\$200,000 00	\$0 00
The Texas A&M University System John B Connally Building, 7th Floor 301 Tarrow College Station, TX 77840-7896 <i>Toward the Community College Teaching Scholars Program, a component of the Texas A&M University System Regents' Initiative for Excellence in Education to increase the quality and quantity for teachers available to Texas public schools</i> \$ 4,627,350 00 2001		\$2,488,150 00	\$0 00	\$0 00	\$0 00	\$2,488,150 00
Texas A&M University-Corpus Christi 6300 Ocean Drive Corpus Christi, TX 78412 <i>Toward construction of the Math and Science Middle School Center portion of the Early Childhood Development Center</i> \$ 500,000 00 1999		\$500,000 00	\$0 00	\$0 00	\$0 00	\$500,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Texas Appleseed 512 East Riverside Drive, Suite 212 Austin, TX 78704 <i>Toward implementation of the Texas Fair Defense Act for indigent juveniles and mentally ill defendants</i> \$ 320,000 00 2002	501c(3)	\$0 00	\$320,000 00	\$0 00	\$197,000 00	\$123,000 00
Texas Architectural Foundation 816 Congress Avenue Suite 970 Austin, TX 78701-2443 <i>Jesse H Jones Scholarships in Architecture</i> \$ 42,000 00 2000	501c(3)	\$14,000 00	\$0 00	\$0 00	\$14,000 00	\$0 00
Texas Association of Museums 3939 Bee Caves Road, Building A Suite 1-B Austin, TX 78746 <i>Toward the 2003 annual meeting to be held in Houston</i> \$ 15,000 00 2002	501c(3)	\$0 00	\$15,000 00	\$0 00	\$15,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Texas Association of Partners in Education 400 West 15th Street, Suite 404 Austin, TX 78701-1654 <i>Toward workshops and conferences in Harris County public school districts which emphasize use of the developmental asset model to advance the well-being of adolescents and children in school communities</i> \$ 75,000 00 2001	501c(3)	\$50,000 00	\$0 00	\$0 00	\$25,000 00	\$25,000 00
Texas Business and Education Coalition 400 West 15th Street, Suite 404 Austin, TX 78701 <i>Toward sustaining and expanding Texas Scholars, a program to motivate students to complete the Recommended High School Program, in Houston Independent School District and surrounding ISDs</i> \$ 50,000 01 2002	501c(3)	\$0 00	\$50,000 00	\$0 01	\$0 00	\$50,000 01
Texas Center for Adolescent Rehabilitation & Education 6500 Mapleridge Houston, TX 77081 <i>Toward renovation of Clarewood Place and Tejas Home for Youth</i> \$ 25,000 00 2002	501c(3)	\$0 00	\$25,000 00	\$0 00	\$25,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Texas Center for Policy Studies, Inc. 44 East Avenue, Suite 306 Austin, TX 78701 <i>Toward follow-up work related to the Texas Environmental Profiles Web site project</i> \$ 80,000 00 2002	509a(1)	\$0 00	\$80,000 00	\$0 00	\$40,000 00	\$40,000 00
Texas Children's Hospital Post Office Box 300630 Houston, TX 77230-0630 <i>Toward the Building for Children campaign for expansion and capital improvements</i> \$ 4,000,000 00 2000	501c(3)	\$2,000,000 00	\$0 00	\$0 00	\$0 00	\$2,000,000 00
Texas Christian University TCU Box 297080 Fort Worth, TX 76129 <i>Toward graduate fellowships in the MBA/Ed D dual-degree program</i> \$ 345,000 00 2002	501c(3)	\$0 00	\$345,000 00	\$0 00	\$115,000 00	\$230,000 00
Texas Coalition for Conservation, The 8812 Mesa Drive Austin, Texas 78759 <i>Toward projects to ensure that Texas has sufficient park land and open space to meet the needs of future generations</i> \$ 125,000 00 2002	501c(3)	\$0 00	\$125,000 00	\$0 00	\$75,000 00	\$50,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Texas Commandery of the Naval Order Inc. 3303 Winding Lake Way Katy, TX 77450-5727 <i>Toward the 2002 national conference of the Naval Order of the United States, to be held in Houston</i> \$ 5,000 00 2002	501c(3)	\$0 00	\$5,000 00	\$0 00	\$5,000 00	\$0 00
Texas Committee on Natural Resources 3532 Bee Caves Road, Suite 110 Austin, TX 78746 <i>Toward campaign to protect severely threatened forest habitats in East Texas and to protect the Neches River</i> \$ 70,000 00 2002	501c(3)	\$0 00	\$70,000 00	\$0 00	\$35,000 00	\$35,000 00
Texas Cooperative Extension Contracts and Grants, The Agriculture Program 2147 TAMU College Station, TX 77843-2147 <i>Toward the water conservation and water quality project, " WaterSmart Landscaping for Houston "</i> \$ 150,000 00 2002		\$0 00	\$150,000 00	\$0 00	\$75,000 00	\$75,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Texas Council on Economic Education 1200 Jefferson Houston, TX 77002 <i>Toward providing Houston-area teachers with effective materials and innovative strategies to teach economics in middle school and high school</i> \$ 75,000 00 2001	501c(3)	\$50,000 00	\$0 00	\$0 00	\$25,000 00	\$25,000 00
Texas Council on Family Violence, Incorporated Post Office Box 161810 Austin, TX 78716 <i>Program support</i> \$ 100,000 00 2002	501c(3)	\$0 00	\$100,000 00	\$0 00	\$100,000 00	\$0 00
Texas Historical Foundation Post Office Box 50314 Austin, TX 78763 <i>Toward production of the documentary film "American Lynching Strange and Bitter Fruit "</i> \$ 75,000 00 2002	501c(3)	\$0 00	\$75,000 00	\$0 00	\$75,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Texas Institute for Behavioral Medicine and Neuropsychiatry Inc. 4500 Bissonnet, Suite 360 Bellaire, TX 77401 <i>Toward the Free Clinic for women and families dealing with emotional/behavioral problems due to breast cancer</i> \$ 45,000 00 2000	501c(3)	\$15,000 00	\$0 00	\$0 00	\$15,000 00	\$0 00
Texas Institute of Letters Post Box 9032 Wichita Falls, TX 76308 <i>Toward the Jesse H Jones Award for the "Best Texas Novel "</i> \$ 18,000 00 2000	501c(3)	\$12,000 00	\$0 00	\$0 00	\$6,000 00	\$6,000 00
Texas Institute of Letters Post Box 9032 Wichita Falls, TX 76308 <i>Toward the Dobie-Paisano Fellowships for writers</i> \$ 30,000 00 2000	501c(3)	\$20,000 00	\$0 00	\$0 00	\$10,000 00	\$10,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Texas Leadership Center 406 East 11th Street Austin, TX 78701 <i>Toward participation of superintendents, assistant superintendents, principals and assistant principals from Harris County in the Technology Academy</i> \$ 300,000 00 2000	501c(3)	\$100,000 00	\$0 00	\$0 00	\$100,000 00	\$0 00
Texas Liver Coalition One Riverway, Suet 2460 Houston, Texas 77056 <i>Program support</i> \$ 10,000 00 2001	501c(3)	\$10,000 00	\$0 00	\$0 00	\$5,000 00	\$5,000 00
Texas Low Income Housing Information Service 508 Powell Street Austin, TX 78703-5122 <i>Toward hiring a development director to address the affordable housing crisis in Houston and Texas</i> \$ 150,000 01 2002	501c(3)	\$0 00	\$150,000 00	\$0 01	\$0 00	\$150,000 01
Texas Marine Mammal Stranding Network 4700 Avenue U, Building 303 Galveston, TX 77551-5926 <i>Program support</i> \$ 50,000 00 2001	501c(3)	\$25,000 00	\$0 00	\$0 00	\$25,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Texas Nonprofit Management Assistance Network Inc. 99011-H 10 West, Suite 800 San Antonio, TX 78230 <i>Toward strengthening nonprofit agencies in Texas through a network of management and technical assistance providers</i> \$ 200,000 00 2001	501c(3)	\$100,000 00	\$0 00	\$0 00	\$0 00	\$100,000 00
Texas Principal Leadership Initiative 14205 Burnett Road, Suite 120 Austin, TX 78728 <i>Challenge grant toward establishing the Texas Principal Preparation Network, a statewide initiative to improve the pipeline of school leadership, by working with the fifty-five principal preparation programs in Texas</i> \$ 125,500 00 2002	501c(3)	\$0 00	\$125,500 00	\$0 00	\$77,500 00	\$48,000 00
Texas Public Broadcasting Association KAMU-TV/FM, TTVN Texas A&M University College Station, TX 77843 <i>Toward converting the State's fourteen public television stations to a digital infrastructure and developing a statewide interconnectivity</i> \$ 1,000,000 00 2002	501c(3)	\$0 00	\$1,000,000 00	\$0 00	\$500,000 00	\$500,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Texas Public Education Reform Foundation Post Office Box 489 Colleyville, Texas 76034 <i>Toward a statewide media campaign aimed at increasing the quality of Texas public schools</i> \$ 100,000 00 2002	501c(3)	\$0 00	\$100,000 00	\$0 00	\$50,000 00	\$50,000 00
Texas Settlement Trails Inc. Post Office Box 1132 Victoria, TX 77902 <i>Toward a regional effort to produce and implement educational exhibits, based on archaeological results and artifacts recovered from the LaBelle shipwreck and the French settlement of Fort St Louis</i> \$ 300,000 00 2002	501c(3)	\$0 00	\$300,000 00	\$0 00	\$150,000 00	\$150,000 00
Texas Southern University 3100 Cleburne Street Houston, TX 77004 <i>Toward the annual Renewable Energy and Environmental Protection Academy</i> \$ 150,000 00 2001		\$100,000 00	\$0 00	\$0 00	\$50,000 00	\$50,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Texas Southern University 3100 Cleburne Street Houston, TX 77004 <i>Toward the Texas Legislative Internship Program</i> \$ 270,000 00 2002		\$0 00	\$270,000 00	\$0 00	\$135,000 00	\$135,000 00
Texas Southern University 3100 Cleburne Street Houston, TX 77004 <i>Challenge grant toward an endowed chair in early childhood education</i> \$ 1,000,000 00 2002		\$0 00	\$1,000,000 00	\$0 00	\$1,000,000 00	\$0 00
Texas Southern University 3100 Cleburne Street Houston, TX 77004 <i>Program support for the debate team</i> \$ 5,000 00 2002		\$0 00	\$5,000 00	\$0 00	\$5,000 00	\$0 00
Texas Southern University 3100 Cleburne Street Houston, TX 77004 <i>Toward three graduate fellowships within the College of Education</i> \$ 306,000 01 2002		\$0 00	\$306,000 00	\$0 01	\$0 00	\$306,000 01

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Texas Southern University 3100 Cleburne Street Houston, TX 77004 <i>Toward infrastructure upgrades at the College of Education</i> \$ 432,000 00 2002		\$0 00	\$432,000 00	\$0 00	\$382,000 00	\$50,000 00
Texas Southern University 3100 Cleburne Street Houston, TX 77004 <i>Toward the College of Education dean's discretionary fund</i> \$ 200,000 00 2002		\$0 00	\$200,000 00	\$0 00	\$100,000 00	\$100,000 00
Texas State University System, The Thomas J Rusk Building, Suite 600 200 E 10th Street Austin, TX 78701-2407 <i>Toward the Texas State University System Novice Teacher Induction Program</i> \$ 2,750,000 00 2002		\$0 00	\$2,750,000 00	\$0 00	\$1,500,000 00	\$1,250,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Texas Tech Foundation Inc. Office of the Chancellor Box 42013 Lubbock, TX 79409-2013 <i>Toward scholarships for first generation college students, and transfer students from community, technical, or other four-year colleges</i> \$ 250,000 00 2002	501c(3)	\$0 00	\$250,000 00	\$0 00	\$125,000 00	\$125,000 00
Texas Tech Foundation Inc. Office of the Chancellor Box 42013 Lubbock, TX 79409-2013 <i>Toward scholarships for students in the schools of Medicine, Nursing, Pharmacy and Allied Health</i> \$ 250,000 00 2002	501c(3)	\$0 00	\$250,000 00	\$0 00	\$125,000 00	\$125,000 00
Texas Urban Forestry Council Inc. Post Office Box 15083 Austin, TX 78761-5083 <i>Program support</i> \$ 45,000 01 2002	501c(3)	\$0 00	\$45,000 00	\$0 01	\$0 00	\$45,000 01

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Theater LaB Houston Post Office Box 70755 Houston, TX 77270-0755 <i>Toward presenting innovative productions of contemporary plays</i> \$ 60,000 00 2002	501c(3)	\$0 00	\$60,000 00	\$0 00	\$20,000 00	\$40,000 00
Theatre Under the Stars Inc. 800 Bagby, Suite 200 Houston, TX 77002 <i>Toward bridge funding</i> \$ 500,000 00 2002	501c(3)	\$0 00	\$500,000 00	\$0 00	\$500,000 00	\$0 00
Theatre Under the Stars Inc. 800 Bagby, Suite 200 Houston, TX 77002 <i>Matching grant toward bridge funding</i> \$ 500,000 01 2002	501c(3)	\$0 00	\$500,000 00	\$0 01	\$0 00	\$500,000 01
Third Ward Redevelopment Council Inc. 5445 Almeda, Suite 503 Houston, TX 77004 <i>Toward construction of a baseball field</i> \$ 175,000 00 1998	501c(3)	\$175,000 00	\$0 00	\$0 00	\$0 00	\$175,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Thurgood Marshall Scholarship Fund 100 Park Avenue New York, NY 10017 <i>Toward scholarships designated for Greater Houston area students attending Thurgood Marshall Scholarship Fund member schools</i> \$ 75,000 00 2000	501c(3)	\$25,000 00	\$0 00	\$0 00	\$25,000 00	\$0 00
Toe Tappers 1763 West 34th Street Houston, TX 77018 <i>Program support of dance training for young people</i> \$ 10,000 01 2002	501c(3)	\$0 00	\$10,000 00	\$0 01	\$0 00	\$10,000 01
Travis County Domestic Violence and Sexual Assault Survival Center Post Office Box 19454 Austin, TX 78760 <i>Toward a statewide safety awareness program for people with disabilities</i> \$ 100,000 00 2002	501c(3)	\$0 00	\$100,000 00	\$0 00	\$50,000 00	\$50,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Trees for Houston Post Office Box 13096 Houston, TX 77219-3096 <i>Toward a project to plant 600 trees along South Main Street from Kirby Drive to Loop 610, toward maintenance and replacement of trees, and toward Phase II of a project to inventory and analyze significant trees for the economic and environmental benefit</i> \$ 350,000 00 2000	501c(3)	\$100,000 00	\$0 00	\$0 00	\$50,000 00	\$50,000 00
Trees for Houston Post Office Box 13096 Houston, TX 77219-3096 <i>Toward planting and maintaining trees along Navigation Avenue from Runnels Street to Harrisburg</i> \$ 250,000 00 2002	501c(3)	\$0 00	\$250,000 00	\$0 00	\$250,000 00	\$0 00
Trust for Public Land, The 116 New Montgomery, Fourth Floor San Francisco, CA 94105 <i>Toward program expansion to include conservation finance, research, education and outreach</i> \$ 250,000 00 2002	501c(3)	\$0 00	\$250,000 00	\$0 00	\$125,000 00	\$125,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Trust for Public Land, The 116 New Montgomery, Fourth Floor San Francisco, CA 94105 <i>Challenge grant toward the Capital Revolving Funds for land acquisition</i> \$ 500,000 00 2002	501c(3)	\$0 00	\$500,000 00	\$0 00	\$500,000 00	\$0 00
Turner Syndrome Society of the United States 14450 T C Jester, Suite 260 Houston, TX 77014 <i>Toward educating and supporting Turner syndrome teenage girls in the greater Houston/Harris County metropolitan area</i> \$ 5,000 00 2002	501c(3)	\$0 00	\$5,000 00	\$0 00	\$5,000 00	\$0 00
Turtle Island Restoration Network Post Office Box 400 Forest Knolls, CA 94933 <i>Toward establishing a field office in Texas dedicated to the conservation, protection, and restoration of wildlife and their habitats</i> \$ 100,000 00 2002	501c(3)	\$0 00	\$100,000 00	\$0 00	\$60,000 00	\$40,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
U. S. Naval Sea Cadet Corps Houston Division 1902 Old Spanish Trail Houston, TX 77054 <i>Toward a youth program for males and females to develop an interest and skill in basic seamanship, and to teach patriotism, courage, and self-reliance</i> \$ 30,000 00 2000	501c(3)	\$10,000 00	\$0 00	\$0 00	\$10,000 00	\$0 00
Ujima Inc. 12401 S Post Oak Houston, TX 77045 <i>Toward purchasing a passenger van to transport disadvantaged youth to developmental programs</i> \$ 25,000 00 2001	501c(3)	\$25,000 00	\$0 00	\$0 00	\$25,000 00	\$0 00
United Cerebral Palsy of Greater Houston, Inc. 4500 Bissonnet, Suite 340 Bellaire, TX 77401 <i>Toward expanding a learning and resource center for children with cerebral palsy and other developmental disabilities, to include home visitations</i> \$ 40,000 00 2002	501c(3)	\$0 00	\$40,000 00	\$0 00	\$25,000 00	\$15,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
United Negro College Fund 1235 North Loop West, Suite 1010 Houston, TX 77008-4707 <i>Program support</i> \$ 225,000 00 2002	501c(3)	\$0 00	\$225,000 00	\$0 00	\$75,000 00	\$150,000 00
United States Public Interest Research Group Education Fund 218 D Street, SE Washington, DC 20003 <i>Toward establishing a Texas Environmental Fellowship program</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$25,000 00	\$25,000 00
United Way of the Texas Gulf Coast Post Office Box 924507 Houston, TX 77292-4507 <i>Toward a new headquarters building and community resource center complex</i> \$ 3,000,000 00 2001	501c(3)	\$2,000,000 00	\$0 00	\$0 00	\$1,000,000 00	\$1,000,000 00
United Way of the Texas Gulf Coast Post Office Box 924507 Houston, TX 77292-4507 <i>Program support</i> \$ 800,000 00 2002	501c(3)	\$0 00	\$800,000 00	\$0 00	\$400,000 00	\$400,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
United Way of the Texas Gulf Coast Post Office Box 924507 Houston, TX 77292-4507 <i>Toward assistance for victims of the June 2001 Tropical Storm Allison</i> \$ 500,000 00 2002	501c(3)	\$0 00	\$500,000 00	\$0 00	\$500,000 00	\$0 00
University of Houston 212 E Cullen Building Houston, TX 77204-2018 <i>Toward funding major programs in The Honors College, The Law Center, and the African American Studies Program</i> \$ 2,000,000 00 1998		\$400,000 00	\$0 00	\$0 00	\$400,000 00	\$0 00
University of Houston 212 E Cullen Building Houston, TX 77204-2018 <i>Toward expansion and renovation of the M D Anderson Library</i> \$ 5,000,000 00 2000		\$5,000,000 00	\$0 00	\$0 00	\$5,000,000 00	\$0 00
University of Houston 212 E Cullen Building Houston, TX 77204-2018 <i>Toward the Mickey Leland Congressional Internship Program for 2002, 2003 and 2004</i> \$ 150,000 00 2001		\$80,000 00	\$0 00	\$0 00	\$0 00	\$80,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
University of Houston 212 E Cullen Building Houston, TX 77204-2018 <i>Toward graduate fellowships in the College of Education's Laboratory for Technology Innovation in Education</i> \$ 500,000 01 2002		\$0 00	\$500,000 00	\$0 01	\$0 00	\$500,000 01
University of Houston System Houston Shakespeare Festival UH School of Theatre Houston, TX 77204-5071 , <i>Toward the summer Houston Shakespeare Festival</i> \$ 30,000 00 2002	501c(3)	\$0 00	\$30,000 00	\$0 00	\$10,000 00	\$20,000 00
University of Houston 212 E Cullen Building Houston, TX 77204-2018 <i>Toward trustee development and education workshops for Texas college and university board members</i> \$ 240,000 00 2002		\$0 00	\$240,000 00	\$0 00	\$80,000 00	\$160,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
University of Houston Clear Lake 2700 Bay Area Boulevard Houston, TX 77058-1098 <i>Challenge grant toward endowed scholarships for underrepresented students in the Success Through Education Program (STEP)</i> \$ 1,500,000 00 2000		\$750,000 00	\$0 00	\$0 00	\$0 00	\$750,000 00
University of Houston System 212 E Cullen Building Houston, TX 77204-2018 <i>Toward conducting a one-year assessment of the novice teacher retention for math and science teachers in the Houston metropolitan area</i> \$ 113,000 00 2002		\$0 00	\$113,000 00	\$0 00	\$113,000 00	\$0 00
University of Houston-Downtown One Main Street Houston, TX 77002-1001 <i>Toward a Master of Arts in Teaching degree program in the Department of Urban Education</i> \$ 390,000 00 2001		\$260,000 00	\$0 00	\$0 00	\$130,000 00	\$130,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
University of Houston-Downtown One Main Street Houston, TX 77002-1001 <i>Toward enhancements to the Learners Community, a comprehensive learning community program to increase academic persistence and success during the first two years of college</i> \$ 703,000 00 2002		\$0 00	\$703,000 00	\$0 00	\$134,000 00	\$569,000 00
University of Houston-Downtown One Main Street Houston, TX 77002-1001 <i>Toward the Jesse H Jones Academic Institute, a program to reduce dropout rates and increase college attendance among high school students</i> \$ 441,000 00 2002		\$0 00	\$441,000 00	\$0 00	\$216,000 00	\$225,000 00
University of Houston-Victoria 3007 N Ben Wilson Victoria, TX 77901-5731 <i>Toward program support to expand Access to Success, a program to assist certified teachers' aides who want to complete their educational degrees and become certified teachers</i> \$ 225,000 00 2001		\$75,000 00	\$0 00	\$0 00	\$75,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
University of Texas at Austin, The Post Office Box T Austin, TX 78713-8920 <i>Toward various programs to enhance undergraduate education, use technology to promote public access to UT resources, and to advance the arts in Texas</i> \$ 375,000 00 2001		\$375,000 00	\$0 00	\$0 00	\$375,000 00	\$0 00
University of Texas at Austin, The Post Office Box T Austin, TX 78713-8920 <i>Toward a collaborative project to help develop creative, solid, and significant new interpretative projects for Texas historic sites</i> \$ 135,000 00 2002		\$0 00	\$135,000 00	\$0 00	\$45,000 00	\$90,000 00
University of Texas at Austin, The Post Office Box T Austin, TX 78713-8920 <i>Toward the educational outreach component of the Shakespeare at Winedale program</i> \$ 75,000 01 2002		\$0 00	\$75,000 00	\$0 01	\$0 00	\$75,000 01

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
University of Texas at Austin, The Post Office Box T Austin, TX 78713-8920 <i>Toward creating a K-12 component of the UT Digital Knowledge Gateway, which will serve as the initial pilot of the initiative</i> \$ 2,000,000 00 2002		\$0 00	\$2,000,000 00	\$0 00	\$1,000,000 00	\$1,000,000 00
University of Texas at Brownsville and Texas Southmost College, The 80 Fort Brown Brownsville, TX 78520 <i>Toward the Brownsville Alliance for Science Education, an ENLACE site</i> \$ 940,000 00 2001		\$470,000 00	\$0 00	\$0 00	\$0 00	\$470,000 00
University of Texas at El Paso, The El Paso, TX 79968-0500 <i>Toward renovation of Seamon Hall, to provide additional space for programs in the Art Department and an enlarged public gallery</i> \$ 500,000 00 2002		\$0 00	\$500,000 00	\$0 00	\$500,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
University of Texas at San Antonio, The Office of the President 6900 North Loop 1604 West San Antonio, TX 78249-0601 <i>Toward a challenge grant to establish an endowed chair in Biotechnology-Genomics/Structural Biology</i> \$ 250,000 00 2001		\$250,000 00	\$0 00	\$0 00	\$0 00	\$250,000 00
University of Texas Health Center at Tyler, The 11937 US Highway 271 Tyler, TX 75708-3154 <i>Toward a facility to house Northeast Texas Consortium (NETnet), a collaborative of 15 colleges & universities, 17 independent school districts & 10 nonprofit hospitals, to distribute technology-enhanced education to a 50-county region of rural East TX</i> \$ 199,950 00 2002		\$0 00	\$199,950 00	\$0 00	\$199,950 00	\$0 00
University of Texas Health Science Center at San Antonio, The 7703 Floyd Curl Drive San Antonio, TX 78229-3900 <i>Toward acquisition and installation of equipment for the biomedical research program</i> \$ 999,943 41 2000		\$0 00	\$0 00	(\$56 59)	(\$56 59)	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
University of Texas Health Science Center at San Antonio, The 7703 Floyd Curl Drive San Antonio, TX 78229-3900 <i>Challenge grant toward two master of science degree programs for K-12 teachers, one in physiology and a second in microbiology</i> \$ 300,000 00 2000		\$300,000 00	\$0 00	\$0 00	\$0 00	\$300,000 00
University of Texas M. D. Anderson Cancer Center, The 1515 Holcombe Boulevard Houston, TX 77030 <i>Toward institutional research programs</i> \$ 5,000,000 00 1998		\$1,000,000 00	\$0 00	\$0 00	\$500,000 00	\$500,000 00
University of Texas M. D. Anderson Cancer Center, The 1515 Holcombe Boulevard Houston, TX 77030 <i>Toward the Center for Research on Minority Health, to increase the number of researchers addressing the disproportionate burden of cancer on minority and medically underserved populations</i> \$ 760,000 00 2002		\$0 00	\$760,000 00	\$0 00	\$420,000 00	\$340,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
University of Texas M. D. Anderson Cancer Center, The 1515 Holcombe Boulevard Houston, TX 77030 <i>Toward construction of the George and Cynthia Mitchell Basic Sciences Research Building</i> \$ 1,000,000 00 2002		\$0 00	\$1,000,000 00	\$0 00	\$1,000,000 00	\$0 00
The University of Texas-Pan American 1201 West University Drive Edinburg, TX 78539-2999 <i>Toward the Pre-Medical Honors Program, to prepare students to meet the critical medical needs of the Lower Rio Grande Valley</i> \$ 750,000 01 2002		\$0 00	\$750,000 00	\$0 01	\$0 00	\$750,000 01
University of Texas-Houston Health Science Center, The 7000 Fannin Suite 1700 Houston, TX 77030 <i>Program support for the K I N D E R x Clinic, a comprehensive healthcare facility for children exposed to drugs, alcohol and/or HIV during pregnancy</i> \$ 75,000 00 2000		\$25,000 00	\$0 00	\$0 00	\$25,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
University of Texas-Houston Health Science Center, The 7000 Fannin Suite 1700 Houston, TX 77030 <i>Toward the capital campaign for the Institute of Molecular Medicine for the Prevention of Human Diseases</i> \$ 6,000,000 01 2002		\$0 00	\$6,000,000 00	\$0 01	\$0 00	\$6,000,000 01
University of the Incarnate Word 4301 Broadway San Antonio, TX 78209 <i>Toward renovation and expansion of the Science Hall</i> \$ 500,000 00 1999		\$500,000 00	\$0 00	\$0 00	\$0 00	\$500,000 00
Upper Kirby District Foundation 3015 Richmond, Suite 200 Houston, TX 77098 <i>Toward improvements to Levy Park, an urban park in a high-density commercial and residential area of Houston</i> \$ 150,000 00 2002	501c(3)	\$0 00	\$150,000 00	\$0 00	\$150,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Urban Harvest Inc. Post Office Box 980460 Houston, TX 77098-0460 <i>Toward developing and maintaining community gardens and orchards, particularly in low-income areas</i> \$ 70,000 00 2001	501c(3)	\$35,000 00	\$0 00	\$0 00	\$35,000 00	\$0 00
Valley Land Fund Inc. 24000 North 10th Street, Suite A McAllen, TX 78501 <i>Toward creation of The South Padre Island Migratory Bird Sanctuary</i> \$ 60,000 00 2001	501c(3)	\$60,000 00	\$0 00	\$0 00	\$60,000 00	\$0 00
Valley Initiative for Development and Advancement 1715 East Pike Boulevard Weslaco, TX 78596 <i>Toward a collaborative effort, the Rio Grande Valley Nursing Enrichment Project</i> \$ 200,000 00 2002	501c(3)	\$0 00	\$200,000 00	\$0 00	\$80,000 00	\$120,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Victoria Performing Arts Center Inc. One O'Connor Plaza Suite 1100 Victoria, TX 77901-6549 <i>Toward creation of a performing arts center in downtown Victoria</i> \$ 100,000 00 2000		\$100,000 00	\$0 00	\$0 00	\$100,000 00	\$0 00
Visitation Hospitality House of San Antonio 945 West Huisache San Antonio, TX 78201 <i>Toward providing educational and employment services to domestic violence victims through a collaborative of Houston-area agencies</i> \$ 20,000 00 2002	501c(3)	\$0 00	\$20,000 00	\$0 00	\$20,000 00	\$0 00
Vita Living Inc. Post Office Box 773073 Houston, TX 77215-3073 <i>Program support for a facility serving children and adults who have developmental disabilities</i> \$ 75,000 00 2001	501c(3)	\$25,000 00	\$0 00	\$0 00	\$0 00	\$25,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Voices Breaking Boundaries Post Office Box 541247 Houston, TX 77254-1247 <i>Toward various programs and expenses of promoting and creating diversity in the arts, to reflect Houston's population</i> \$ 30,000 00 2002	501c(3)	\$0 00	\$30,000 00	\$0 00	\$10,000 00	\$20,000 00
Volunteer Houston 3033 Chimney Rock, Suite 460 Houston, TX 77056 <i>Toward expanding programs and strengthening infrastructure</i> \$ 60,000 00 2002	501c(3)	\$0 00	\$60,000 00	\$0 00	\$30,000 00	\$30,000 00
Volunteer Interfaith Caregivers-Southwest 9595 Braes Bayou Houston, TX 77074 <i>Toward the salary of the director of a program to enable the frail elderly and health impaired to live independently</i> \$ 50,000.00 2001	501c(3)	\$50,000 00	\$0 00	\$0 00	\$25,000 00	\$25,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
W. Leo Daniels Towers, Inc. 8826 Harrell Houston, TX 77093 <i>Toward helping handicapped residents maintain an independent life by offering nutrition, housekeeping, and personal-care services</i> \$ 75,000 00 2001	501c(3)	\$50,000 00	\$0 00	\$0 00	\$25,000 00	\$25,000 00
W. Oscar Neuhaus Memorial Foundation - Neuhaus Education Center, The 4433 Bissonnet Bellaire, TX 77401-3233 <i>Toward enhancing interactive video instruction capacity, in order to deliver staff development thoroughout the state, and toward upgrades to technology infrastructure</i> \$ 200,000 00 2002	501c(3)	\$0 00	\$200,000 00	\$0 00	\$200,000 00	\$0 00
Washington on Westcott Round-About Initiative Inc. Post Office Box 131834 Houston, TX 77219 <i>Toward project planning and coordination of a public/private partnership to redevelop and beautify a traffic circle at the corner of Washington Avenue and Westcott Street near the east entrance to Memorial Park.</i> \$ 75,000 00 2001	501c(3)	\$25,000 00	\$0 00	\$0 00	\$25,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
We Care About Kids Post Office Box 10441 Houston, TX 77206 <i>Toward operational support for a meals-on-wheels program for low-income children</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$0 00	\$50,000 00
We Care About Kids Post Office Box 10441 Houston, TX 77206 <i>Toward a collaboration home-health project with a strong emphasis on immunizations and bilingual health education</i> \$ 0 00 2002	501c(3)	\$0 00	\$75,000 00	(\$75,000 00)	\$0 00	\$0 00
Wesley Community Center, Inc. 1410 Lee Street Houston, TX 77009-8299 <i>Toward children and youth programs, and family emergency assistance</i> \$ 100,000 01 2002	501c(3)	\$0 00	\$100,000 00	\$0 01	\$0 00	\$100,000 01

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
West Houston Community Center Inc. 14100 Memorial Drive Houston, Texas 77079 <i>Challenge grant toward construction of a facility to house counseling and recovery programs</i> \$ 100,000 00 1999	501c(3)	\$100,000 00	\$0 00	\$0 00	\$100,000 00	\$0 00
Westbury Christian School 10420 Hillcroft Houston, TX 77096-9946 <i>Toward the 2002-03 Private School Grant Program for professional development</i> \$ 11,300 00 2002	501c(3)	\$0 00	\$11,300 00	\$0 00	\$11,300 00	\$0 00
Westland Family YMCA 10402 Fondren Houston, TX 77096 <i>Toward the Summer and After School Outreach Program for at-risk youth at the Willows Apartments</i> \$ 75,000 00 2001	501c(3)	\$25,000 00	\$0 00	\$0 00	\$25,000 00	\$0 00
Westview School Inc., The 1900 Kersten Drive Houston, TX 77043-3125 <i>Program support for children with special needs</i> \$ 50,000 00 2001	501c(3)	\$25,000 00	\$0 00	\$0 00	\$25,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Westview School Inc., The 1900 Kersten Drive Houston, TX 77043-3125 <i>Toward the 2002-03 Private School Grant Program for professional development \$ 9,700 00 2002</i>	501c(3)	\$0 00	\$9,700 00	\$0 00	\$9,700 00	\$0 00
Wildlife Rescue and Rehabilitation, Inc. Post Office Box 1157 Boerne, TX 78006 <i>Program support \$ 75,000 00 2002</i>	501c(3)	\$0 00	\$75,000 00	\$0 00	\$50,000 00	\$25,000 00
William A. Lawson Institute for Peace and Prosperity 5445 Almeda, Suite 505 Houston, TX 77004 <i>Program support for a middle school for inner city boys in the Third Ward \$ 10,000 00 2002</i>	501c(3)	\$0 00	\$10,000 00	\$0 00	\$10,000 00	\$0 00
Women Opting for More Affordable Housing Now Inc. Post Office Box 571898 Houston, TX 77257-1898 <i>Toward construction of transitional housing for women and children leaving abusive situations \$ 200,000 00 2001</i>	501c(3)	\$200,000 00	\$0 00	\$0 00	\$0 00	\$200,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Women Together Foundation Inc. 420 North 21st Street McAllen, TX 78501 <i>Toward construction and operation of transitional housing for victims of domestic violence</i> \$ 150,000 00 2001	501c(3)	\$150,000 00	\$0 00	\$0 00	\$150,000 00	\$0 00
Women's Home, The 607 Westheimer Houston, TX 77006-3915 <i>Toward expansion of residential services for women struggling with mental illness and substance abuse</i> \$ 60,000 00 2002	501c(3)	\$0 00	\$60,000 00	\$0 00	\$30,000 00	\$30,000 00
Women's Museum: An Institute for the Future, The 3800 Parry Avenue Dallas, TX 75226 <i>Toward the exhibition "The American Women's Movement--Looking Back--Moving Forward "</i> \$ 50,000 00 2002	501c(3)	\$0 00	\$50,000 00	\$0 00	\$50,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Women's Philanthropy Institute Inc. 6314 Odana Road, Suite 1 Madison, WI 53719 <i>Toward a national conference on women and philanthropy to be held in Dallas, Texas</i> \$ 5,000 00 2002	501c(3)	\$0 00	\$5,000 00	\$0 00	\$5,000 00	\$0 00
Woodlands Center for the Performing Arts, The 2005 Lake Robbins Drive The Woodlands, TX 77380 <i>Toward an arts-in-education program in public schools</i> \$ 70,000 00 2002	501c(3)	\$0 00	\$70,000 00	\$0 00	\$35,000 00	\$35,000 00
Woodrow Wilson International Center for Scholars, The One Woodrow Wilson Plaza 1300 Pennsylvania Avenue Washington, DC 20004-3027 <i>Program support</i> \$ 10,000 00 2002	501c(3)	\$0 00	\$10,000 00	\$0 00	\$10,000 00	\$0 00
Writers In The Schools 1523 West Main Houston, TX 77006 <i>Toward program support and development of the new national writing alliance</i> \$ 225,000 00 2001	501c(3)	\$150,000 00	\$0 00	\$0 00	\$75,000 00	\$75,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Young Audiences, Inc. of Houston 2515 West Main, Suite 500 Houston, TX 77098-3252 <i>Toward educating children through the arts</i> \$ 75,000 00 2002	501c(3)	\$0 00	\$75,000 00	\$0 00	\$25,000 00	\$50,000 00
Young Life Greater Houston Region 5603 FM 1960 West, Suite 206 Houston, TX 77069 <i>Toward the Houston Metro Young Life initiative to establish Young Life clubs for boys and girls in schools throughout Houston, particularly those in disadvantaged neighborhoods</i> \$ 225,000 00 2002	501c(3)	\$0 00	\$225,000 00	\$0 00	\$100,000 00	\$125,000 00
Young Men's Christian Association of the Greater Houston Area, The 1600 Louisiana, 2nd Floor Houston, TX 77002 <i>Toward construction of two new branches in underserved areas</i> \$ 825,000 00 2001	501c(3)	\$825,000 00	\$0 00	\$0 00	\$275,000 00	\$550,000 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Young Men's Christian Association of the Greater Houston Area, The 1600 Louisiana, 2nd Floor Houston, TX 77002 <i>Toward providing young students with day camp scholarships and afterschool care and enrichment programs</i> \$ 100,000 00 2002	501c(3)	\$0 00	\$100,000 00	\$0 00	\$50,000 00	\$50,000 00
Youth Advocates Incorporated 4865 Gulf Freeway Houston, TX 77023 <i>Toward a youth-centered model for improving the lives of difficult to serve young people</i> \$ 35,000 00 2002	501c(3)	\$0 00	\$35,000 00	\$0 00	\$35,000 00	\$0 00
Youth-Reach Houston Inc. Post Office Box 9631 Houston, TX 77213 <i>Toward construction of staff housing for a foster home for troubled boys</i> \$ 100,000 00 2002	501c(3)	\$0 00	\$100,000 00	\$0 00	\$100,000 00	\$0 00
Youth-Reach Houston Inc. Post Office Box 9631 Houston, TX 77213 <i>Program support for a foster home for troubled boys</i> \$ 20,000 00 2002	501c(3)	\$0 00	\$20,000 00	\$0 00	\$20,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Zina Garrison All Court Tennis Academy 12335 Kingside, No. 106 Houston, TX 77024-4116 Toward a youth athletic program. \$ 10,000.00 2002	501c(3)	\$0.00	\$10,000.00	\$0.00	\$10,000.00	\$0.00
Grand Total (664 Items)		<u>\$56,573,950.00</u>	<u>\$64,075,365.00</u>	<u>(\$325,056.01)</u>	<u>\$64,694,458.41</u>	<u>\$55,629,800.58</u>
Cancellations			(\$325,000.00)	\$325,000.00		
Refunds				\$ 56.59	\$ 56.59	
Rounding Adjustments				(\$.58)		(\$.58)
Grand Total-Regular Grants		<u>\$56,573,950.00</u>	<u>\$63,750,365.00</u>	<u>0.00</u>	<u>\$64,694,515.00</u>	<u>\$55,629,800.00</u>

Schedule of Appropriations and Payments

Fiscal Year 2002

for Matching Gifts

12/31/02

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
1894 Inc. 2020 Postoffice Street Galveston, TX 77550 \$ 350 00 2002	501c(3)	\$0 00	\$350 00	\$0 00	\$350 00	\$0 00
AIDS Foundation Houston, Inc. 3202 Wesleyan Annex Houston, TX 77027 \$ 50 00 2002	501c(3)	\$0 00	\$50 00	\$0 00	\$50 00	\$0 00
AIDS Foundation Houston, Inc. 3202 Wesleyan Annex Houston, TX 77027 \$ 1,640 00 2002	501c(3)	\$0 00	\$1,640 00	\$0 00	\$1,640 00	\$0 00
AIDS Foundation Houston, Inc. 3202 Wesleyan Annex Houston, TX 77027 \$ 150 00 2002	501c(3)	\$0 00	\$150 00	\$0 00	\$150 00	\$0 00
AIDS Research Consortium of Houston dba The Center for AIDS Post Office Box 66306 Houston, TX 77266-6306 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
AIDS Research Consortium of Houston dba The Center for AIDS Post Office Box 66306 Houston, TX 77266-6306 \$ 300 00 2002	501c(3)	\$0 00	\$300 00	\$0 00	\$300 00	\$0 00
AIDS Research Consortium of Houston dba The Center for AIDS Post Office Box 66306 Houston, TX 77266-6306 \$ 1,000 00 2002	501c(3)	\$0 00	\$1,000 00	\$0 00	\$1,000 00	\$0 00
American Cancer Society Inc. Post Office Box 102454 Atlanta, GA 30368-2454 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00
American Cancer Society Inc. 1750 17th Street, Suite A Sarasota, FL 34234 \$ 200 00 2002		\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
American Cancer Society Inc. 1750 17th Street, Suite A Sarasota, FL 34234 \$ 50 00 2002		\$0 00	\$50 00	\$0 00	\$50 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
American Cancer Society Inc. 1750 17th Street, Suite A Sarasota, FL 34234 \$ 50 00 2002		\$0 00	\$50 00	\$0 00	\$50 00	\$0 00
American Cancer Society Inc., Texas Division Area IV Office Post Office Box 570127 Houston, TX 77257-0127 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00
American Leadership Forum 3101 Richmond Avenue Suite 140 Houston, TX 77098 \$ 450 00 2002	501c(3)	\$0 00	\$450 00	\$0 00	\$450 00	\$0 00
American Leadership Forum 3101 Richmond Avenue Suite 140 Houston, TX 77098 \$ 450 00 2002	501c(3)	\$0 00	\$450 00	\$0 00	\$450 00	\$0 00
American Leadership Forum 3101 Richmond Avenue Suite 140 Houston, TX 77098 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
American National Red Cross, National Headquarters National Headquarters 430 17th Street, N W Washington, DC 20006 \$ 70 00 2002	501c(3)	\$0 00	\$70 00	\$0 00	\$70 00	\$0 00
Amigos de las Americas 5618 Star Lane Houston, TX 77057 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
Amyotrophic Lateral Sclerosis Associaiton ALSA North Texas Chapter 2100 N Highway 360, Suite 1900 Grand Prairie, TX 75050 \$ 50 00 2002	501c(3)	\$0 00	\$50 00	\$0 00	\$50 00	\$0 00
Annunciation Orthodox School 3600 Yoakum Boulevard Houston, TX 77006 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
Assistance Fund, The 1116 Jackson Boulevard Houston, TX 77006 \$ 650 00 2002	501c(3)	\$0 00	\$650 00	\$0 00	\$650 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Assistance Fund, The 1116 Jackson Boulevard Houston, TX 77006 \$ 700 00 2002	501c(3)	\$0 00	\$700 00	\$0 00	\$700 00	\$0 00
Association for Community Television 4343 Elgin Houston, TX 77204-0008 \$ 80 00 2002	501c(3)	\$0 00	\$80 00	\$0 00	\$80 00	\$0 00
Association for Community Television 4343 Elgin Houston, TX 77204-0008 \$ 80 00 2002	501c(3)	\$0 00	\$80 00	\$0 00	\$80 00	\$0 00
Association for Community Television 4343 Elgin Houston, TX 77204-0008 \$ 448 00 2002	501c(3)	\$0 00	\$448 00	\$0 00	\$448 00	\$0 00
Aurora Picture Show 800 Aurora Street Houston, TX 77009 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Aurora Picture Show 800 Aurora Street Houston, TX 77009 \$ 620 00 2002	501c(3)	\$0 00	\$620 00	\$0 00	\$620 00	\$0 00
Aurora Picture Show 800 Aurora Street Houston, TX 77009 \$ 310 00 2002	501c(3)	\$0 00	\$310 00	\$0 00	\$310 00	\$0 00
Austin Community Foundation for the Capital Area Austin, TX 78703 \$ 3,000 00 2002	501c(3)	\$0 00	\$3,000 00	\$0 00	\$3,000 00	\$0 00
Austin Nature and Science Center 301 Nature Center Drive Austin, TX 78746 \$ 200 00 2002		\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
Avon Old Farms School Inc. 500 Old Farm Road Avon, CT 06001-9930 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Avon Products Foundation, Inc. 135 S La Salle, Dept 7380 Chicago, Illinois 60674-7380 \$ 300 00 2002	501c(3)	\$0 00	\$300 00	\$0 00	\$300 00	\$0 00
Baylor College of Medicine One Baylor Plaza, Suite 143A Houston, TX 77030-3498 \$ 10,000 00 2002	501c(3)	\$0 00	\$10,000 00	\$0 00	\$10,000 00	\$0 00
Bayou Preservation Association, Inc. Post Office Box 131563 Houston, TX 77219-1563 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00
Be An Angel Fund, Inc. T H Rogers School 5840 San Felipe Houston, TX 77057 \$ 320 00 2002	501c(3)	\$0 00	\$320 00	\$0 00	\$320 00	\$0 00
Bering Omega Community Services Post Office Box 540517 Houston, TX 77254-0517 \$ 1,200 00 2002	501c(3)	\$0 00	\$1,200 00	\$0 00	\$1,200 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Bering Omega Community Services Post Office Box 540517 Houston, TX 77254-0517 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
Big Brothers Big Sisters of Southeast Texas 6437 High Star Houston, TX 77074 \$ 300 00 2002	501c(3)	\$0 00	\$300 00	\$0 00	\$300 00	\$0 00
Big Brothers Big Sisters of Southeast Texas 6437 High Star Houston, TX 77074 \$ 50 00 2002	501c(3)	\$0 00	\$50 00	\$0 00	\$50 00	\$0 00
Big Brothers Big Sisters of Southeast Texas 6437 High Star Houston, TX 77074 \$ 50 00 2002	501c(3)	\$0 00	\$50 00	\$0 00	\$50 00	\$0 00
Big Brothers Big Sisters of Southeast Texas 6437 High Star Houston, TX 77074 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Big Brothers Big Sisters of Southeast Texas 6437 High Star Houston, TX 77074 \$ 50 00 2002	501c(3)	\$0 00	\$50 00	\$0 00	\$50 00	\$0 00
Big Brothers Big Sisters of Southeast Texas 6437 High Star Houston, TX 77074 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
Big Brothers Big Sisters of Southeast Texas 6437 High Star Houston, TX 77074 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
Big Brothers Big Sisters of Southeast Texas 6437 High Star Houston, TX 77074 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00
Big Brothers Big Sisters of Southeast Texas 6437 High Star Houston, TX 77074 \$ 50 00 2002	501c(3)	\$0 00	\$50 00	\$0 00	\$50 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Big Brothers Big Sisters of Southeast Texas 6437 High Star Houston, TX 77074 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00
Big Brothers Big Sisters of Southeast Texas 6437 High Star Houston, TX 77074 \$ 60 00 2002	501c(3)	\$0 00	\$60 00	\$0 00	\$60 00	\$0 00
Big Brothers Big Sisters of Southeast Texas 6437 High Star Houston, TX 77074 \$ 50 00 2002	501c(3)	\$0 00	\$50 00	\$0 00	\$50 00	\$0 00
Big Brothers Big Sisters of Southeast Texas 6437 High Star Houston, TX 77074 \$ 50 00 2002	501c(3)	\$0 00	\$50 00	\$0 00	\$50 00	\$0 00
Big Brothers Big Sisters of Southeast Texas 6437 High Star Houston, TX 77074 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Bread of Life Inc. 1703 Gray Street Houston, TX 77003 \$ 500 00 2002	501c(3)	\$0 00	\$500 00	\$0 00	\$500 00	\$0 00
Capital Area Food Bank of Texas Inc. Post Office Box 18311 Austin, TX 78760-8311 \$ 1,500 00 2002		\$0 00	\$1,500 00	\$0 00	\$1,500 00	\$0 00
Cardigan Mountain School RR 2, Box 58 Canaan, NH 03741-9307 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
Caritas of Austin Post Office Box 1076 Austin, TX 78767-1076 \$ 1,000 00 2002	501c(3)	\$0 00	\$1,000 00	\$0 00	\$1,000 00	\$0 00
Center for Community Initiatives of Greater Houston Community 4550 Post Oak Place Drive, Suite 310 Houston, TX 77027 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Chatham Hall Chatham, Virginia 24531 \$ 400 00 2002		\$0 00	\$400 00	\$0 00	\$400 00	\$0 00
Childhood Cancer Family Alliance Inc. 8323 Southwest Freeway, Suite 435 Houston, TX 77074 \$ 17,000 00 2002	501c(3)	\$0 00	\$17,000 00	\$0 00	\$17,000 00	\$0 00
Chinati Foundation Post Office Box 1135 1 Cavalry Row Marfa, TX 79843 \$ 300 00 2002	501c(3)	\$0 00	\$300 00	\$0 00	\$300 00	\$0 00
Citizens' Environmental Coalition Educational Fund 3015 Richmond, Suite 270 Houston, TX 77098 \$ 150 00 2002	501c(3)	\$0 00	\$150 00	\$0 00	\$150 00	\$0 00
College of Biblical Studies-Houston 6000 Dale Carnegie Dr Houston, TX 77036-3211 \$ 600 00 2002	501c(3)	\$0 00	\$600 00	\$0 00	\$600 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Community Doula Program 7110 Tickner Street Houston, TX 77055 \$ 70 00 2002	501c(3)	\$0 00	\$70 00	\$0 00	\$70 00	\$0 00
Contemporary Arts Association of Houston 5216 Montrose Boulevard Houston, TX 77006-6598 \$ 500 00 2002	501c(3)	\$0 00	\$500 00	\$0 00	\$500 00	\$0 00
Contemporary Arts Association of Houston 5216 Montrose Boulevard Houston, TX 77006-6598 \$ 500 00 2002	501c(3)	\$0 00	\$500 00	\$0 00	\$500 00	\$0 00
DiverseWorks Inc. 1117 East Freeway Houston, TX 77002-1108 \$ 1,930 00 2002	501c(3)	\$0 00	\$1,930 00	\$0 00	\$1,930 00	\$0 00
DiverseWorks Inc. 1117 East Freeway Houston, TX 77002-1108 \$ 300 00 2002	501c(3)	\$0 00	\$300 00	\$0 00	\$300 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
El Buen Samaritano Episcopal Mission 1919 S First Street Austin, TX 78704-4253 \$ 1,000 00 2002	501c(3)	\$0 00	\$1,000 00	\$0 00	\$1,000 00	\$0 00
Escape Family Resource Center 3210 Eastside Houston, TX 77098 \$ 500 00 2002	501c(3)	\$0 00	\$500 00	\$0 00	\$500 00	\$0 00
Family Eldercare Inc. 2210 Hancock Drive Austin, Texas 78156 \$ 1,000 00 2002	501c(3)	\$0 00	\$1,000 00	\$0 00	\$1,000 00	\$0 00
First United Methodist Church 431 Eldridge Road Sugar Land, Texas 77478 \$ 200 00 2002		\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
Foundation for Advanced Critical Studies Inc. 8721 Santa Monica Boulevard PMB #6 West Hollywood, California 90069-9948 \$ 0 00 2001	501c(3)	\$0 00	\$0 00	(\$110 00)	(\$110 00)	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Galveston Historical Foundation Inc. 502 20th Street Galveston, TX 77550-2014 \$ 140 00 2002	501c(3)	\$0 00	\$140 00	\$0 00	\$140 00	\$0 00
Galveston Houston Association for Smog Prevention 2476 Bolsover Box 126 Houston, TX 77005 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00
Greater Houston Preservation Alliance 712 Main Street, Suite 110 Houston, TX 77002-3207 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00
Gulf Coast Bird Observatory Inc. 103 West Highway 332 Lake Jackson, TX 77566 \$ 80 00 2002	501c(3)	\$0 00	\$80 00	\$0 00	\$80 00	\$0 00
Gulf Coast Institute 3015 Richmond, Suite 250 Houston, TX 77098 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Halloween Magic Post Office Box 667102 Houston, TX 77266-7102 \$ 300 00 2002		\$0 00	\$300 00	\$0 00	\$300 00	\$0 00
Helping Hand Home for Children 3804 Avenue B Austin, TX 78751 \$ 1,500 00 2002	501c(3)	\$0 00	\$1,500 00	\$0 00	\$1,500 00	\$0 00
Heritage Society, The 1100 Bagby Houston, TX 77002-2504 \$ 170 00 2002	501c(3)	\$0 00	\$170 00	\$0 00	\$170 00	\$0 00
Holocaust Museum Houston 5401 Caroline Street Houston, TX 77004-6804 \$ 170 00 2002	501c(3)	\$0 00	\$170 00	\$0 00	\$170 00	\$0 00
Hope Stone Inc. 2708 Ridgewood Houston, Texas 77006 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Houston Area Parkinson Society 1475 West Gray Suite 175 Houston, TX 77019 \$ 0 00 2002	501c(3)	\$0 00	\$1,000 00	\$0 00	\$1,000 00	\$0 00
Houston Artists Fund 3101 Richmond Avenue, Suite 220 Houston, TX 77098-3013 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00
Houston Audubon Society 440 Wilchester Houston, TX 77079 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00
Houston Community Services 5115 Harrisburg Boulevard Houston, TX 77011 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
Houston Dance Coalition Post Office Box 130511 Houston, TX 77219 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Houston Grand Opera Association, Inc. 510 Preston Houston, TX 77002-1594 \$ 10,000 00 2002	501c(3)	\$0 00	\$10,000 00	\$0 00	\$10,000 00	\$0 00
Houston Grand Opera Association, Inc. 510 Preston Houston, TX 77002-1594 \$ 1,700 00 2002	501c(3)	\$0 00	\$1,700 00	\$0 00	\$1,700 00	\$0 00
Houston Humane Society Post Office Box 450528 Houston, TX 77245-0528 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
Houston Masterworks Chorus, Inc. 3131 West Alabama, Suite 302 Houston, TX 77098 \$ 1,000 00 2002	501c(3)	\$0 00	\$1,000 00	\$0 00	\$1,000 00	\$0 00
Houston Museum of Natural Science One Hermann Circle Drive Houston, TX 77030-1799 \$ 90 00 2002	501c(3)	\$0 00	\$90 00	\$0 00	\$90 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Houston Museum of Natural Science One Hermann Circle Drive Houston, TX 77030-1799 \$ 700 00 2002	501c(3)	\$0 00	\$700 00	\$0 00	\$700 00	\$0 00
Houston Society for the Prevention of Cruelty to Animals 900 Portway Houston, TX 77024 \$ 150 00 2002	501c(3)	\$0 00	\$150 00	\$0 00	\$150 00	\$0 00
Houston Society for the Prevention of Cruelty to Animals 900 Portway Houston, TX 77024 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00
Houston Zoo, Inc. 1513 North MacGregor Houston, TX 77030 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
Houston Zoo, Inc. 1513 North MacGregor Houston, TX 77030 \$ 170 00 2002	501c(3)	\$0 00	\$170 00	\$0 00	\$170 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Human Rights Campaign Foundation 919 18th Street, N W , Suite 800 Washington, DC 20006 \$ 670 00 2002	501c(3)	\$0 00	\$670 00	\$0 00	\$670 00	\$0 00
Human Rights Campaign Foundation 919 18th Street, N W , Suite 800 Washington, DC 20006 \$ 3,500 00 2002	501c(3)	\$0 00	\$3,500 00	\$0 00	\$3,500 00	\$0 00
Infernal Bridegroom Productions Post Office Box 131004 Houston, TX 77219-1004 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00
Infernal Bridegroom Productions Post Office Box 131004 Houston, TX 77219-1004 \$ 420 00 2002	501c(3)	\$0 00	\$420 00	\$0 00	\$420 00	\$0 00
Infernal Bridegroom Productions Post Office Box 131004 Houston, TX 77219-1004 \$ 500 00 2002	501c(3)	\$0 00	\$500 00	\$0 00	\$500 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Inprint, Inc. 1524 Sul Ross Houston, TX 77006 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
Interfaith Carepartners, Inc. 701 N Post Oak Road Suite 330 Houston, TX 77024 \$ 2,000 00 2002	501c(3)	\$0 00	\$2,000 00	\$0 00	\$2,000 00	\$0 00
Katy Prairie Conservancy 3015 Richmond Avenue, Suite 230 Houston, TX 77098-3114 \$ 400 00 2002	501c(3)	\$0 00	\$400 00	\$0 00	\$400 00	\$0 00
Kinkaid School, The 201 Kinkaid School Drive Houston, TX 77024 \$ 5,000 00 2002	501c(3)	\$0 00	\$5,000 00	\$0 00	\$5,000 00	\$0 00
La Rosa-The Rose Post Office Box 16042 Houston, TX 77222-6042 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Lawndale Art and Performance Center 4912 Main Street Houston, TX 77002 \$ 110 00 2002	501c(3)	\$0 00	\$110 00	\$0 00	\$110 00	\$0 00
League of Women Voters of Houston Education Fund 2650 Fountain View Suite 328 Houston, TX 77057 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00
Living Bank International, The Box 6725 Houston, TX 77265 \$ 50 00 2002	501c(3)	\$0 00	\$50 00	\$0 00	\$50 00	\$0 00
Local Infant Formula for Emergencies Inc. 277 West Gray Houston, TX 77019 \$ 70 00 2002	501c(3)	\$0 00	\$70 00	\$0 00	\$70 00	\$0 00
Local Infant Formula for Emergencies Inc. 277 West Gray Houston, TX 77019 \$ 50 00 2002	501c(3)	\$0 00	\$50 00	\$0 00	\$50 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
March of Dimes Birth Defects Foundation Texas Gulf Coast Chapter 3000 Wesleyan, Suite 100 Houston, TX 77027 \$ 50 00 2002	501c(3)	\$0 00	\$50 00	\$0 00	\$50 00	\$0 00
Mirabeau B. Lamar High School 3325 Westheimer Houston, TX 77098 \$ 200 00 2002		\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
Montrose Clinic, Inc. Post Office Box 66308 Houston, TX 77226-6308 \$ 336 00 2002	501c(3)	\$0 00	\$336 00	\$0 00	\$336 00	\$0 00
The Montrose Singers Inc. Post Office Box 541004 Houston, Texas 77254-1004 \$ 1,000 00 2002		\$0 00	\$1,000 00	\$0 00	\$1,000 00	\$0 00
Museum of Fine Arts, Houston, The Post Office Box 6826 Houston, TX 77265-6826 \$ 130 00 2002	501c(3)	\$0 00	\$130 00	\$0 00	\$130 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Museum of Fine Arts, Houston, The Post Office Box 6826 Houston, TX 77265-6826 \$ 130 00 2002	501c(3)	\$0 00	\$130 00	\$0 00	\$130 00	\$0 00
Museum of Fine Arts, Houston, The Post Office Box 6826 Houston, TX 77265-6826 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
Museum of Fine Arts, Houston, The Post Office Box 6826 Houston, TX 77265-6826 \$ 17,550 00 2002	501c(3)	\$0 00	\$17,550 00	\$0 00	\$17,550 00	\$0 00
Museum of Fine Arts, Houston, The Post Office Box 6826 Houston, TX 77265-6826 \$ 2,000 00 2002	501c(3)	\$0 00	\$2,000 00	\$0 00	\$2,000 00	\$0 00
Museum of Fine Arts, Houston, The Post Office Box 6826 Houston, TX 77265-6826 \$ 250 00 2002	501c(3)	\$0 00	\$250 00	\$0 00	\$250 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Museum of Fine Arts, Houston, The Post Office Box 6826 Houston, TX 77265-6826 \$ 130 00 2002	501c(3)	\$0 00	\$130 00	\$0 00	\$130 00	\$0 00
National Association of Artists organizations Inc 1718 "M" Street NW PMB #239 Washington, DC 20036 \$ 230 00 2002	501c(3)	\$0 00	\$230 00	\$0 00	\$230 00	\$0 00
National Multiple Sclerosis Society, Lone Star Chapter 2211 Norfolk Suite 825 Houston, TX 77098-4044 \$ 50 00 2002	501c(3)	\$0 00	\$50 00	\$0 00	\$50 00	\$0 00
National Park Conservation Association 1300 19th Street, N W Suite 300 Washington, DC 20036 \$ 20,000 00 2002	501c(3)	\$0 00	\$20,000 00	\$0 00	\$20,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
New Hampshire Charitable Foundation 446 Market Street Portsmouth, NH 03801 \$ 50 00 2002	501c(3)	\$0 00	\$50 00	\$0 00	\$50 00	\$0 00
No More Victims, Inc. 9680 Mesa Drive Houston, TX 77078 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00
No More Victims, Inc. 9680 Mesa Drive Houston, TX 77078 \$ 400 00 2002	501c(3)	\$0 00	\$400 00	\$0 00	\$400 00	\$0 00
No More Victims, Inc. 9680 Mesa Drive Houston, TX 77078 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
Otero and Lincoln County Casa Inc. 822 North White Sands Alamogordo, New Mexico 88310 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Pacifica Foundation Post Office Box 4169 Houston, Texas 77210-4169 \$ 70 00 2002	501c(3)	\$0 00	\$70 00	\$0 00	\$70 00	\$0 00
Pacifica Foundation Post Office Box 4169 Houston, Texas 77210-4169 \$ 150 00 2002	501c(3)	\$0 00	\$150 00	\$0 00	\$150 00	\$0 00
Pacifica Foundation Post Office Box 4169 Houston, Texas 77210-4169 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00
Pacifica Foundation Post Office Box 4169 Houston, Texas 77210-4169 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
Palmer Memorial Episcopal Church 6221 Main Street Houston, TX 77030-1572 \$ 500 00 2002		\$0 00	\$500 00	\$0 00	\$500 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Park People, Inc., The Post Office Box 980863 Houston, TX 77098-0863 \$ 500 00 2002	501c(3)	\$0 00	\$500 00	\$0 00	\$500 00	\$0 00
Park People, Inc., The Post Office Box 980863 Houston, TX 77098-0863 \$ 150 00 2002	501c(3)	\$0 00	\$150 00	\$0 00	\$150 00	\$0 00
Park People, Inc., The Post Office Box 980863 Houston, TX 77098-0863 \$ 2,000 00 2002	501c(3)	\$0 00	\$2,000 00	\$0 00	\$2,000 00	\$0 00
Park People, Inc., The Post Office Box 980863 Houston, TX 77098-0863 \$ 120 00 2002	501c(3)	\$0 00	\$120 00	\$0 00	\$120 00	\$0 00
Park People, Inc., The Post Office Box 980863 Houston, TX 77098-0863 \$ 1,800 00 2002	501c(3)	\$0 00	\$1,800 00	\$0 00	\$1,800 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Park People, Inc., The Post Office Box 980863 Houston, TX 77098-0863 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
Park People, Inc., The Post Office Box 980863 Houston, TX 77098-0863 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
Peckerwood Foundation Inc. 20571 FM 359 Road Hempstead, TX 77445 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00
Peoples Community Clinic Inc. Post Office Box 5752 Austin, TX 78763 \$ 1,000 00 2002		\$0 00	\$1,000 00	\$0 00	\$1,000 00	\$0 00
PFLAG-HATCH Youth Scholarship Foundation 303 Grandview Terrace Houston, Texas 77007 \$ 334 00 2002		\$0 00	\$334 00	\$0 00	\$334 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Philosophical Society of Texas, The 2/306 Sid Richardson Hall University Station Austin, TX 78712 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
Pink Ribbons Project 2708 Ridgewood Houston, Texas 77006 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00
Planned Parenthood of Houston and Southeast Texas, Inc. 3601 Fannin Houston, TX 77004-3009 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
Planned Parenthood of the Texas Capital Region, Inc. 1209 Rosewood Avenue Austin, TX 78702-9984 \$ 1,000 00 2002		\$0 00	\$1,000 00	\$0 00	\$1,000 00	\$0 00
Princeton University \$ 100 00 2002		\$0 00	\$100 00	\$0 00	\$100 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Princeton University \$ 100 00 2002		\$0 00	\$100 00	\$0 00	\$100 00	\$0 00
Prison Fellowship Ministries Post Office Box 17500 Washington, DC 20041-0500 \$ 120 00 2002	501c(3)	\$0 00	\$120 00	\$0 00	\$120 00	\$0 00
Project Row Houses Post Office Box 1011 Houston, TX 77251-1011 \$ 950 00 2002	501c(3)	\$0 00	\$950 00	\$0 00	\$950 00	\$0 00
Project Row Houses Post Office Box 1011 Houston, TX 77251-1011 \$ 450 00 2002	501c(3)	\$0 00	\$450 00	\$0 00	\$450 00	\$0 00
Public Citizen Foundation Inc. 1600 20th Street NW Washington, DC 20009 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
William Marsh Rice University MS-1 6100 Main Street Houston, TX 77005-1892 \$ 930 00 2002	501c(3)	\$0 00	\$930 00	\$0 00	\$930 00	\$0 00
William Marsh Rice University MS-1 6100 Main Street Houston, TX 77005-1892 \$ 334 00 2002	501c(3)	\$0 00	\$334 00	\$0 00	\$334 00	\$0 00
William Marsh Rice University MS-1 6100 Main Street Houston, TX 77005-1892 \$ 6,670 00 2002	501c(3)	\$0 00	\$6,670 00	\$0 00	\$6,670 00	\$0 00
William Marsh Rice University MS-1 6100 Main Street Houston, TX 77005-1892 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
S.H.A.P.E. Community Center Inc. Post Office Box 300326 Houston, TX 77230-0326 \$ 400 00 2002	501c(3)	\$0 00	\$400 00	\$0 00	\$400 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Salvation Army & Its Components, The Post Office Box 1000 Austin, TX 78767 \$ 2,000 00 2002		\$0 00	\$2,000 00	\$0 00	\$2,000 00	\$0 00
Settlement Club 1600 Payton Gin Road Austin, TX 78758-6506 \$ 5,000 00 2002	501c(3)	\$0 00	\$5,000 00	\$0 00	\$5,000 00	\$0 00
Southern Methodist University Office of the President Post Office Box 750100 Dallas, TX 75275-0100 \$ 10,000 00 2002	501c(3)	\$0 00	\$10,000 00	\$0 00	\$10,000 00	\$0 00
Spay-Neuter Assistance Program Inc. Post Office Box 70286 Houston, TX 77270 \$ 60 00 2002	501c(3)	\$0 00	\$60 00	\$0 00	\$60 00	\$0 00
Spay-Neuter Assistance Program Inc. Post Office Box 70286 Houston, TX 77270 \$ 700 00 2002	501c(3)	\$0 00	\$700 00	\$0 00	\$700 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
St. John's School 2401 Claremont Lane Houston, TX 77019-5897 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00
Stages, Inc. 3201 Allen Parkway, Suite 101 Houston, TX 77019-1897 \$ 336 00 2002	501c(3)	\$0 00	\$336 00	\$0 00	\$336 00	\$0 00
Star of Hope Mission 6897 Ardmore Street Houston, TX 77054 \$ 50 00 2002	501c(3)	\$0 00	\$50 00	\$0 00	\$50 00	\$0 00
Star of Hope Mission 6897 Ardmore Street Houston, TX 77054 \$ 50 00 2002	501c(3)	\$0 00	\$50 00	\$0 00	\$50 00	\$0 00
Star of Hope Mission 6897 Ardmore Street Houston, TX 77054 \$ 40 00 2002	501c(3)	\$0 00	\$40 00	\$0 00	\$40 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Suchu Inc. Post Office Box 130151 Houston, Texas 77219 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00
Texas Democracy Foundation, The 307 West 7th St Austin, TX 78701 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00
Texas Tech Foundation Inc. Box 42013 Lubbock, TX 79409-2013 \$ 350 00 2002	501c(3)	\$0 00	\$350 00	\$0 00	\$350 00	\$0 00
Texas Tech Foundation Inc. Box 42013 Lubbock, TX 79409-2013 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
Texas Tech Foundation Inc. Box 42013 Lubbock, TX 79409-2013 \$ 600 00 2002	501c(3)	\$0 00	\$600 00	\$0 00	\$600 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Tony Fitzjohn/George Adamson African Wildlife Preservation Trust Inc. 9200 Sunset Boulevard, Penthouse 25 Los Angeles, CA 90069 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
Trees for Houston Post Office Box 13096 Houston, TX 77219-3096 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
Trisha Brown Dance Company Inc. 625 West 55th Street New York, New York 10019 \$ 300 00 2002	501c(3)	\$0 00	\$300 00	\$0 00	\$300 00	\$0 00
United Austin for the Elderly Inc. Meals on Wheels, Department A Post Office Box 6248 Austin, Texas 78762-6248 \$ 1,000 00 2002	501c(3)	\$0 00	\$1,000 00	\$0 00	\$1,000 00	\$0 00
United Way of the Texas Gulf Coast Post Office Box 924507 Houston, TX 77292-4507 \$ 2,000 00 2002	501c(3)	\$0 00	\$2,000 00	\$0 00	\$2,000 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
United Way of the Texas Gulf Coast Post Office Box 924507 Houston, TX 77292-4507 \$ 50 00 2002	501c(3)	\$0 00	\$50 00	\$0 00	\$50 00	\$0 00
United Way of the Texas Gulf Coast Post Office Box 924507 Houston, TX 77292-4507 \$ 2,000 00 2002	501c(3)	\$0 00	\$2,000 00	\$0 00	\$2,000 00	\$0 00
United Way of the Texas Gulf Coast Post Office Box 924507 Houston, TX 77292-4507 \$ 200 00 2002	501c(3)	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
United Way of the Texas Gulf Coast Post Office Box 924507 Houston, TX 77292-4507 \$ 700 00 2002	501c(3)	\$0 00	\$700 00	\$0 00	\$700 00	\$0 00
University of Houston 212 E Cullen Building Houston, TX 77204-2018 \$ 70 00 2002		\$0 00	\$70 00	\$0 00	\$70 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
University of Houston 212 E Cullen Building Houston, TX 77204-2018 \$ 60 00 2002		\$0 00	\$60 00	\$0 00	\$60 00	\$0 00
University of Houston 212 E Cullen Building Houston, TX 77204-2018 \$ 200 00 2002		\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
University of Houston 212 E Cullen Building Houston, TX 77204-2018 \$ 70 00 2002		\$0 00	\$70 00	\$0 00	\$70 00	\$0 00
University of Houston Foundation Post Office Box 27405 Houston, Texas 77227-7405 \$ 100 00 2002	501c(3)	\$0 00	\$100 00	\$0 00	\$100 00	\$0 00
University of Houston System KUHF University of Houston Houston, Texas 77204-4061 \$ 70 00 2002	Other	\$0 00	\$70 00	\$0 00	\$70 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
University of Houston System KUHF University of Houston Houston, Texas 77204-4061 \$ 60 00 2002	Other	\$0 00	\$60 00	\$0 00	\$60 00	\$0 00
University of Houston System KUHF University of Houston Houston, Texas 77204-4061 \$ 176 00 2002	Other	\$0 00	\$176 00	\$0 00	\$176 00	\$0 00
University of Houston System KUHF University of Houston Houston, Texas 77204-4061 \$ 200 00 2002	Other	\$0 00	\$200 00	\$0 00	\$200 00	\$0 00
University of Houston-Downtown One Main Street Houston, TX 77002-1001 \$ 2,500 00 2002		\$0 00	\$2,500 00	\$0 00	\$2,500 00	\$0 00
University of Texas M. D. Anderson Cancer Center, The 1515 Holcombe Boulevard Houston, TX 77030 \$ 100 00 2002		\$0 00	\$100 00	\$0 00	\$100 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
University of Texas M. D. Anderson Cancer Center, The 1515 Holcombe Boulevard Houston, TX 77030 \$ 500 00 2002		\$0 00	\$500 00	\$0 00	\$500 00	\$0 00
University of Texas M. D. Anderson Cancer Center, The 1515 Holcombe Boulevard Houston, TX 77030 \$ 1,000 00 2002		\$0 00	\$1,000 00	\$0 00	\$1,000 00	\$0 00
University of Virginia \$ 2,000 00 2002		\$0 00	\$2,000 00	\$0 00	\$2,000 00	\$0 00
Wildlife Rescue and Rehabilitation, Inc. Post Office Box 1157 Boerne, TX 78006 \$ 150 00 2002	501c(3)	\$0 00	\$150 00	\$0 00	\$150 00	\$0 00
Wildlife Rescue and Rehabilitation, Inc. Post Office Box 1157 Boerne, TX 78006 \$ 460 00 2002	501c(3)	\$0 00	\$460 00	\$0 00	\$460 00	\$0 00

Fiscal Year 2002

Recipient and/or Purpose	Tax Status	Beginning Balance 2002	Newly Allocated 2002	Amended 2002	Amount Paid 2002	Ending Balance 2002
Young Women's Christian Association 4621 Ross Avenue Dallas, Texas 57204 \$ 300 00 2002	501c(3)	\$0 00	\$300 00	\$0 00	\$300 00	\$0 00
Grand Total-Director and Employee Matching Gifts (200 items)		<u>\$0 00</u>	<u>\$182,504 00</u>	<u>(\$110 00)</u>	<u>\$182,394 00</u>	<u>\$0 00</u>

High School Scholarship Program Summary**Fiscal Year 2002**

12/31/02

School District	Beginning Balance 2002	Newly Allocated 2002	Amount Paid 2002	Ending Balance 2002
Aldine Independent School District Houston, Texas	282,000 00	162,000 00	174,000 00	270,000 00
Alief Independent School District Houston, Texas	285,000 00	189,000 00	177,000 00	297,000 00
Channelview Independent School District Channelview, Texas	45,000 00	24,000 00	24,000 00	45,000 00
Clear Creek Independent School District Houston, Texas	261,000 00	159,000 00	168,000 00	252,000 00
Crosby Independent School District Crosby, Texas	39,000 00	21,000 00	24,000 00	36,000 00
Cypress-Fairbanks Independent School District Houston, Texas	504,000 00	309,000 00	318,000 00	495,000 00
Deer Park Independent School District Deer Park, Texas	108,000 00	60,000 00	66,000 00	102,000 00
Galena Park Independent School District Galena Park, Texas	129,000 00	75,000 00	72,000 00	132,000 00
Goose Creek Consolidated Independent School District Baytown, Texas	126,000 00	84,000 00	84,000 00	126,000 00
Houston Independent School District Houston, Texas	2,076,000 00	1,170,000 00	1,215,000 00	2,031,000 00
Huffman Independent School District Huffman, Texas	36,000 00	21,000 00	21,000 00	36,000 00

High School Scholarship Program Summary**Fiscal Year 2002**

12/31/02

School District	Beginning Balance	Newly Allocated	Amount Paid	Ending Balance
	2002	2002	2002	2002
Humble Independent School District Humble, Texas	231,000 00	150,000 00	150,000 00	231,000 00
Katy Independent School District Katy, Texas	258,000 00	183,000 00	168,000 00	273,000 00
Klein Independent School District Klein, Texas	324,000 00	195,000 00	207,000 00	312,000 00
La Porte Independent School District La Porte, Texas	54,000 00	36,000 00	36,000 00	54,000 00
North Forest Independent School District Houston, Texas	75,000 00	48,000 00	51,000 00	72,000 00
Pasadena Independent School District Pasadena, Texas	270,000 00	159,000 00	165,000 00	264,000 00
Private High Schools Houston, Texas				
Duchesne Academy	18,000 00	12,000 00	12,000 00	18,000 00
Incarnate Word Academy	18,000 00	12,000 00	9,000 00	21,000 00
Kinkaid School	18,000 00	12,000 00	12,000 00	18,000 00
Lutheran South Academy	18,000 00	12,000 00	12,000 00	18,000 00
Mt Carmel High School	30,000 00	12,000 00	15,000 00	27,000 00
Saint Agnes Academy	6,000 00	12,000 00	6,000 00	12,000 00
St John's School	18,000 00	12,000 00	12,000 00	18,000 00
St Pius X High School	18,000 00	12,000 00	12,000 00	18,000 00
St Thomas High School	21,000 00	3,000 00	9,000 00	15,000 00
Strake Jesuit College Preparatory	21,000 00	12,000 00	15,000 00	18,000 00
Subtotal Private High Schools	186,000 00	111,000 00	114,000 00	183,000 00

High School Scholarship Program Summary**Fiscal Year 2002**

12/31/02

School District	Beginning Balance 2002	Newly Allocated 2002	Amount Paid 2002	Ending Balance 2002
Sheldon Independent School District Houston, Texas	36,000 00	15,000 00	21,000 00	30,000 00
Spring Branch Independent School District Houston, Texas	225,000 00	153,000 00	141,000 00	237,000 00
Spring Independent School District Spring, Texas	177,000 00	132,000 00	114,000 00	195,000 00
Tomball Independent School District Tomball, Texas	66,000 00	27,000 00	39,000 00	54,000 00
Grand Total - High School Scholarships	5,793,000.00	3,483,000.00	3,549,000.00	5,727,000.00

PART VII - B, LINE 5c - EXPENDITURE RESPONSIBILITY REPORT

To satisfy the report-making requirements of I R C Section 4945(h)(3), the following information is provided for a grant made during a prior year, which remains subject to the expenditure responsibility requirements as outlined in Regulation Section 53 4945-5(d)

1 Name and Address of Grantee

Menil Foundation Inc
1519 Branard
Houston, Texas 77006

2 Date and Amount of the Grant

August 1, 2001
\$100,000

3 Purpose of the Grant

Toward replacing the security system that serves the Menil Collection

4 Amounts Expended by the Grantee

\$100,000

5 Diversion of Grant Funds or Income therefrom from Purpose of Grant

None, to the knowledge of the grantor

6 Date of Report Received from Grantee

June 17, 2003

7 Date and results of any verification of the grantee's reports undertaken by the grantor or by others

In addition to its own report, the grantee has furnished an independent auditor's report of its operations for the year ended June 30, 2003
Grantor deemed further verification unnecessary

Grant Application Guidelines

Eligibility

Houston Endowment Inc makes grants to nonprofit organizations that are recognized as charitable organizations by the Internal Revenue Code

The Foundation provides funds to organizations primarily serving Harris County, then to those serving contiguous counties

The Foundation also gives grants to organizations whose services benefit the people of Texas, especially those in underserved areas, and to organizations whose work impacts the greater Houston area. Otherwise, grants seldom are given outside of Texas and never are made outside of the United States

Houston Endowment generally does not give grants to other grantmaking organizations or to charities operated by service clubs. It prefers not to fund religious activities, the purchase of uniforms, equipment or trips for school-related organizations or sports teams, honoraria for speakers and panelists, fund-raising activities and galas, and memorials for individuals. The Foundation does not make loans or grants to individuals

Houston Endowment does not select scholarship recipients or make direct scholarship awards to individuals. (Inquiries about scholarship assistance should be made to financial aid offices at colleges and universities. Information about the Jesse H Jones and Mary Gibbs Jones Scholarships, which are awarded each year to graduating seniors from high schools in Harris County, can be obtained from principals and counselors.)

Application

Houston Endowment accepts grant requests throughout the year and has no designated deadlines for the submission of requests. The review process typically takes up to six months, so applicants should plan accordingly if funding is needed by a certain date. The Foundation has no formal or required application form.

For organizations that have received a multiyear grant, the Foundation prefers to receive applications only after all payments of that grant have been made. The Foundation prefers not to consider applications from an organization more frequently than once every 12 months, whether a previous application was approved or denied. The Foundation also prefers not to consider second requests for a capital project for which a grant was previously made.

Elaborate presentations are discouraged, especially proposal materials that are bound, inserted in protective sleeves or prepared in other types of notebook form. In general, the form of the application is less important than the content. If possible, presentations should be made in 12-point type and on 8 5" X 11" paper. Submitted materials will not be returned and become the property of the Foundation. Additionally, the board of directors does not entertain oral presentations from applicants. The board and staff do not participate in fund-raising feasibility studies.

Applicants primarily serving Harris County should submit a complete application and include the following:

A one-page cover letter from the chief executive officer on the letterhead of the organization stating that he or she has approved the request. The letter should include:

- The name, title and telephone number of the person with whom the Foundation should communicate
- The amount of the request
- A statement that no change occurred in the exempt status, purpose, character or method of the organization's operation since the organization received its tax-exempt status from the IRS.
- A statement indicating whether the organization has in the past or is now operated under any name other than the name on the IRS determination letter

A three- to five-page proposal containing:

- A description of the organization, the nature of its work, its mission and its achievements
- A statement about the issue being addressed by the proposed project (If statistics or opinions are included, please cite the source.)

A list of names and qualifications of the people who will be in charge of the project

A description of the proposed project, including answers to the following questions

How will the project address the identified issue?

Where will the project make a difference?

Who will it target? How will it impact them?

When will the project begin and end?

If the project already is under way, what has been accomplished so far?

How will the project be evaluated?

What are the expected milestones and outcomes?

How much will the project cost?

How much does the organization need from Houston Endowment and over what period of time?

If the project is ongoing, how will it be sustained after Houston Endowment's funding ends?

A budget

Please submit your organization's current annual operating budget, including revenues and expenses, and the amounts and sources of committed and pending funds. If you are requesting multiyear operating support, please submit your organization's projected annual operating budget for the years covered by your grant request.

If you are requesting support for a specific project, please submit a budget for the proposed project in addition to the operating budget. Please include a description of each major expenditure category and the amounts and sources of committed and pending funds.

Sources of committed and pending funds should include the names of the funders and the amounts awarded, pledged or requested. Donations from individuals may be combined into one number. Please indicate the percentage of board members and/or trustees who financially supported your organization during the last fiscal year, and the aggregate amount they gave.

Budgets should be accompanied by a narrative describing each major item in the budget and explaining how each was determined.

Supporting documents:

- A photocopy of the latest determination letter(s) from the Internal Revenue Service regarding the organization's current tax-exempt status under Section 501(c)(3) or Section 170(c), and private foundation status under Section 509(a) of the Internal Revenue Code
- The organization's most recent audited financial statements (If the organization's financial statements are not audited, reviewed or compiled by an independent accountant, the organization should submit internally prepared financial statements, including a statement of financial position—a balance sheet—and a statement of revenues and expenses, marked unaudited)
- A complete copy of the organization's most recently filed IRS Form 990, including Schedule A and all supporting schedules
- A current list of the organization's board of directors or trustees (In addition to the board list, if the proposed project has a separate advisory group, please include those names.)

Applicants serving regions of Texas beyond Harris County should submit a preliminary application that includes a cover letter and a proposal with the same information requested from Harris County applicants. Do not submit a budget and supporting documents unless requested after the receipt of the initial application. Four-year institutions of higher education should submit a complete proposal that includes a budget and supporting documents.

Communication

Applications should be mailed or delivered to

**Grant Department
Houston Endowment Inc.
600 Travis, Suite 6400
Houston, Texas 77002-3000**

The Foundation will notify applicants after applications are received and will ask for any additional information that may be needed. The staff will not critique proposals or provide feedback about improving grant applications. All applicants will be notified in writing about any actions taken by the board of directors.

At this time, grant applications are not accepted by electronic mail.

For more information, please call 713 238 8100 or see www.houstonendowment.org