

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

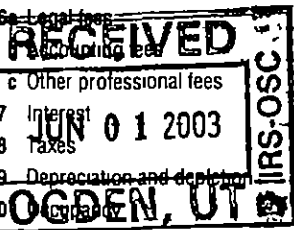
For calendar year 2002, or tax year beginning _____, and ending _____
 G Check all that apply: Initial return Final return Amended return Address change Name change

Use the IRS label Otherwise, print or type See Specific Instructions	Name of organization WESTLAKE HEALTH FOUNDATION Number and street (or P.O. box number if mail is not delivered to street address) Room/suite ONE LINCOLN CENTER/18 W. 140 BUTTERFIELD 1660 City or town, state, and ZIP code OAKBROOK TERRACE, IL 60181	A Employer identification number 36-3104071 B Telephone number 630-495-3800 C If exemption application is pending check here <input type="checkbox"/> D 1 Foreign organizations, check here <input type="checkbox"/> 2 Foreign organizations meeting the 85% test check here and attach computation <input type="checkbox"/> E If private foundation status was terminated under section 507(b)(1)(A), check here <input type="checkbox"/> F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here <input type="checkbox"/>
H Check type of organization <input checked="" type="checkbox"/> Section 501(c)(3) exempt private foundation <input type="checkbox"/> Section 4947(a)(1) nonexempt charitable trust <input type="checkbox"/> Other taxable private foundation		
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 78,860,089. (Part I, column (d) must be on cash basis)		
J Accounting method <input type="checkbox"/> Cash <input checked="" type="checkbox"/> Accrual <input type="checkbox"/> Other (specify) _____		

Part I Analysis of Revenue and Expenses <small>(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a).)</small>	(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 <small>Check <input checked="" type="checkbox"/> if the foundation is not required to attach Sch. B</small>			N/A	
2 Distributions from split-interest trusts				
3 Interest on savings and temporary cash investments	7,998.	7,998.		STATEMENT 2
4 Dividends and interest from securities	1,899,591.	1,899,591.		STATEMENT 3
5a Gross rents				
b (Net rental income or (loss))				
6a Net gain or (loss) from sale of assets not on line 10	-6,813,461.			STATEMENT 1
b Gross sales price for all assets on line 6a	25,506,656.			
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	18,437.	0.		STATEMENT 4
12 Total Add lines 1 through 11	-4,887,435.	1,907,589.		
13 Compensation of officers, directors, trustees, etc.	94,500.	9,450.		85,050.
14 Other employee salaries and wages	43,100.	4,310.		34,480.
15 Pension plans, employee benefits	46,285.	4,629.		37,027.
16a Legal fees	1,560.	0.		1,560.
b Accounting fees	13,498.	10,798.		2,700.
c Other professional fees	189,221.	188,937.		284.
17 Interest				
18 Taxes	91,627.	1,761.		14,853.
19 Depreciation and depletion	18,407.	1,841.		
20 Other expenses	105,064.	10,506.		94,558.
21 Travel, conferences, and meetings	30,806.	3,081.		27,725.
22 Printing and publications				
23 Other expenses STMT 9	56,592.	4,214.		35,225.
24 Total operating and administrative expenses Add lines 13 through 23	690,660.	239,527.		333,462.
25 Contributions, gifts, grants paid	1,691,450.			2,384,086.
26 Total expenses and disbursements Add lines 24 and 25	2,382,110.	239,527.		2,717,548.
27 Subtract line 26 from line 12				
a Excess of revenue over expenses and disbursements	-7,269,545.			
b Net investment income (if negative enter -0-)		1,668,062.		
c Adjusted net income (if negative enter -0-)			N/A	

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Operating and Administrative Expenses



5

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					
	2 Savings and temporary cash investments			150,135.	211,043.	211,043.
	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			1,250.	5,353.	5,353.
	10a Investments - U S and state government obligations					
	b Investments - corporate stock STMT 10			42,733,045.	42,680,242.	42,680,242.
	c Investments - corporate bonds STMT 11			32,165,350.	34,714,927.	34,714,927.
11 Investments - land, buildings, and equipment: basis ▶						
Less accumulated depreciation ▶						
12 Investments - mortgage loans						
13 Investments - other STMT 12			14,298,854.	675,613.	675,613.	
14 Land, buildings, and equipment: basis ▶ 705,632.						
Less accumulated depreciation STMT 13 ▶			150,596.	588,227.	555,036.	
15 Other assets (describe ▶ ART)			17,875.	17,875.	17,875.	
16 Total assets (to be completed by all filers)			89,954,736.	78,860,089.	78,860,089.	
Liabilities	17 Accounts payable and accrued expenses		41,039.	49,737.		
	18 Grants payable		2,062,636.	1,370,000.		
	19 Deferred revenue					
	20 Loans from officers, directors, trustees, and other disqualified persons					
	21 Mortgages and other notes payable					
	22 Other liabilities (describe ▶ STATEMENT 14)			-106,749.	-32,729.	
23 Total liabilities (add lines 17 through 22)			1,996,926.	1,387,008.		
Net Assets or Fund Balances	Organizations that follow SFAS 117, check here ▶ <input checked="" type="checkbox"/>					
	and complete lines 24 through 26 and lines 30 and 31					
	24 Unrestricted			87,957,810.	77,473,081.	
	25 Temporarily restricted					
	26 Permanently restricted					
	Organizations that do not follow SFAS 117, check here ▶ <input type="checkbox"/>					
	and complete lines 27 through 31					
	27 Capital stock, trust principal, or current funds					
28 Paid-in or capital surplus, or land, bldg, and equipment fund						
29 Retained earnings, accumulated income, endowment, or other funds						
30 Total net assets or fund balances			87,957,810.	77,473,081.		
31 Total liabilities and net assets/fund balances			89,954,736.	78,860,089.		

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	87,957,810.
2 Enter amount from Part I, line 27a	2	-7,269,545.
3 Other increases not included in line 2 (itemize) ▶	3	0.
4 Add lines 1, 2, and 3	4	80,688,265.
5 Decreases not included in line 2 (itemize) ▶ CHANGE IN UNREALIZED GAINS AND LOSSES	5	3,215,184.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	77,473,081.

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co)	(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a SEE ATTACHED SCHEDULE	P		
b			
c			
d			
e			

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a 25,506,656.		32,320,117.	-6,813,461.
b			
c			
d			
e			

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

(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than 0-) or Losses (from col (h))
a			-6,813,461.
b			
c			
d			
e			

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 } { If (loss), enter -0- in Part I, line 7 }	2	-6,813,461.
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	1,658,967.	88,463,735.	.0187531
2000	1,297,973.	90,922,017.	.0142757
1999			
1998			
1997			

2 Total of line 1, column (d)	2	.0330288
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	.0165144
4 Enter the net value of noncharitable-use assets for 2002 from Part X, line 5	4	81,422,953.
5 Multiply line 4 by line 3	5	1,344,651.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	16,681.
7 Add lines 5 and 6	7	1,361,332.
8 Enter qualifying distributions from Part XII, line 4	8	2,717,548.

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)

1a Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> and enter "N/A" on line 1 Date of ruling letter _____ (attach copy of ruling letter if necessary-see instructions)		
b Domestic organizations that meet the section 4940(e) requirements in Part V, check here <input checked="" type="checkbox"/> and enter 1% of Part I, line 27b	1	16,681.
c All other domestic organizations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	2	0.
3 Add lines 1 and 2	3	16,681.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	4	0.
5 Tax based on investment income Subtract line 4 from line 3 If zero or less, enter -0-	5	16,681.
6 Credits/Payments		
a 2002 estimated tax payments and 2001 overpayment credited to 2002	6a	49,266.
b Exempt foreign organizations - tax withheld at source	6b	
c Tax paid with application for extension of time to file (Form 8868)	6c	
d Backup withholding erroneously withheld	6d	
7 Total credits and payments Add lines 6a through 6d	7	49,266.
8 Enter any penalty for underpayment of estimated tax. Check here <input type="checkbox"/> if Form 2220 is attached	8	
9 Tax due If the total of lines 5 and 8 is more than line 7, enter amount owed	9	
10 Overpayment If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	32,585.
11 Enter the amount of line 10 to be Credited to 2003 estimated tax	11	0.

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the organization attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for definition)? <i>If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the organization in connection with the activities</i>		X
1c Did the organization file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the organization ▶ \$ 0. (2) On organization managers ▶ \$ 0.		
e Enter the reimbursement (if any) paid by the organization during the year for political expenditure tax imposed on organization managers ▶ \$ 0.		
2 Has the organization engaged in any activities that have not previously been reported to the IRS? <i>If "Yes," attach a detailed description of the activities</i>		X
3 Has the organization made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? <i>If "Yes," attach a conformed copy of the changes</i>		X
4a Did the organization have unrelated business gross income of \$1,000 or more during the year?		X
4b If "Yes," has it filed a tax return on Form 990-T for this year?		N/A
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? <i>If "Yes," attach the statement required by General Instruction T</i>		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the organization have at least \$5,000 in assets at any time during the year? <i>If "Yes," complete Part II, col (c), and Part XV</i>	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ <u>ILLINOIS</u>		
8b If the answer is "Yes" to line 7, has the organization furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? <i>If "No," attach explanation</i>	X	
9 Is the organization claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2002 or the taxable year beginning in 2002 (see instructions for Part XIV)? <i>If "Yes," complete Part XIV</i>		X
10 Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses</i>		X
11 Did the organization comply with the public inspection requirements for its annual returns and exemption application? Web site address ▶ <u>N/A</u>	X	
12 The books are in care of ▶ <u>TONY RUZICKA</u> Telephone no ▶ <u>847-446-6400</u> Located at ▶ <u>770 FRONTAGE ROAD</u> ZIP+4 ▶ <u>60693</u>		
13 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here <input type="checkbox"/> and enter the amount of tax-exempt interest received or accrued during the year ▶ <u>N/A</u>		

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

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

	Yes	No
1a During the year did the organization (either directly or indirectly)		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(6) Agree to pay money or property to a government official? (Exception Check "No" if the organization agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 19 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here	N/A	1b
c Did the organization engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2002?		1c X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the organization was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a At the end of tax year 2002, did the organization have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2002? If "Yes," list the years	<input checked="" type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
2001, 2000 (SEE ATTACHED)		
b Are there any years listed in 2a for which the organization is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions)		2b X
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here		
3a Did the organization hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
b If "Yes," did it have excess business holdings in 2002 as a result of (1) any purchase by the organization or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the organization had excess business holdings in 2002)	N/A	3b
4a Did the organization invest during the year any amount in a manner that would jeopardize its charitable purposes?		4a X
b Did the organization make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2002?		4b X
5a During the year did the organization pay or incur any amount to:		
(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(3) Provide a grant to an individual for travel, study, or other similar purposes?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here	N/A	5b
c If the answer is "Yes" to question 5a(4), does the organization claim exemption from the tax because it maintained expenditure responsibility for the grant? If "Yes," attach the statement required by Regulations section 53.4945-5(d)	N/A	
6a Did the organization, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	
b Did the organization, during the year, pay premiums, directly or indirectly, on a personal benefit contract? If you answered "Yes" to 6b, also file Form 8870		6b X

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
LEN MULLER 1715 DICKENSON WHEATON, IL 60187 SEE ATTACHED LIST - ALL OF WHOM SERVE ON A VOLUNTEER BASIS	PRESIDENT 40	94,500.	0.	0.
		0.	0.	0.
		0.	0.	0.

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

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

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

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
DALTON, GREINER, HARTMAN, ET.AL NAPLES, FL	INVESTMENT COUNCIL	85,257.
J.H. ELWOOD & ASSOCIATES CHICAGO, IL	INVESTMENT COUNSEL	71,710.

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	81,721,388.
b Average of monthly cash balances	1b	346,946.
c Fair market value of all other assets	1c	594,562.
d Total (add lines 1a, b, and c)	1d	82,662,896.
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	82,662,896.
4 Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	1,239,943.
5 Net value of noncharitable-use assets Subtract line 4 from line 3 Enter here and on Part V, line 4	5	81,422,953.
6 Minimum investment return Enter 5% of line 5	6	4,071,148.

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	4,071,148.
2a Tax on investment income for 2002 from Part VI, line 5	2a	16,681.
b Income tax for 2002 (This does not include the tax from Part VI)	2b	
c Add lines 2a and 2b	2c	16,681.
3 Distributable amount before adjustments Subtract line 2c from line 1	3	4,054,467.
4a Recoveries of amounts treated as qualifying distributions	4a	0.
b Income distributions from section 4947(a)(2) trusts	4b	0.
c Add lines 4a and 4b	4c	0.
5 Add lines 3 and 4c	5	4,054,467.
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	4,054,467.

Part XII Qualifying Distributions (see instructions)

1 Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
a Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	2,717,548.
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	
3 Amounts set aside for specific charitable projects that satisfy the		
a Suitability test (prior IRS approval required)	3a	
b Cash distribution test (attach the required schedule)	3b	
4 Qualifying distributions Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	2,717,548.
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	16,681.
6 Adjusted qualifying distributions Subtract line 5 from line 4	6	2,700,867.

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				4,054,467.
2 Undistributed income, if any, as of the end of 2001				
a Enter amount for 2001 only			4,382,243.	
b Total for prior years		1,427,959.		
2000 , _____ , _____				
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 ▶ \$ 2,717,548.				
a Applied to 2001, but not more than line 2a			2,717,548.	
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				0.
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		1,427,959.		
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		1,427,959.		
e Undistributed income for 2001 Subtract line 4a from line 2a. Taxable amount - see instr			1,664,695.	
f Undistributed income for 2002 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2003				4,054,467.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(p)(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				

(← See ATTACHED →)

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)

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

	Tax year	Prior 3 years			(e) Total
	(a) 2002	(b) 2001	(c) 2000	(d) 1999	
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

MR. LEN MULLER, 18 W. 140 BUTTERFIELD RD. #1660, OAKBROOK TERRACE, IL 630-495-3800

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

SEE ATTACHED

c Any submission deadlines

SEE ATTACHED

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

SEE ATTACHED

Part XV **Supplementary Information** (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
<p>a Paid during the year</p> <p>SEE ATTACHED</p>		<p>ALL ARE 501-C3 ORGANIZATI ONS</p>	<p>SEE ATTACHED, GENERALLY FOR OPERATING SUPPORT</p>	
<p>Total</p>				<p>▶ 3a 2,384,086.</p>
<p>b Approved for future payment</p> <p>SEE ATTACHED</p>		<p>ALL ARE 501 C-3 ORGANIZATI ONS</p>	<p>SEE ATTACHED, GENERALLY FOR OPERATING SUPPORT</p>	
<p>Total</p>				<p>▶ 3b 1,370,000.</p>

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

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

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

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

b If "Yes," complete the following schedule

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

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

Sign Here

Signature of officer or trustee: *Edward J. Miller* Date: 15/

Paid Preparer's Use Only

Preparer's signature: *[Signature]*

Firm's name (or yours if self-employed), address and ZIP code: RUIZICKA & ASSOCIATES, LTD., 770 FRONTAGE ROAD, SUITE NORTHFIELD, IL 60093

Westlake Health Foundation
 Schedule of Undistributed Income
 December 31, 2002

Westlake Health Foundation began as a private foundation in 2000 and is in its start up period. As such it may distribute in accordance with the following schedule. Please see extract of Publication 578. At December 31, 2002 there is no undistributed income.

Tax Year	Distributable Amount	Start-Up %	Required Distribution	Qualifying Distribution	Excess (deficit) Distribution
2000	442,584.3	0.20	885,169	1,297,973	412,804
2001	438,224.3	0.40	1,752,897	1,699,911	(52,986)
2002	405,446.7	0.60	2,432,680	2,717,548	284,868
			5,070,746	5,715,432	644,686

- 1) 0.65% of the sum of the foundation's net assets for the tax year and the immediately preceding 2 tax years, over
- 2) The total amount of grant administrative expenses paid during the 2 preceding tax years that were included as qualifying distributions. However, the amount of grant administrative expenses taken into account for any preceding tax year that began before 1985 is limited to 0.65% of the foundation's net assets for that year

For this purpose, "grant administrative expenses" are any administrative expenses allocable to the making of contributions, gifts, or grants that are qualifying distributions. "Net assets" are the combined fair market values of all the foundation's assets other than those used or held for use in carrying out exempt purposes, minus the amount of indebtedness incurred to buy these assets.

Borrowed funds. If a private foundation borrows money during a tax year to make a charitable expenditure, then a qualifying distribution is considered made only at the time the borrowed funds are actually distributed for a charitable purpose.

Control. An organization is controlled by a foundation or by one or more disqualified persons if any of these persons may, by combining their votes or positions of authority, require the organization to make an expenditure or prevent the organization from making an expenditure, regardless of the method by which control is exercised or exercisable. Control of a donee organization is determined without regard to any conditions imposed on the donee as part of the distribution or any other restrictions as to how the distribution may be used unless the conditions and restrictions are imposed on a distribution of net assets to terminate private foundation status (as discussed in Chapter III).

In general, it is the donee, not the distribution, that must be controlled by the distributing private foundation to disqualify an otherwise qualifying distribution. If a foundation provides support to an organization and imposes budgetary procedures on that organization, this will not, of itself, constitute control of the donee. Budgetary procedures include expenditure responsibility to require reports from the donee organization on

- 1) The use of the funds,
- 2) Compliance with the terms of the grant, and
- 3) The progress made by the donee toward achieving the purposes for which the grant was made

The controlled organization does not have to be a private foundation. It may be any kind of exempt or nonexempt organization including a school, hospital, operating foundation, or social welfare organization.

Changes in asset use. If an asset not used or held for use for public or charitable, educational, etc. purposes is later converted to exempt use, the foundation may treat the conversion as a qualifying distribution. The amount of the qualifying distribution is the fair market value of the converted assets on the conversion date. For determining fair market value of the assets, see *Valuation of Assets*, discussed earlier.

The date a foundation adopts and immediately begins to implement a plan to convert property from nonexempt to exempt uses is the conversion date even if the actual conversion occurs later.

Payment of any Chapter 42 excise tax imposed on the foundation is not considered a qualifying distribution.

Set-asides. An amount set aside for a specific project may be treated as a qualifying distribution in the year set aside (but not in the year actually paid) if at the time of the set-aside the foundation establishes to the satisfaction of the Service that

- 1) The amount will actually be paid for the specific project within 60 months from the date of the first set-aside, and
- 2) The set-aside satisfies the *suitability test*, that is, that the project is one that can be better accomplished by a set-aside than by immediate payment, or the foundation satisfies the *cash distribution test* (discussed later).

Suitability test. To satisfy the suitability test, the foundation must show that the specific project for which the amount is set aside is one that can be better accomplished by the set-aside than by the immediate payment of funds. Such a specific project includes, but is not limited to, situations where relatively long-term grants or expenditures must be made to assure the continuity of particular charitable projects or program-related investments, or where grants are made as part of a matching-grant program. An example of a specific project is a plan to build an art museum even though the exact location and architectural plans have not been finalized. For good cause shown, the period for paying the amount set aside may be extended by the Service.

To qualify under the suitability test, a set-aside must be approved by the IRS, as explained later.

Cash distribution test. The foundation satisfies the cash distribution test if

- 1) The specific project for which the amount is set aside will not be completed before the end of the tax year in which the set-aside is made,
- 2) The foundation actually distributes for exempt purposes, in cash or its equivalent, the *start-up period minimum amount* during the foundation's start-up period, and
- 3) The foundation actually distributes the *full-payment period minimum amount* in each tax year of the foundation's full-payment period.

Start-up period minimum amount. Generally, the start-up period consists of the 4 tax years following the tax year in which the foundation was created (or otherwise became a private foundation). For this purpose, a foundation is considered created in the tax year in which its distributable amount first exceeds \$500. The start-up period minimum amount, the amount that a private foundation must actually distribute during its start-up period, is not less than the sum of:

- 1) 20% of its distributable amount (as defined earlier) for the first tax year of the start-up period,
- 2) 40% of its distributable amount for the second year of the start-up period,
- 3) 60% of its distributable amount for the third year of the start-up period, and
- 4) 80% of its distributable amount for the fourth year of the start-up period.

The sum of these amounts must be distributed before the end of the start-up period. There is no requirement that any part be distributed in any particular tax year of the start-up period.

In general, only a distribution actually made during the start-up period is taken into account in determining whether the foundation has distributed the start-up period minimum amount. However, a distribution actually made during the tax year in which the foundation was created (the year immediately preceding the foundation's start-up period) may be treated as made during the start-up period. Also, a distribution actually made within 5½ months after the end of the start-up period will be treated as made during the start-up period if (a) the foundation was unable to determine its distributable amount for the fourth tax year of the start-up period until after the end of the period, and (b) the foundation actually made distributions before the end of the start-up period based on a reasonable estimate of its distributable amount for that fourth tax year.

Private Foundations and Managers

Full payment period minimum amount. The foundation's full-payment period includes each tax year that begins after the end of the start-up period. The full payment period minimum amount, the amount that the foundation must actually distribute in cash or its equivalent in each tax year of the full-payment period, and must be not less than 100% of its distributable amount, described earlier, for that year, without regard to the *Carryover of excess qualifying distributions*, discussed later.

However, if the foundation distributes in a tax year an amount in excess of the full-payment period minimum amount for that year, the excess reduces the full-payment period minimum amount for the 5 tax years immediately following the tax year in which the excess distribution is made. The excess is applied to reduce the full-payment period minimum amount in each successive tax year of the 5-year period, in order, until completely used up.

Failure to distribute minimum amounts. If the foundation fails to actually distribute the start-up period minimum amount during the start-up period or, generally, if it fails to distribute the full-payment period minimum amount during a tax year of the full-payment period, then any set-aside made by the foundation during the appropriate period will not be treated as a qualifying distribution unless it was approved by the IRS under the *suitability test*. Also, any set-aside made after the year of such a failure to distribute a minimum amount will be treated as a qualifying distribution only if the Service approves it under the *suitability test*.

However, if the foundation's failure to distribute the full-payment period minimum amount during a tax year of the full-payment period is not willful and is due to reasonable cause, the foundation may correct the failure. To do so, it must distribute within the correction period (discussed earlier) cash or its equivalent in an amount not less than the difference between the full-payment period minimum amount for the tax year and the amount actually distributed during that year. The additional distribution is treated as though it had been made in the year in which it originally should have been made, for purposes of meeting the cash distribution test. If a foundation fails to distribute the full-payment period minimum amount during the appropriate tax year because the amount can be determined only after the end of that tax year, no "willful failure to distribute" will occur if the foundation makes an additional distribution within 5½ months after the end of the tax year.

Contingent set-asides. If a private foundation is involved in litigation and may not distribute assets or income because of a court order, it may seek and obtain a set-aside for the purpose of making a qualifying distribution. The amount that may be set aside is equal to the part of the foundation's distributable amount that is attributable to the assets or income held under the court order that would otherwise have been distributed.

If the litigation lasts more than one tax year, the foundation may seek additional contingent set-asides. The amounts must actually be distributed by the last day of the tax year following the tax year in which the proceedings end. Amounts the foundation does not distribute by the end of that year will be considered gross income to the foundation for the following tax year.

Approval of a set-aside must be obtained from the IRS for the set-aside to qualify under the *suitability test*. No advance approval is required for qualification under the cash distribution test. A foundation must apply for Service approval by the end of the tax year in which the amount is to be set aside. If the foundation fails to seek approval before that date, an otherwise proper set-aside will not be treated as a qualifying distribution.

To obtain approval for a set-aside under the *suitability test*, a foundation must write to the Internal Revenue Service, 1111 Constitution Avenue,

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In general, it is the donee, not the distribution, that must be controlled by the distributing private foundation to disqualify an otherwise qualifying distribution. If a foundation provides support to an organization and imposes budgetary procedures on that organization, this will not, of itself, constitute control of the donee. Budgetary procedures include expenditure responsibility to require reports from the donee organization on

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To obtain approval for a set-aside under the *suitability test*, a foundation must write to the Internal Revenue Service, 1111 Constitution Avenue,

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
1	LEASEHOLD IMPROVEMENTS		99	85M	42	151,626.			151,626.	65,437.		21,533.
2	EQUIPMENT & FURNITURE		99SL	5.00	16	90,387.			90,387.	45,219.		18,077.
3	LAND		98L			456,870.			456,870.			0.
4	SOFTWARE	063002	SL	3.00	16	6,749.			6,749.			330.
	* TOTAL 990-PF PG 1 DEPR & AMORT					705,632.		0.	705,632.	110,656.	0.	39,940.

FORM 990-PF **GAIN OR (LOSS) FROM SALE OF ASSETS** **STATEMENT** **1**

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	MANNER ACQUIRED PURCHASED	(E) DATE ACQUIRED	(F) DATE SOLD	GAIN OR LOSS
SEE ATTACHED SCHEDULE	25,506,656.	0.	32,320,117.				-6,813,461.
CAPITAL GAINS DIVIDENDS FROM PART IV							0.
TOTAL TO FORM 990-PF, PART I, LINE 6A							-6,813,461.

FORM 990-PF **INTEREST ON SAVINGS AND TEMPORARY CASH INVESTMENTS** **STATEMENT** **2**

SOURCE	AMOUNT
NORTHERN TRUST	7,998.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	7,998.

FORM 990-PF **DIVIDENDS AND INTEREST FROM SECURITIES** **STATEMENT** **3**

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
NORTHERN TRUST	1,899,591.	0.	1,899,591.
TOTAL TO FM 990-PF, PART I, LN 4	1,899,591.	0.	1,899,591.

FORM 990-PF	OTHER INCOME	STATEMENT	4
DESCRIPTION			AMOUNT
MISCELLANEOUS			18,437.
TOTAL TO FORM 990-PF, PART I, LINE 11, COLUMN A			18,437.

FORM 990-PF	LEGAL FEES	STATEMENT	5	
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LEGAL	1,560.	0.		1,560.
TO FM 990-PF, PG 1, LN 16A	1,560.	0.		1,560.

FORM 990-PF	ACCOUNTING FEES	STATEMENT	6	
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING	13,498.	10,798.		2,700.
TO FORM 990-PF, PG 1, LN 16B	13,498.	10,798.		2,700.

FORM 990-PF	OTHER PROFESSIONAL FEES	STATEMENT	7	
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INVESTMENT COUNSELING	156,967.	156,967.		0.
CUSTODIAL FEES	31,970.	31,970.		0.
OTHER	284.	0.		284.
TO FORM 990-PF, PG 1, LN 16C	189,221.	188,937.		284.

FORM 990-PF	TAXES			STATEMENT 8
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
PAYROLL	9,931.	993.		7,945.
EXCISE	74,020.	0.		0.
REAL ESTATE	7,676.	768.		6,908.
TO FORM 990-PF, PG 1, LN 18	91,627.	1,761.		14,853.

FORM 990-PF	OTHER EXPENSES			STATEMENT 9
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
SUPPLIES	1,864.	186.		1,678.
MEMBERSHIPS	5,448.	545.		4,903.
INSURANCE	3,177.	318.		2,859.
TELEPHONE	4,612.	461.		4,151.
MISCELLANEOUS	3,969.	397.		3,572.
POSTAGE	1,365.	137.		1,228.
RHC RECONCILIATION	14,453.	0.		16,680.
SUBSCRIPTIONS	171.	17.		154.
AMORTIZATION	21,533.	2,153.		0.
TO FORM 990-PF, PG 1, LN 23	56,592.	4,214.		35,225.

FORM 990-PF	CORPORATE STOCK		STATEMENT 10
DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE	
COMMON STOCK	42,680,242.	42,680,242.	
TOTAL TO FORM 990-PF, PART II, LINE 10B	42,680,242.	42,680,242.	

FORM 990-PF	CORPORATE BONDS	STATEMENT 11
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
BONDS	34,714,927.	34,714,927.
TOTAL TO FORM 990-PF, PART II, LINE 10C	34,714,927.	34,714,927.

FORM 990-PF	OTHER INVESTMENTS	STATEMENT 12
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CASH EQUIVALENTS	548,792.	548,792.
INTEREST RECEIVABLE	126,821.	126,821.
TOTAL TO FORM 990-PF, PART II, LINE 13	675,613.	675,613.

FORM 990-PF	DEPRECIATION OF ASSETS NOT HELD FOR INVESTMENT	STATEMENT 13
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DESCRIPTION	COST OR OTHER BASIS	ACCUMULATED DEPRECIATION	BOOK VALUE
LEASEHOLD IMPROVEMENTS	151,626.	86,970.	64,656.
EQUIPMENT & FURNITURE	90,387.	63,296.	27,091.
LAND	456,870.	0.	456,870.
SOFTWARE	6,749.	330.	6,419.
TOTAL TO FM 990-PF, PART II, LN 14	705,632.	150,596.	555,036.

FORM 990-PF	OTHER LIABILITIES	STATEMENT 14
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DESCRIPTION	AMOUNT
EXCISE TAXES PAYABLE	-32,729.
EXCISE TAXES PAYABLE DEFERRED	0.
TOTAL TO FORM 990-PF, PART II, LINE 22, COLUMN B	-32,729.

Depreciation and Amortization 990-PF
(Including Information on Listed Property)

2002

Department of the Treasury
Internal Revenue Service

▶ See separate instructions ▶ Attach to your tax return

Attachment
Sequence No 67

Name(s) shown on return

Business or activity to which this form relates

Identifying number

WESTLAKE HEALTH FOUNDATION

FORM 990-PF PAGE 1

36-3104071

Part I Election To Expense Certain Tangible Property Under Section 179 Note If you have any listed property, complete Part V before you complete Part I

1	Maximum amount See instructions for a higher limit for certain businesses	1	24,000.
2	Total cost of section 179 property placed in service (see instructions)	2	
3	Threshold cost of section 179 property before reduction in limitation	3	\$200,000
4	Reduction in limitation Subtract line 3 from line 2 If zero or less, enter -0-	4	
5	Dollar limitation for tax year Subtract line 4 from line 1 If zero or less, enter -0- If married filing separately, see instructions	5	
6	(a) Description of property	(b) Cost (business use only)	(c) Elected cost
7	Listed property Enter amount from line 29	7	
8	Total elected cost of section 179 property Add amounts in column (c), lines 6 and 7	8	
9	Tentative deduction Enter the smaller of line 5 or line 8	9	
10	Carryover of disallowed deduction from line 13 of your 2001 Form 4562	10	
11	Business income limitation Enter the smaller of business income (not less than zero) or line 5	11	
12	Section 179 expense deduction Add lines 9 and 10 but do not enter more than line 11	12	
13	Carryover of disallowed deduction to 2003 Add lines 9 and 10, less line 12	13	

Note Do not use Part II or Part III below for listed property Instead, use Part V

Part II Special Depreciation Allowance and Other Depreciation (Do not include listed property)

14	Special depreciation allowance for qualified property (other than listed property) placed in service during the tax year (see instructions)	14	
15	Property subject to section 168(f)(1) election (see instructions)	15	
16	Other depreciation (including ACRS) (see instructions)	16	18,407.

Part III MACRS Depreciation (Do not include listed property) (See instructions)

Section A

17	MACRS deductions for assets placed in service in tax years beginning before 2002	17	
18	If you are electing under section 168(f)(4) to group any assets placed in service during the tax year into one or more general asset accounts, check here <input type="checkbox"/>		

Section B - Assets Placed in Service During 2002 Tax Year Using the General Depreciation System

(a) Classification of property	(b) Month and year placed in service	(c) Basis for depreciation (business/investment use only - see instructions)	(d) Recovery period	(e) Convention	(f) Method	(g) Depreciation deduction
19a 3 year property						
b 5 year property						
c 7 year property						
d 10-year property						
e 15 year property						
f 20-year property						
g 25 year property			25 yrs		S/L	
h Residential rental property	/		27 5 yrs	MM	S/L	
	/		27 5 yrs	MM	S/L	
i Nonresidential real property	/		39 yrs	MM	S/L	
	/			MM	S/L	

Section C - Assets Placed in Service During 2002 Tax Year Using the Alternative Depreciation System

20a Class life					S/L	
b 12 year			12 yrs		S/L	
c 40-year	/		40 yrs	MM	S/L	

Part IV Summary (See instructions)

21	Listed property Enter amount from line 28	21	
22	Total Add amounts from line 12, lines 14 through 17, lines 19 and 20 in column (g), and line 21 Enter here and on the appropriate lines of your return Partnerships and S corporations see instr	22	18,407.
23	For assets shown above and placed in service during the current year, enter the portion of the basis attributable to section 263A costs	23	

Part V Listed Property (Include automobiles, certain other vehicles, cellular telephones, certain computers, and property used for entertainment, recreation, or amusement)

Note For any vehicle for which you are using the standard mileage rate or deducting lease expense, complete only 24a, 24b, columns (a) through (c) of Section A, all of Section B, and Section C if applicable

Section A - Depreciation and Other Information (Caution See instructions for limits for passenger automobiles)

24a Do you have evidence to support the business/investment use claimed? Yes No **24b** If "Yes," is the evidence written? Yes No

(a) Type of property (list vehicles first)	(b) Date placed in service	(c) Business/investment use percentage	(d) Cost or other basis	(e) Basis for depreciation (business/investment use only)	(f) Recovery period	(g) Method/Convention	(h) Depreciation deduction	(i) Elected section 179 cost
--	-------------------------------	---	----------------------------	--	------------------------	--------------------------	-------------------------------	---------------------------------

25 Special depreciation allowance for qualified listed property placed in service during the tax year and used more than 50% in a qualified business use 25

26 Property used more than 50% in a qualified business use

	%						

27 Property used 50% or less in a qualified business use

	%						
					S/L		
					S/L		
					S/L		

28 Add amounts in column (h), lines 25 through 27 Enter here and on line 21, page 1 28

29 Add amounts in column (i), line 26 Enter here and on line 7, page 1 29

Section B - Information on Use of Vehicles

Complete this section for vehicles used by a sole proprietor, partner, or other "more than 5% owner," or related person. If you provided vehicles to your employees, first answer the questions in Section C to see if you meet an exception to completing this section for those vehicles

	(a) Vehicle		(b) Vehicle		(c) Vehicle		(d) Vehicle		(e) Vehicle		(f) Vehicle	
	Yes	No	Yes	No	Yes	No	Yes	No	Yes	No	Yes	No
30 Total business/investment miles driven during the year (do not include commuting miles)												
31 Total commuting miles driven during the year												
32 Total other personal (noncommuting) miles driven												
33 Total miles driven during the year Add lines 30 through 32												
34 Was the vehicle available for personal use during off-duty hours?												
35 Was the vehicle used primarily by a more than 5% owner or related person?												
36 Is another vehicle available for personal use?												

Section C - Questions for Employers Who Provide Vehicles for Use by Their Employees

Answer these questions to determine if you meet an exception to completing Section B for vehicles used by employees who are not more than 5% owners or related persons

	Yes	No
37 Do you maintain a written policy statement that prohibits all personal use of vehicles, including commuting, by your employees?		
38 Do you maintain a written policy statement that prohibits personal use of vehicles, except commuting, by your employees? See instructions for vehicles used by corporate officers, directors, or 1% or more owners		
39 Do you treat all use of vehicles by employees as personal use?		
40 Do you provide more than five vehicles to your employees, obtain information from your employees about the use of the vehicles, and retain the information received?		
41 Do you meet the requirements concerning qualified automobile demonstration use? Note If your answer to 37, 38, 39, 40, or 41 is "Yes," do not complete Section B for the covered vehicles		

Part VI Amortization

(a) Description of costs	(b) Date amortization begins	(c) Amortizable amount	(d) Code section	(e) Amortization period or percentage	(f) Amortization for this year
42 Amortization of costs that begins during your 2002 tax year					
43 Amortization of costs that began before your 2002 tax year				43	21,533.
44 Total. Add amounts in column (f) See instructions for where to report				44	21,533.

Westlake Health Foundation
Grant Expense/Grants payable
December 31, 2002

Grantee	Tax Status	Address	Purpose	Grant	2002		Grant
				Payable 12/31/2001	Approved	Paid	Payable 12/31/2002
Westlake Hospital	501 C-3	1225 W Lake St , Melrose Park, IL	Digital mammography	450,000		450,000	-
Westlake Hospital	501 C-3	1225 W Lake St , Melrose Park, IL	Women's Health Cntr	458,000		458,000	-
Westlake Hospital	501 C-3	1225 W Lake St , Melrose Park, IL	Ambulatory surgary cntr	800,000		900,000	-
Westlake Hospital	501 C-3	1225 W Lake St , Melrose Park, IL	Kidcare outreach	92,805		92,805	-
Proviso Council on Aging	501 C-3	439 Bohland Ave , Bellwood, IL	Health screening	50,000		50,000	-
Ressurrection Hospital	501 C-3	7435 W Talcott, Chicago, IL 60637	Monarch ball	100,000		100,000	-
St James Catholic Church	501 C-3	305 S Sixth Avenue, Melrose Park, IL	Early childhood dev	86,831		86,831	-
American Lung Association	501 C-3	1440 W Washington, Chicago, IL	Stop asthma prog	25,000		25,000	-
Catholic Charities	501 C-3	126 N DesPlaines Street, Chicago, IL	Donation		250	250	-
American Heart Association	501 C-3	208 S LaSalle Street, Chicago, IL	Golf sponsorship		10,000	10,000	-
Suburban Primary Health Care Council	501 C-3	2225 Enterprise Drive, Westchester, IL	Access to care		43,200	43,200	-
Grantmakers in Health	501 C-3	1100 Connecticut Ave , Washington, DC	Annual support		3,500	3,500	-
Grantmakers in Aging	501 C-3	5335 Far Hills Avenue, Dayton, Ohio	Annual conference		1,000	1,000	-
St James Catholic Church	501 C-3	305 S Sixth Avenue, Melrose Park, IL	Maywood adoles prog		25,000	25,000	-
Girl Scouts-Illinois Crossroads Council	501 C-3	6930 W Roosevelt Rd , Oak Park, IL	Soy Unica/Latina		2,000	2,000	-
Boys & Girls Clubs of West Cook County	501 C-3	P O Box 183, Bellwood, IL	Health Smarts prog		25,000	25,000	-
University of Illinois Extension	501 C-3	2121 West Euclid Ave , Rolling Meadows, IL	Health, fitness & nutri		5,000	5,000	-
Community Support Services, Inc	501 C-3	9021 Ogden Ave , Brookfield, IL	Respite support		32,500	32,500	-
Westlake Hospital	501 C-3	1225 W Lake St , Melrose Park, IL	Health careers schol		101,550	101,550	-
Triton College	501 C-3	2000 Fifth Ave , River Grove, IL	Health careers schol		22,450	22,450	-
West Suburban P A D S	501 C-3	P O Box 797, Oak Park, IL	WIN project		25,000	25,000	-
Judith SooHoo	Sec 529	510 Lake Cook Road, Deerfield, IL	SooHoo schol fund		25,000	25,000	-
Westlake Hospital	501 C-3	1225 W Lake St , Melrose Park, IL	Kidcare program		50,000		50,000
Westlake Hospital	501 C-3	1225 W Lake St , Melrose Park, IL	Comm Health Ed Cntr		105,000		105,000
Community Support Services, Inc	501 C-3	9021 Ogden Ave , Brookfield, IL	Respite Array prog		50,000		50,000
Loyola University School of Nursing	501 C-3	807 S First Ave , Maywood, IL	Nutritional rev prog		75,000		75,000
Suburban Primary Health Care Council	501 C-3	2225 Enterprise Drive, Westchester, IL	Access to care		200,000		200,000
Forest Park Public Library	501 C-3	7555 Jackson Boulevard, Forest Park, IL	Medical education		15,000		15,000
American Lung Association	501 C-3	1440 W Washington, Chicago, IL	Asthma Maywood campg		25,000		25,000
Proviso Council on Aging	501 C-3	439 Bohland Ave , Bellwood, IL	Outreach program		50,000		50,000
Westlake Hospital	501 C-3	1225 W Lake St , Melrose Park, IL	Ambulatory surgery cntr		800,000		800,000
				<u>2,062,636</u>	<u>1,691,450</u>	<u>2,484,086</u>	<u>1,370,000</u>

Portfolio Statement

31 DEC 2002

Account number 2606335
Account Name WESTLAKE HEALTH FOUR - FUNDS

Page 3 of 26

Asset Summary

Country	Accrued Income/expense	Market value	Cost	Unrealized gain/loss			Market value Incl accruals	%
				Market	Translation	Total		
<i>Equities</i>								
Common stock								
Multi National Agencies Region - USD	0 00	8 307 497 75	13,402,897 18	- 4 095 398 41	0 00	- 4 095 398 41	8 307,497 75	12 894%
United States - USD	0 00	27 478 413 35	35,112,705 58	- 7 638 292 21	0 00	- 7 638 292 21	27 478 413 35	38 360%
Total common stock	0 00	38,783,911.10	48,515,802 72	- 11,731,691 62	0 00	- 11,731,691 62	38,783,911 10	51 354%
Total equities	0 00	38,783,911 10	48,515,802 72	- 11,731,691.62	0.00	- 11,731,691.62	38,783,911.10	51 354%
<i>Fixed Income</i>								
Corporate bonds								
United States - USD	120 353 21	34 835,280 52	32 248,541 88	2 588 738 68	0 00	2,588,738 68	34,955,633 73	48 802%
Total corporate bonds	120,353 21	34,835,280 52	32,248,541 88	2,588,738 68	0 00	2,588,738 68	34,955,633 73	48.802%
Total fixed income	120,353 21	34,835,280 52	32,248,541 88	2,588,738 68	0 00	2,588,738 68	34,955,633 73	48.802%
<i>Cash and Cash Equivalents</i>								
Short term investment funds								
Short Term Investment Funds	8 52	8,273 42	8,273 42	0 00	0 00	0 00	8,279 94	0 012%
Total short term investment funds	8.52	8,273.42	8,273 42	0.00	0 00	0 00	8,279.94	0.012%
Total cash and cash equivalents	8 52	8,273 42	8,273.42	0 00	0.00	0 00	8,279 94	0 012%

Asset Summary

Country	Accrued Income/expense	Market value	Cost	Unrealized gain/loss			Market value incl accruals	%
				Market	Translation	Total		
<i>Adjustments To Cash</i>								
Pending trade purchases								
Pending trade purchases	0 00	- 120,353 21	- 120,353 21	0 00	0 00	0 00	-120,353 21	- 0 168%
Total pending trade purchases	0.00	- 120,353.21	- 120,353.21	0.00	0 00	0.00	-120,353 21	- 0 168%
Total adjustments to cash	0 00	- 120,353 21	- 120,353.21	0.00	0.00	0 00	-120,353.21	- 0.168%
Total Unrealized Gains						2,586,738 66		
Total Unrealized Losses						- 11,731,681 62		
Total	120,359.73	71,507,111.89	80,652,064.78	- 9,144,952.96	0.00	8,144,952.96	71,627,471 58	100 000%

Total Cost Incl. Accruals

80,772,424 52

Portfolio Statement

31 DEC 2002

Account number 2608335
Account Name WESTLAKE HEALTH FOUN - FUNDS

Page 5 of 26

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							
Multi-National Agencies Region - USD							
MFO EUROPACIFIC GROWTH FD OPEN END FD 405 202 34 22 9700000		CUSIP 298706102 0 00	9 307,497 75	13,402 897 18	- 4 095 399 41	0 00	- 4,095 399 41
Total USD		0 00	9,307,497 75	13,402,897 18	- 4,095,399 41	0 00	- 4,095,399 41
Total Multi-National Agencies Region		0 00	9,307,497 75	13,402,897 18	- 4,095,399 41	0 00	- 4,095,399 41
United States - USD							
MFO TCW GALILEO FDS INC AGGRESSIVE 640 905 58 7 8900000		GROWTH EQUITIES FD CL I 0 00 CUSIP 87234N872	5 120 835 42	9 980 873 09	- 4,859,837 87	0 00	- 4 859 837 87
MFO VANGUARD INSTL INDEX FD SH BEN INT 277,881 84 80 4500000		CUSIP 822040100 0 00	22 355,577 93	25 132 032 47	- 2 778 454 54	0 00	- 2 778 454 54
Total USD		0 00	27,476,413 35	35,112,705 56	- 7,636,292 21	0 00	- 7,636,292 21
Total United States		0 00	27,476,413 35	35,112,705 56	- 7,636,292 21	0 00	- 7,636,292 21
Total Common Stock		0 00	38,783,911 10	48,515,602 72	- 11,731,691 62	0 00	- 11,731,691 62
Total Equities		0 00	38,783,911 10	48,515,602 72	- 11,731,691 62	0 00	- 11,731,691 62

Fixed Income

Corporate bonds

United States - USD

MFO PIMCO FDS PAC INVT MGMT SER MODERATEDURATION FD INSTL CL 3 372 244 00 10 3300000		CUSIP 693390593 120 353 21	34 835 280 52	32 248,541 88	2,588 738 68	0 00	2 588 738 68
Total USD		120,353 21	34,835,280 52	32,248,541 86	2,586,738 66	0 00	2,586,738 66

Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
Total United States		120,353.21	34,835,280.52	32,248,541.88	2,586,738.68	0.00	2,586,738.68
Total Corporate Bonds		120,353.21	34,835,280.52	32,248,541.88	2,586,738.68	0.00	2,586,738.68
Total Fixed Income		120,353.21	34,835,280.52	32,248,541.88	2,586,738.68	0.00	2,586,738.68

Description/Asset ID Shares/PAR value	Exchange rate or local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Short term investment funds							
USD - United States dollar	1.0000000	8.52	8,273.42	8,273.42	0.00	0.00	0.00
Total short term investment funds - all currencies		8.52	8,273.42	8,273.42	0.00	0.00	0.00
Total short term investment funds - all countries		8.52	8,273.42	8,273.42	0.00	0.00	0.00
Total Short Term Investment Funds		8.52	8,273.42	8,273.42	0.00	0.00	0.00
Total Cash and Cash Equivalents		8.52	8,273.42	8,273.42	0.00	0.00	0.00

Portfolio Statement

31 DEC 2002

Account number 2806335
Account Name WESTLAKE HEALTH FOUN - FUNDS

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Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Adjustments To Cash							
Pending trade purchases							
USD - United States dollar	1 0000000	0 00	- 120,353 21	- 120,353 21	0 00	0 00	0 00
Total pending trade purchases - all currencies		0 00	- 120,353 21	- 120,353 21	0 00	0 00	0 00
Total pending trade purchases - all countries		0 00	- 120,353 21	- 120,353 21	0 00	0 00	0 00
Total Pending trade purchases		0 00	- 120,353 21	- 120,353 21	0 00	0 00	0 00
Total Adjustments To Cash		0 00	- 120,353 21	- 120,353 21	0 00	0 00	0 00
Total	4,704,508.98	120,358 73	71,507,111 83	80,652,084.79	- 9,144,952.88	0.00	- 8,144,952.96

Portfolio Statement

31 DEC 02

Account number 2606335
 - Account Name WESTLAKE HEALTH FOUN - FUNDS

Pending Transactions Detail

Page 8 of 26

Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Cost	Local Cost
----------------------------	---------	--------------	----------------------------------	------------	----------------	--------------	---------------

Purchases

United States dollar

Fixed Income

Corporate bonds

31 Dec 02 6 Jan 03	United States	Cash pending Shares not delivered	MFO PIMCO FDS PAC INVT MGMT SER MODERATEDURATION FD INSTL CL CUSIP 693390593	11 850 84	- 120,353 21	- 120 353 21	- 120,353 21
Total corporate bonds					- 120,353 21	- 120,353 21	- 120,353 21
Total fixed income					- 120,353 21	- 120,353 21	- 120,353 21
Total United States dollar					- 120,353 21	- 120,353 21	- 120,353 21
Total purchases					- 120,353 21	- 120,353 21	

Portfolio Statement

31 DEC 2002

Account number 2806334
Account Name WESTLAKE HLTH FOUN - DALTON

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Asset Summary

Country	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
<i>Equities</i>								
Common stock								
Bahamas - USD	0 00	62,730 00	91,173 87	- 28,443 87	0 00	- 28,443 87	62,730 00	0 889%
United States - USD	8 100 30	5,982,025 00	5,888,918 51	233,108 49	0 00	233,108 49	5,908,125 30	93 139%
Total common stock	8,100 30	5,984,755 00	5,760,092 18	204,882 82	0.00	204,882 82	5,970,855.30	94 128%
Total equities	8,100 30	5,984,755 00	5,760,092 18	204,882 82	0.00	204,882.82	5,970,855.30	94 128%
<i>Cash and Cash Equivalents</i>								
Short term investment funds								
Short Term Investment Funds	381 30	440,517 53	440,517 53	0 00	0 00	0 00	440,878 83	8 950%
Total short term investment funds	381 30	440,517 53	440,517 53	0 00	0 00	0 00	440,878 83	8 950%
Total cash and cash equivalents	381.30	440,517 53	440,517 53	0.00	0 00	0.00	440,878 83	8 950%
<i>Adjustments To Cash</i>								
Pending trade purchases								
Pending trade purchases	0 00	- 88,423 82	- 88,423 82	0 00	0 00	0 00	-68,423 82	- 1 078%
Total pending trade purchases	0 00	- 88,423 82	- 88,423 82	0 00	0.00	0.00	-68,423 82	- 1 078%
Total adjustments to cash	0.00	- 88,423 82	- 88,423.82	0 00	0.00	0.00	-68,423 82	- 1 078%
Total Unrealized Gains						1,050,108 05		
Total Unrealized Losses						- 845,445.23		
Total	8,481.80	6,336,848.81	6,132,185 78	204,882.82	0.00	204,882.82	6,343,310.21	100.000%

Total Cost Incl. Accruals

6,138,647 38

Portfolio Statement

31 DEC 2002

Account number 2806334
Account Name WESTLAKE HLTH FOUN - DALTON

Page 4 of 148

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							
Bahamas - USD							
STEINER LEISURE LTD COM STK USD0 01 4,500 00	CUSIP P8744Y102 13 8400000	0 00	82 730 00	91,173 67	- 28,443 67	0 00	- 28,443 67
Total USD		0 00	62,730 00	91,173 67	- 28,443 67	0 00	- 28,443 67
Total Bahamas		0 00	62,730 00	91,173 67	- 28,443 67	0 00	- 28,443 67
United States - USD							
AMBASSADORS GROUP INC COM 3 800 00	CUSIP 023177108 12 9410000	0 00	49,175 80	48,384 34	791 46	0 00	791 46
AMCOL INTL CORP COM 17,100 00	CUSIP 02341W103 5 8000000	513 00	99 180 00	99 563 64	- 383 64	0 00	- 383 64
ARCTIC CAT INC COM 8 700 00	CUSIP 039670104 16 0000000	0 00	107 200 00	70 054 39	37 145 61	0 00	37,145 61
BAKER MICHAEL CORP COM 7 600 00	CUSIP 057149106 10 8500000	0 00	83 220 00	103,503 85	- 20 283 85	0 00	- 20,283 85
BEI TECHNOLOGIES INC COM 8 700 00	CUSIP 05538P104 11 1800000	0 00	97,353 00	121,449 71	- 24 096 71	0 00	- 24,096 71
BEL FUSE INC CL B 2 200 00	CUSIP 077347300 20 1500000	0 00	44 330 00	48 814 57	- 4 284 57	0 00	- 4,284 57
BENIHANA INC CL A 4 945 00	CUSIP 082047200 13 5000000	0 00	66,757 50	47,971 00	18 786 50	0 00	18 786 50
BRADLEY PHARMACEUTICALS INC COM 800 00	CUSIP 104576103 13 0300000	0 00	10,424 00	8 639 38	1,784 64	0 00	1,784 64
CATO CORP NEW CL A 4 400 00	CUSIP 149205106 21 5900000	660 00	94 998 00	84 370 48	30 625 52	0 00	30 625 52
CO MEDTECH INC COM 18,800 00	CUSIP 19652U104 2 0600000	0 00	38 728 00	66 147 38	- 27 419 38	0 00	- 27,419 38
COACHMEN INDS INC COM 8 600 00	CUSIP 189873102 15 8000000	0 00	104,280 00	75,557 82	28,722 18	0 00	28 722 18
COMPX INTL INC CL A 8,100 00	CUSIP 20563P101 8 3700000	0 00	67,797 00	129 183 05	- 61 386 05	0 00	- 61,386 05

Portfolio Statement

31 DEC 2002

Account number 2606334
Account Name WESTLAKE HLTH FOUN - DALTON

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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							
DAKTRONICS INC COM	CUSIP 234264108						
7,000 00	13 3800000	0 00	83,880 00	82,588 53	31 091 47	0 00	31 091 47
DEB SHOPS INC	CUSIP 242728103						
2 400 00	22 2100000	0 00	53,304 00	49,140 22	4 163 78	0 00	4,163 78
DREW INDS INC COM NEW	CUSIP 28188L205						
4,700 00	16 0500000	0 00	75,435 00	37,219 75	38,215 25	0 00	38,215 25
EDELBROCK CORP COM	CUSIP 278434104						
6,580 00	11 3900000	0 00	74,718 40	67,458 48	7,259 92	0 00	7,259 92
EMBREX INC COM	CUSIP 290817105						
8,000 00	11 1280000	0 00	88 788 00	65,830 19	1 137 81	0 00	1 137 81
EXCEL TECH INC COM	CUSIP 30087T103						
4 300 00	17 8900000	0 00	78,827 00	69,788 82	7,138 08	0 00	7,138 08
FARGO ELECTRONICS INC COM	CUSIP 30744P102						
12,100 00	8 7200000	0 00	105,512 00	110,458 63	- 4,947 63	0 00	- 4,947 63
GEN COMMUNICATION INC CL A	CUSIP 389385109						
13,300 00	6 7100000	0 00	89,243 00	103,825 93	- 14,582 93	0 00	- 14,582 93
HALL KINION & ASSOCS INC COM	CUSIP 408089104						
11,400 00	5 5910000	0 00	83,737 40	78,143 58	- 12,408 18	0 00	- 12,408 18
HAWK CORP CL A	CUSIP 420089104						
12,000 00	2 3200000	0 00	27,840 00	77,108 47	- 49,268 47	0 00	- 49,268 47
HEIDRICK & STRUGGLES INTL INC COM	ISIN #954228181023 CUSIP 422818102						
3,400 00	14 8700000	0 00	48 878 00	47,380 96	2 497 04	0 00	2,497 04
IBERIABANK CORP COM	CUSIP 450828108						
3,200 00	40 1600000	640 00	128 512 00	47,887 50	80 624 50	0 00	80,624 50
INTEGRATED SILICON SOLUTION INC COM	CUSIP 45812P107						
10,800 00	4 3600000	0 00	47 088 00	125,727 69	- 78,639 69	0 00	- 78,639 69
IRT PROP CO COM	CUSIP 450058102						
7,800 00	11 8700000	0 00	82,586 00	83,567 70	9,018 30	0 00	9,018 30
JARDEN CORP COM	CUSIP 471109108						
4,700 00	23 8700000	0 00	112,189 00	85 917 69	28,271 31	0 00	28,271 31

Portfolio Statement

31 DEC 2002

Account number 2806334
Account Name WESTLAKE HLTH FOUN - DALTON

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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							
LANDAUER INC COM CUSIP 51478K103 2 800 00 34 7500000		1,050 00	97 300 00	93,298 76	4,001 24	0 00	4 001 24
LANDRYS RESTAURANTS INC CUSIP 51508L103 2,800 00 21 2400000		0 00	58 472 00	20 869 55	38 802 45	0 00	38 802 45
LIGHTBRIDGE INC COM CUSIP 532228107 12 200 00 8 1500000		0 00	75,030 00	114,184 58	- 39,154 58	0 00	- 39 154 58
LOC FINL CORP COM CUSIP 539553107 6,700 00 14 8500000		0 00	98 155 00	54,877 39	43,477 61	0 00	43 477 61
LSI INDS INC OH COM CUSIP 50218C108 8,750 00 13 8500000		0 00	121,187 50	108,245 03	11,842 47	0 00	11,842 47
MADDEN STEVEN LTD COM CUSIP 558269108 8 800 00 18 0700000		0 00	124 883 00	125,748 88	- 1 083 88	0 00	- 1,083 88
MAGNUM HUNTER RES INC COM PAR \$0 002 CUSIP 55972F203 13,200 00 5 9500000		0 00	78 540 00	105,850 89	- 27 310 89	0 00	- 27,310 89
MARKWEST HYDROCARBON INC COM CUSIP 570762104 4,100 00 5 7000000		0 00	23 370 00	35,311 50	- 11 841 50	0 00	- 11 841 50
MATTHEWS INTL CORP CL A CUSIP 577128101 2,500 00 22 3310000		0 00	55 827 50	28,337 50	28,480 00	0 00	28,480 00
MAXWELL SHOE INC CL A CUSIP 577788108 12,400 00 11 6200000		0 00	144 088 00	75 722 38	68,365 62	0 00	68,365 62
MCGRATH RENTCORP COM CUSIP 580589109 3 000 00 23 2400000		0 00	69 720 00	69 488 73	231 27	0 00	231 27
MERIDIAN BIOSCIENCE INC COM CUSIP 589584101 5 800 00 8 8800000		0 00	38,804 00	38,863 51	40 49	0 00	40 49
MERIX CORP COM CUSIP 590049102 7 900 00 8 4000000		0 00	88 360 00	107,849 84	- 41,589 84	0 00	- 41,589 84
MODTECH HLDGS INC COM CUSIP 60783C100 8,800 00 9 7000000		0 00	85 960 00	74,518 17	- 8,559 17	0 00	- 8,559 17
MYERS INDS INC COM CUSIP 828484109 13 328 00 10 7000000		888 30	142 588 20	125,777 43	18,810 77	0 00	18,810 77

◆ **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							
N AMERN SCIENTIFIC INC COM	CUSIP 65715D100						
8,500 00	8 9800000	0 00	58,435 00	73,013 87	- 14,578 87	0 00	- 14,578 87
NATL DENTEX CORP COM	CUSIP 83563H109						
4,100 00	19 5400000	0 00	80,114 00	74,044 89	6,069 01	0 00	6,069 01
NCI BLDG SYS INC COM	CUSIP 828852105						
5,600 00	21 8200000	0 00	122,192 00	99,518 50	22 672 50	0 00	22,672 50
OMNOVA SOLUTIONS INC COM	CUSIP 882129101						
13 400 00	4 0300000	0 00	54,002 00	83,584 85	- 29,582 85	0 00	- 29,582 85
ONEIDA LTD COM	CUSIP 882505102						
4,800 00	11 0300000	0 00	52,844 00	83,382 21	- 30 438 21	0 00	- 30 438 21
ONESOURCE INFORMATION SVCS INC COM	CUSIP 88272J108						
6 700 00	7 7000000	0 00	51,580 00	46,056 53	5,533 47	0 00	5,533 47
OSHKOSH B GOSH INC CL A	CUSIP 888222207						
2,500 00	28 0500000	0 00	70,125 00	40 871 50	29,253 50	0 00	29 253 50
OSTEOTECH INC COM	CUSIP 888582105						
4,700 00	6 4400000	0 00	30,268 00	33,703 57	- 3,435 57	0 00	- 3,435 57
PAC CREST CAP INC COM	CUSIP 884188108						
6,800 00	15 8000000	0 00	107 440 00	53,400 00	54,040 00	0 00	54 040 00
QUAKER CY BANCORP INC COM	CUSIP 74731K108						
4,075 00	32 9300000	0 00	134,189 75	87,853 85	38 235 80	0 00	38 235 80
QUAL SYS INC COM	CUSIP 747582104						
500 00	20 1000000	0 00	10,050 00	7,880 88	2 159 14	0 00	2,159 14
QUANEX CORP COM	CUSIP 747620102						
2,200 00	33 5000000	0 00	73 700 00	48,135 68	25 564 31	0 00	25 564 31
QUICKLOGIC CORP CDT-COM STK	CUSIP 74837P108						
32,400 00	1 0800000	0 00	34,344 00	155,486 43	- 121 152 43	0 00	- 121 152 43
SCANSOURCE INC COM	CUSIP 808037107						
1,000 00	49 3000000	0 00	49,300 00	34 427 50	14,872 50	0 00	14,872 50
SCS TRANSN INC COM	CUSIP 81111T102						
5,000 00	9 9100000	0 00	49,550 00	45 778 60	3 770 40	0 00	3 770 40

Portfolio Statement

31 DEC 2002

Account number 2808334
Account Name WESTLAKE HLTH FOUN - DALTON

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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							
SEACOAST FINL SVCS CORP COM STK CUSIP 81170Q108 8 700 00 20 0110000		0 00	134 073 70	74,075 75	59,897 85	0 00	59 897 85
SIMMONS 1ST NATL CORP CL A \$5 PAR CUSIP 828730200 1,800 00 38 8500000		450 00	65,870 00	39 341 48	26,828 51	0 00	26,828 51
STEWART & STEVENSON SVCS INC COM CUSIP 860342104 5 400 00 14 1400000		0 00	78 358 00	72 223 39	4 132 61	0 00	4 132 61
STL TECHNOLOGIES INC COM CUSIP 858147101 8,700 00 16 8800000		0 00	113 832 00	71,914 11	41,717 89	0 00	41,717 89
SUMMIT AMER T V INC COM CUSIP 86600T109 5,500 00 2 6700000		0 00	14 885 00	14,630 07	54 93	0 00	54 93
SUPERIOR ENERGY SVCS INC COM CUSIP 868157108 11 600 00 8 2000000		0 00	85,120 00	105,058 08	- 9,938 08	0 00	- 9 938 08
SUPERTEX INC COM CUSIP 868532102 5 900 00 14 8900000		0 00	87,851 00	79,558 82	8 292 18	0 00	8 292 18
SWS GROUP INC COM CUSIP 78503N107 5 800 00 13 5600000		430 00	78 848 00	88,819 54	- 11,171 54	0 00	- 11,171 54
TIER TECHNOLOGIES INC CL B CUSIP 88850Q100 8 400 00 16 0000000		0 00	102 400 00	44,512 06	57,887 94	0 00	57,887 94
TORCH OFFSHORE INC COM CUSIP 891019101 9 900 00 5 4500000		0 00	53 855 00	72 398 87	- 18,441 87	0 00	- 18 441 87
TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 12,800 00 5 0000000		0 00	84 000 00	124 478 18	- 60 478 18	0 00	- 60,478 18
WABASH NATL CORP COM CUSIP 828588107 8 000 00 8 3800000		0 00	75 420 00	84,238 39	- 8 818 39	0 00	- 8 818 39
WESTWOOD HLDGS GROUP INC COM CUSIP 881785104 4 675 00 13 4100000		93 50	62 681 75	62 288 87	402 78	0 00	402 78
WINSTON HOTELS INC REIT CUSIP 87563A102 8 400 00 7 8000000		1,350 00	73 320 00	82 518 17	- 8 188 17	0 00	- 8 188 17
WOODHEAD INDS INC COM CUSIP 878438108 7 300 00 11 3000000		0 00	82 490 00	132,738 20	- 50,248 20	0 00	- 50 248 20

Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
WORLD FUEL SERVICE COM STK USD0 01 CUSIP 981475108 3,300 00 20 5000000		247 50	87 650 00	83,891 65	3,758 35	0 00	3,758 35
YOUNG INNOVATIONS INC COM CUSIP 987520103 4,350 00 23 2700000		0 00	101,224 50	51,928 50	49,296 00	0 00	49,296 00
ZOMAX INC COM CUSIP 988829104 12,400 00 4 2500000		0 00	52 700 00	74,899 08	- 22,199 08	0 00	- 22,199 08
IST SENTINEL BANCORP INC COM CUSIP 33840T103 8,800 00 14 3800000		0 00	123,754 00	81,961 12	41,792 88	0 00	41,792 88
4 KIDS ENTMT INC COM CUSIP 350965101 5 200 00 22 0800000		0 00	114,818 00	84,075 89	20,740 11	0 00	20,740 11
Total USD		6,100 30	5,902,025 00	5,668,918 51	233,106 49	0 00	233,106 49
Total United States		6,100 30	5,902,025 00	5,668,918 51	233,106 49	0 00	233,106 49
Total Common Stock		6,100 30	5,984,755 00	5,760,092 18	204,662 82	0 00	204,662 82
Total Equities		6,100 30	5,984,755 00	5,760,092 18	204,662 82	0 00	204,662 82

Description/Asset ID Shares/PAR value	Exchange rate or local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Short term investment funds							
USD - United States dollar 1 0000000		381 30	440 517 53	440,517 53	0 00	0 00	0 00
Total short term investment funds - all currencies		381 30	440,517 53	440,517 53	0 00	0 00	0 00
Total short term investment funds - all countries		381 30	440,517 53	440,517 53	0 00	0 00	0 00

Portfolio Statement

31 DEC 2002

Account number 2606334
Account Name WESTLAKE HLTH FOUN - DALTON

Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate or local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Short term investment funds							
Total Short Term Investment Funds							
440,517 53		381 30	440,517 53	440,517 53	0 00	0 00	0 00
Total Cash and Cash Equivalents							
440,517 53		381 30	440,517 53	440,517 53	0 00	0 00	0 00
Adjustments To Cash							
Pending trade purchases							
USD - United States dollar	1 0000000	0 00	- 68,423 92	- 68,423 92	0 00	0 00	0 00
Total pending trade purchases - all currencies							
Total pending trade purchases - all countries							
Total Pending trade purchases							
0 00		0 00	- 68,423 92	- 68,423 92	0 00	0 00	0 00
Total Adjustments To Cash							
0 00		0 00	- 68,423 92	- 68,423 92	0 00	0 00	0 00
Total:	998,698 53	8,461 60	8,338,848 61	6,132,185.79	204,862 82	0 00	204,862 82

Portfolio Statement

31 DEC 02

Account number 2808334
Account Name WESTLAKE HLTH FOUN - DALTON

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Pending Transactions Detail

Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Cost	Local Cost
Purchases							
United States dollar							
Equities							
Common stock							
27 Dec 02 2 Jan 03	United States	Cash pending Shares not delivered	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107	200 00	- 1,028 28	- 1 028 28	- 1 028 28
27 Dec 02 2 Jan 03	United States	Cash pending Shares not delivered	MCGRATH RENTCORP COM CUSIP 580589109	200 00	- 4,860 00	- 4,860 00	- 4,860 00
27 Dec 02 2 Jan 03	United States	Cash pending Shares not delivered	SUMMIT AMER T V INC COM CUSIP 86600T108	300 00	- 789 00	- 789 00	- 789 00
27 Dec 02 2 Jan 03	United States	Cash pending Shares not delivered	SWS GROUP INC COM CUSIP 78503N107	500 00	- 7 310 50	- 7,310 50	- 7,310 50
27 Dec 02 2 Jan 03	United States	Cash pending Shares not delivered	WINSTON HOTELS INC REIT CUSIP 97583A102	200 00	- 1,571 82	- 1 571 82	- 1 571 82
30 Dec 02 3 Jan 03	United States	Cash pending Shares not delivered	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107	100 00	- 473 14	- 473 14	- 473 14
30 Dec 02 3 Jan 03	United States	Cash pending Shares not delivered	LANDAUER INC COM CUSIP 51476K103	100 00	- 3,521 85	- 3,521 85	- 3 521 85
30 Dec 02 3 Jan 03	United States	Cash pending Shares not delivered	MCGRATH RENTCORP COM CUSIP 580589109	1,800 00	- 41,742 00	- 41,742 00	- 41,742 00
30 Dec 02 3 Jan 03	United States	Cash pending Shares not delivered	SCS TRANSN INC COM CUSIP 81111T102	200 00	- 1,959 72	- 1,959 72	- 1,959 72
30 Dec 02 3 Jan 03	United States	Cash pending Shares not delivered	SWS GROUP INC COM CUSIP 78503N107	100 00	- 1 423 85	- 1,423 85	- 1 423 85
30 Dec 02 3 Jan 03	United States	Cash pending Shares not delivered	WINSTON HOTELS INC REIT CUSIP 97583A102	200 00	- 1 542 78	- 1 542 78	- 1,542 78
31 Dec 02 6 Jan 03	United States	Cash pending Shares not delivered	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107	100 00	- 483 10	- 483 10	- 483 10
31 Dec 02 6 Jan 03	United States	Cash pending Shares not delivered	SCS TRANSN INC COM CUSIP 81111T102	200 00	- 1,840 00	- 1 840 00	- 1,840 00

Portfolio Statement

31 DEC 02

Account number 2606334
Account Name WESTLAKE HLTH FOUN - DALTON

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Pending Transactions Detail

Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Cost	Local Cost
Purchases							
United States dollar							
Total common stock					- 68,423 92	- 68,423 92	- 68,423 92
Total equities					- 68,423 92	- 68,423 92	- 68,423 92
Total United States dollar					- 68,423 92	- 68,423 92	- 68,423 92
Total purchases					- 68,423 92	- 68,423 92	

Portfolio Statement

JAN 02 - 31 DEC 02

Account number 2808335
Account Name WESTLAKE HEALTH FOUN - FUNDS

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued interest	Cost	Market	Translation	Total	
Purchases									
Fixed Income									
10 Dec 02 12 Dec 02 Settled	MFO PIMCO FDS PAC INVT MGMT SER MODERATEDURATION FD INSTL CL CUSIP 693390593	12,285 480 10 180000	- 124,882 33	000	124,882 33	0 00	0 00	0 00	0 00
10 Dec 02 12 Dec 02 Settled	MFO PIMCO FDS PAC INVT MGMT SER MODERATEDURATION FD INSTL CL CUSIP 693390593	76,254 100 10 180000	- 778,288 74	000	778,288 74	0 00	0 00	0 00	0 00
31 Dec 02 8 Jan 03 Pending	MFO PIMCO FDS PAC INVT MGMT SER MODERATEDURATION FD INSTL CL CUSIP 693390593	11,650 840 10 330000	- 120,353 21	000	120,353 21	0 00	0 00	0 00	0 00
Total United States - USD			- 2,254,079 37	000	2,254,079 37	0 00	0 00	0 00	0 00
Total corporate bonds			- 2,254,079 37	000	2,254,079 37	0 00	0 00	0 00	0 00
Total fixed income			- 2,254,079 37	000	2,254,079 37	0 00	0 00	0 00	0 00
Total purchases			989,224 78	- 34,842,140 02	000	34,842,140 02	0 00	0 00	0 00

Sales

Equities

Common stock

United States - USD

28 Jun 02 27 Jun 02 Settled	MFO J P MORGAN SER TR INSTITUTIONAL SMARTINDEX CUSIP 616920884	- 1,891,877 890 11 420000	21,602,981 48	000	- 29,641,873 90	- 8,038,912 44	0 00	- 8,038,912 44
Total United States - USD			21,602,981 48	000	- 29,641,873 90	- 8,038,912 44	0 00	- 8,038,912 44
Total common stock			21,602,981 48	000	- 29,641,873 90	- 8,038,912 44	0 00	- 8,038,912 44
Total equities			21,602,981 48	000	- 29,641,873 90	- 8,038,912 44	0 00	- 8,038,912 44

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2606335
Account Name WESTLAKE HEALTH FOUN - FUNDS

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Investment Transaction Detail

Trade date Settle date 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

Corporate bonds

United States - USD

15 Jul 02	MFO PIMCO FDS PAC INVT MGMT SER	- 48,875 850	500,000 00	000	- 505,108 54	- 5,108 54	0 00	- 5 108 54
18 Jul 02	MODERATEDURATION FD INSTL CL							
Settled	CUSIP 883380583	10 230000						
Total United States - USD			500,000 00	000	- 505,108 54	- 5,108 54	0 00	- 5,108 54
Total corporate bonds			500,000 00	000	- 505,108 54	- 5,108 54	0 00	- 5,108 54
Total fixed income			500,000 00	000	- 505,108 54	- 5,108 54	0 00	- 5,108 54
Total sales		- 1,940,553 73	22,102,981 48	000	- 30,146,980 44	- 8,044,018 88	0 00	- 8,044,018 88
Total transactions			- 11,938,049 48	000	4,786,159 68	- 7,142,889 91	0 00	- 7,142,889 91

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2806334
Account Name WESTLAKE HLTH FOUN - DALTON

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

Other Gain/Loss

Equities

Common stock

United States - USD

31 Dec 01 15 Mar 02 Settled	BEDFORD PPTY INVS INC COM PAR \$0 02 CUSIP 076446301	0 000 0 000000	276 78	000	0 00	276 78	0 00	276 78
31 Dec 01 15 Mar 02 Settled	BEDFORD PPTY INVS INC COM PAR \$0 02 CUSIP 076446301	0 000 0 000000	259 48	000	0 00	259 48	0 00	259 48
31 Dec 01 15 Mar 02 Settled	BEDFORD PPTY INVS INC COM PAR \$0 02 CUSIP 076446301	0 000 0 000000	1 238 72	000	0 00	1,238 72	0 00	1,238 72
31 Dec 01 15 Mar 02 Settled	BEDFORD PPTY INVS INC COM PAR \$0 02 CUSIP 076446301	0 000 0 000000	48 50	000	0 00	48 50	0 00	48 50
31 Dec 01 15 Mar 02 Settled	BEDFORD PPTY INVS INC COM PAR \$0 02 CUSIP 076446301	0 000 0 000000	45 47	000	0 00	45 47	0 00	45 47
31 Dec 01 15 Mar 02 Settled	BEDFORD PPTY INVS INC COM PAR \$0 02 CUSIP 076446301	0 000 0 000000	45 47	000	0 00	45 47	0 00	45 47
31 Dec 01 15 Mar 02 Settled	IRT PROP CO COM CUSIP 450058102	0 000 0 000000	17 43	000	0 00	17 43	0 00	17 43
31 Dec 01 15 Mar 02 Settled	IRT PROP CO COM CUSIP 450058102	0 000 0 000000	12 53	000	0 00	12 53	0 00	12 53
31 Dec 01 15 Mar 02 Settled	IRT PROP CO COM CUSIP 450058102	0 000 0 000000	103 82	000	0 00	103 82	0 00	103 82

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 15 Mar 02 Settled	IRT PROP CO COM CUSIP 450058102	0 000 0 000000	144 42	000	0 00	144 42	0 00	144 42
Total United States - USD			2,192 62	000	0 00	2,192 62	0 00	2,192 62
Total common stock			2,192 62	000	0 00	2,192 62	0 00	2,192 62
Total equities			2,192 62	000	0 00	2,192 62	0 00	2,192 62
Total other gain/loss			0 00	2,192 62	0 00	2,192 62	0 00	2,192 62

Purchases

Equities

Common stock

Bahamas - USD

3 Jan 02 8 Jan 02 Settled	STEINER LEISURE LTD COM STK USD0 01 CUSIP P8744Y102	700 000 21 100000	- 14 791 00	000	14,791 00	0 00	0 00	0 00
Total Bahamas - USD			- 14,791 00	000	14,791 00	0 00	0 00	0 00

Netherlands - USD

3 Jan 02 8 Jan 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102	200 000 3 400000	- 892 00	000	892 00	0 00	0 00	0 00
4 Jan 02 9 Jan 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102	800 000 3 400000	- 2,788 00	000	2 788 00	0 00	0 00	0 00
14 Jan 02 17 Jan 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102	800 000 3 330000	- 3,051 00	000	3,051 00	0 00	0 00	0 00
22 Jan 02 25 Jan 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102	300 000 3 348300	- 1 021 89	000	1,021 89	0 00	0 00	0 00
23 Jan 02 28 Jan 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102	200 000 3 306000	- 872 00	000	872 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2808334
Account Name WESTLAKE HLTH FOUN - DALTON

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Purchases								
Equities								
24 Jan 02 29 Jan 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 STANDARD AND POORS SECURITIES / 36 00	600 000 3 300000	- 2 018 00	000	2,018 00	0 00	0 00	0 00
25 Jan 02 30 Jan 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 STANDARD AND POORS SECURITIES / 12 00	200 000 3 250000	- 682 00	000	682 00	0 00	0 00	0 00
25 Jan 02 30 Jan 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 CIBC WORLD MARKETS CORP NEW YORK / 66 00	1,100 000 3 247500	- 3,638 25	000	3,638 25	0 00	0 00	0 00
28 Jan 02 31 Jan 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 CIBC WORLD MARKETS CORP NEW YORK / 30 00	500 000 3 245400	- 1 852 70	000	1,852 70	0 00	0 00	0 00
28 Jan 02 1 Feb 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 CIBC WORLD MARKETS CORP NEW YORK / 8 00	100 000 3 259000	- 331 80	000	331 80	0 00	0 00	0 00
30 Jan 02 4 Feb 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 CIBC WORLD MARKETS CORP NEW YORK / 18 00	300 000 3 300000	- 1,008 00	000	1,008 00	0 00	0 00	0 00
8 Feb 02 11 Feb 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 CIBC WORLD MARKETS CORP NEW YORK / 8 00	100 000 3 380700	- 345 07	000	345 07	0 00	0 00	0 00
13 Feb 02 19 Feb 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 CIBC WORLD MARKETS CORP NEW YORK / 8 00	100 000 3 400000	- 348 00	000	348 00	0 00	0 00	0 00
14 Feb 02 20 Feb 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 CIBC WORLD MARKETS CORP NEW YORK / 8 00	100 000 3 350000	- 341 00	000	341 00	0 00	0 00	0 00
15 Feb 02 21 Feb 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 CIBC WORLD MARKETS CORP NEW YORK / 12 00	200 000 3 350000	- 682 00	000	682 00	0 00	0 00	0 00
28 Feb 02 1 Mar 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 CIBC WORLD MARKETS CORP NEW YORK / 8 00	100 000 3 350000	- 341 00	000	341 00	0 00	0 00	0 00

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
28 Feb 02 5 Mar 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 CIBC WORLD MARKETS CORP NEW YORK / 8 00	100 000 3 310000	- 337 00	000	337 00	0 00	0 00	0 00
21 Mar 02 26 Mar 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 UBS WARBURG LLC / 24 00	400 000 3 250000	- 1,324 00	000	1,324 00	0 00	0 00	0 00
26 Mar 02 1 Apr 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 UBS WARBURG LLC / 18 00	300 000 3 245100	- 891 53	000	891 53	0 00	0 00	0 00
27 Mar 02 2 Apr 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 UBS WARBURG LLC / 12 00	200 000 3 250000	- 662 00	000	662 00	0 00	0 00	0 00
27 Mar 02 2 Apr 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 ERNST AND COMPANY / 30 00	500 000 3 246800	- 1,653 45	000	1 653 45	0 00	0 00	0 00
3 Apr 02 8 Apr 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 ERNST AND COMPANY / 12 00	200 000 3 250000	- 662 00	000	662 00	0 00	0 00	0 00
5 Apr 02 10 Apr 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 ERNST AND COMPANY / 8 00	100 000 3 200000	- 328 00	000	328 00	0 00	0 00	0 00
10 Apr 02 15 Apr 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 BRIDGE TRADING COMPANY / 8 00	100 000 3 250000	- 331 00	000	331 00	0 00	0 00	0 00
12 Apr 02 17 Apr 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 BRIDGE TRADING COMPANY / 8 00	100 000 3 250000	- 331 00	000	331 00	0 00	0 00	0 00
18 Apr 02 19 Apr 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 BRIDGE TRADING COMPANY / 12 00	200 000 3 238300	- 659 66	000	659 66	0 00	0 00	0 00
24 Apr 02 26 Apr 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 BRIDGE TRADING COMPANY / 12 00	200 000 3 249100	- 661 62	000	661 62	0 00	0 00	0 00
25 Apr 02 30 Apr 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 BRIDGE TRADING COMPANY / 8 00	100 000 3 250000	- 331 00	000	331 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2806334
Account Name WESTLAKE HLTH FOUN - DALTON

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
28 Apr 02 1 May 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 BRIDGE TRADING COMPANY / 8 00	100 000 3 220400	- 328 04	000	328 04	0 00	0 00	0 00
30 Apr 02 3 May 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 BRIDGE TRADING COMPANY / 8 00	100 000 3 242800	- 330 28	000	330 28	0 00	0 00	0 00
1 May 02 8 May 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 BRIDGE TRADING COMPANY / 12 00	200 000 3 244200	- 680 84	000	680 84	0 00	0 00	0 00
21 May 02 24 May 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 BEAR STEARNS SECURITIES CORP / 15 00	300 000 3 250000	- 890 00	000	890 00	0 00	0 00	0 00
24 May 02 30 May 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 BEAR STEARNS SECURITIES CORP / 60 00	1 200 000 3 241400	- 3 949 68	000	3,949 68	0 00	0 00	0 00
28 May 02 31 May 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 SHIELDS CAPITAL CORPORATION / 30 00	800 000 3 248400	- 1 979 04	000	1,979 04	0 00	0 00	0 00
4 Jun 02 7 Jun 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 SHIELDS CAPITAL CORPORATION / 10 00	200 000 3 226500	- 655 30	000	655 30	0 00	0 00	0 00
7 Jun 02 12 Jun 02 Settled	HEAD N V N Y REGISTRY SH CUSIP 422070102 FACTSET DATA SYSTEMS / 55 00	1,100 000 3 230000	- 3,608 00	000	3 608 00	0 00	0 00	0 00
Total Netherlands - USD			- 40,340 43	000	40,340 43	0 00	0 00	0 00
United States - USD								
4 Jan 02 9 Jan 02 Settled	##DEB SHOPS INC COM REF # 2251969 CUSIP 242728103 INSTINET / 3 00	100 000 24 880000	- 2,491 00	000	2 491 00	0 00	0 00	0 00
7 Oct 02 10 Oct 02 Settled	##DEB SHOPS INC COM REF # 2251969 CUSIP 242728103 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 19 876500	- 3,979 70	000	3,979 70	0 00	0 00	0 00
8 Oct 02 11 Oct 02 Settled	##DEB SHOPS INC COM REF # 2251969 CUSIP 242728103 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 20 082100	- 2 008 21	000	2 008 21	0 00	0 00	0 00

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued interest	Cost	Market	Translation	Total	
Purchases									
Equities									
8 Oct 02 15 Oct 02 Settled	##DEB SHOPS INC COM REF # 2251869 CUSIP 242728103 ARCHIPELAGO BCC CAPITAL / 8 00	400 000 18 843000	- 7,885 20	000	7,885 20	0 00	0 00	0 00	0 00
10 Oct 02 18 Oct 02 Settled	##DEB SHOPS INC COM REF # 2251869 CUSIP 242728103 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 18 841700	- 3 892 34	000	3,892 34	0 00	0 00	0 00	0 00
3 Jan 02 8 Jan 02 Settled	##J & J SNACK FOODS CORP COM REF DO NOT USE SEC #242'102 CUSIP 466032108 INSTINET / 8 00	200 000 24 070000	- 4 820 00	000	4,820 00	0 00	0 00	0 00	0 00
3 Jan 02 8 Jan 02 Settled	##OMNOVA SOLUTIONS INC COM DO NOT USE SEE SEC #268434 CUSIP 682128101 INSTINET / 12 00	800 000 6 770000	- 4,074 00	000	4,074 00	0 00	0 00	0 00	0 00
23 May 02 29 May 02 Settled	##OMNOVA SOLUTIONS INC COM DO NOT USE SEE SEC #268434 CUSIP 682128101 INSTINET / 2 00	100 000 6 320000	- 834 00	000	834 00	0 00	0 00	0 00	0 00
5 Aug 02 8 Aug 02 Settled	##OMNOVA SOLUTIONS INC COM DO NOT USE SEE SEC #268434 CUSIP 682128101 MCDONALD AND COMPANY / 35 00	700 000 4 480000	- 3 171 00	000	3,171 00	0 00	0 00	0 00	0 00
7 Aug 02 12 Aug 02 Settled	##OMNOVA SOLUTIONS INC COM DO NOT USE SEE SEC #268434 CUSIP 682128101 MCDONALD AND COMPANY / 48 00	800 000 4 898500	- 4,048 80	000	4 048 80	0 00	0 00	0 00	0 00
21 Aug 02 28 Aug 02 Settled	##OMNOVA SOLUTIONS INC COM DO NOT USE SEE SEC #268434 CUSIP 682128101 MCDONALD AND COMPANY / 5 00	100 000 4 891800	- 504 18	000	504 18	0 00	0 00	0 00	0 00
3 Sep 02 8 Sep 02 Settled	##OMNOVA SOLUTIONS INC COM DO NOT USE SEE SEC #268434 CUSIP 682128101 MCDONALD AND COMPANY / 10 00	200 000 5 000000	- 1,010 00	000	1,010 00	0 00	0 00	0 00	0 00
5 Sep 02 10 Sep 02 Settled	##OMNOVA SOLUTIONS INC COM DO NOT USE SEE SEC #268434 CUSIP 682128101 MCDONALD AND COMPANY / 20 00	400 000 4 920400	- 1,988 18	000	1,988 18	0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2806934
Account Name WESTLAKE HLTH FOUN - DALTON

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued interest	Cost	Market	Translation	Total
Purchases								
Equities								
10 Sep 02 13 Sep 02 Settled	##OMNOVA SOLUTIONS INC COM DO NOT USE SEE SEC #268434 CUSIP 682129101 MCDONALD AND COMPANY / 25 00	500 000 5 000000	- 2,525 00	000	2,525 00	0 00	0 00	0 00
18 May 02 21 May 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000951 CUSIP 858147101 MCDONALD AND COMPANY / 5 00	100 000 11 171900	- 1,122 19	000	1 122 19	0 00	0 00	0 00
17 May 02 22 May 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000951 CUSIP 858147101 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 11 177500	- 2 239 50	000	2,239 50	0 00	0 00	0 00
20 May 02 23 May 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000951 CUSIP 858147101 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 11 155400	- 1 117 54	000	1 117 54	0 00	0 00	0 00
21 May 02 24 May 02 Settled	##STL TECHNOLOG ES INC COM SEE SEC# 2000951 CUSIP 858147101 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 11 302800	- 1,132 28	000	1 132 28	0 00	0 00	0 00
22 May 02 28 May 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000951 CUSIP 858147101 ARCHIPELAGO BCC CAPITAL / 10 00	500 000 11 071100	- 5 545 55	000	5 545 55	0 00	0 00	0 00
23 May 02 29 May 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000951 CUSIP 858147101 INSTINET / 6 00	200 000 11 115700	- 2 228 14	000	2 229 14	0 00	0 00	0 00
24 May 02 30 May 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000951 CUSIP 858147101 INSTINET / 15 00	500 000 11 227100	- 5,828 55	000	5,828 55	0 00	0 00	0 00
28 May 02 31 May 02 Settled	##STL TECHNOLOGII S INC COM SEE SEC# 2000951 CUSIP 858147101 INSTINET / 6 00	200 000 11 197500	- 2,245 50	000	2 245 50	0 00	0 00	0 00

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
29 May 02 3 Jun 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000851 CUSIP 858147101 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 11 070000	- 1,109 00	000	1,109 00	0 00	0 00	0 00
30 May 02 4 Jun 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000851 CUSIP 858147101 INVESTMENT TECHNOLOGY GROUP INC / 2 00	100 000 11 095000	- 1,111 50	000	1,111 50	0 00	0 00	0 00
30 May 02 4 Jun 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000851 CUSIP 858147101 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 11 122100	- 2,228 42	000	2,228 42	0 00	0 00	0 00
3 Jun 02 6 Jun 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000851 CUSIP 858147101 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 11 050000	- 1,107 00	000	1,107 00	0 00	0 00	0 00
4 Jun 02 7 Jun 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000851 CUSIP 858147101 INSTINET / 15 00	500 000 10 553800	- 5,291 80	000	5,291 80	0 00	0 00	0 00
5 Jun 02 10 Jun 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000851 CUSIP 858147101 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 10 694600	- 1,070 48	000	1,070 48	0 00	0 00	0 00
6 Jun 02 11 Jun 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000851 CUSIP 858147101 ARCHIPELAGO BCC CAPITAL / 6 00	300 000 10 633500	- 3,198 05	000	3,198 05	0 00	0 00	0 00
7 Jun 02 12 Jun 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000851 CUSIP 858147101 ARCHIPELAGO BCC CAPITAL / 8 00	400 000 10 151200	- 4,068 48	000	4,068 48	0 00	0 00	0 00
11 Jun 02 14 Jun 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000851 CUSIP 858147101 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 11 200000	- 1,122 00	000	1,122 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2608334
Account Name WESTLAKE HLTH FOUN - DALTON

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commiss on	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued interest	Cost	Market	Translation	Total
Purchases								
Equities								
12 Jun 02 17 Jun 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000951 CUSIP 858147101 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 11 184800	1,120 49	000	1 120 49	0 00	0 00	0 00
13 Jun 02 18 Jun 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000951 CUSIP 858147101 ARCHIPELAGO BCC CAPITAL / 6 00	300 000 11 165900	- 3,355 77	000	3,355 77	0 00	0 00	0 00
14 Jun 02 19 Jun 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000951 CUSIP 858147101 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 10 743700	- 1 076 37	000	1 076 37	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000951 CUSIP 858147101 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 10 988000	- 2 201 60	000	2,201 60	0 00	0 00	0 00
18 Jun 02 21 Jun 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000951 CUSIP 858147101 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 10 984900	- 1,100 49	000	1 100 49	0 00	0 00	0 00
15 Jul 02 18 Jul 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000951 CUSIP 858147101 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 10 972900	- 1,089 29	000	1,089 29	0 00	0 00	0 00
16 Jul 02 19 Jul 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000951 CUSIP 858147101 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 11 000000	- 1,102 00	000	1,102 00	0 00	0 00	0 00
17 Jul 02 22 Jul 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000951 CUSIP 858147101 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 11 000000	- 2 204 00	000	2 204 00	0 00	0 00	0 00
18 Jul 02 23 Jul 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000951 CUSIP 858147101 ARCHIPELAGO BCC CAPITAL / 6 00	300 000 10 801600	- 3,248 48	000	3 248 48	0 00	0 00	0 00

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
18 Jul 02 24 Jul 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000951 CUSIP 858147101 ARCHIPELAGO BCC CAPITAL / 10 00	500 000 10 222800	- 5 121 45	000	5 121 45	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000951 CUSIP 858147101 KNIGHT SECURITIES L.P. / 80 00	1,200 000 10 308200	- 12 431 04	000	12,431 04	0 00	0 00	0 00
23 Jul 02 26 Jul 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000951 CUSIP 858147101 KNIGHT SECURITIES L.P. / 10 00	200 000 10 150000	- 2,040 00	000	2 040 00	0 00	0 00	0 00
24 Jul 02 28 Jul 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000951 CUSIP 858147101 KNIGHT SECURITIES L.P. / 5 00	100 000 10 060000	- 1,011 00	000	1,011 00	0 00	0 00	0 00
20 Sep 02 25 Sep 02 Settled	##WORLD FL SVCS CORP COM DO NOT USE SEE SEC#2945488 CUSIP 881475108 STEPHENS INC / 54 00	900 000 18 880800	- 17,145 81	000	17,145 81	0 00	0 00	0 00
23 Sep 02 26 Sep 02 Settled	##WORLD FL SVCS CORP COM DO NOT USE SEE SEC#2945488 CUSIP 881475108 STEPHENS INC / 48 00	800 000 18 100000	- 15 328 00	000	15,328 00	0 00	0 00	0 00
24 Sep 02 27 Sep 02 Settled	##WORLD FL SVCS CORP COM DO NOT USE SEE SEC#2945488 CUSIP 881475108 STEPHENS INC / 54 00	900 000 18 500000	- 17 804 00	000	17,804 00	0 00	0 00	0 00
25 Sep 02 30 Sep 02 Settled	##WORLD FL SVCS CORP COM DO NOT USE SEE SEC#2945488 CUSIP 881475108 STEPHENS INC / 12 00	200 000 18 853800	- 3,802 72	000	3,802 72	0 00	0 00	0 00
10 Oct 02 16 Oct 02 Settled	##WORLD FL SVCS CORP COM DO NOT USE SEE SEC#2945488 CUSIP 881475108 LIQUIDNET INC / 2 00	100 000 18 855000	- 1 887 50	000	1,887 50	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2606334
Account Name WESTLAKE HLTH FOUN - DALTON

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Purchases									
Equities									
18 Oct 02 18 Oct 02 Settled	#WORLD FL SVCS CORP COM DO NOT USE SEE SEC#2845468 CUSIP 981475108 THOMSON INSTITUTIONAL SERVICES / 18 00	300 000 20 000000	- 8 018 00	000	8 018 00	0 00	0 00	0 00	0 00
18 May 02 21 May 02 Settled	#REORG ALLTRISTA CORP DEL N/C TO JARDEN CORP 2428951 EFF 5/30/02 CUSIP 020040101 SPEAR LEEDS AND KELLOGG / 84 00	1,400 000 37 010000	- 51,888 00	000	51 888 00	0 00	0 00	0 00	0 00
17 May 02 22 May 02 Settled	#REORG ALLTRISTA CORP DEL N/C TO JARDEN CORP 2428951 EFF 5/30/02 CUSIP 020040101 SPEAR LEEDS AND KELLOGG / 8 00	100 000 38 800000	- 3,898 00	000	3 898 00	0 00	0 00	0 00	0 00
20 May 02 23 May 02 Settled	#REORG ALLTRISTA CORP DEL N/C TO JARDEN CORP 2428951 EFF 5/10/02 CUSIP 020040101 SPEAR LEEDS AND KELLOGG / 8 00	100 000 38 802500	- 3 888 25	000	3 888 25	0 00	0 00	0 00	0 00
21 May 02 24 May 02 Settled	#REORG ALLTRISTA CORP DEL N/C TO JARDEN CORP 2428951 EFF 5/30/02 CUSIP 020040101 SPEAR LEEDS AND KELLOGG / 12 00	200 000 38 873300	- 7,388 66	000	7 388 66	0 00	0 00	0 00	0 00
23 May 02 29 May 02 Settled	#REORG ALLTRISTA CORP DEL N/C TO JARDEN CORP 2428951 EFF 5/30/02 CUSIP 020040101 SPEAR LEEDS AND KELLOGG / 24 00	400 000 37 840400	- 15 200 18	000	15,200 18	0 00	0 00	0 00	0 00
18 Mar 02 21 Mar 02 Settled	#REORG/GARAN INC CASH MERGER EFF 8/4/02 CUSIP 384802108 SCOTT & STRINGFELLOW INVESTMENT / 38 00	600 000 47 868700	- 28 757 22	000	28,757 22	0 00	0 00	0 00	0 00
27 Mar 02 2 Apr 02 Settled	#REORG/GARAN INC CASH MERGER EFF 8/4/02 CUSIP 384802108 SCOTT & STRINGFELLOW INVESTMENT / 30 00	500 000 51 000000	- 25,530 00	000	25 530 00	0 00	0 00	0 00	0 00
29 Apr 02 2 May 02 Settled	#REORG/GARAN INC CASH MERGER EFF 8/4/02 CUSIP 384802108 SCOTT & STRINGFELLOW INVESTMENT / 8 00	100 000 83 874200	- 6,393 42	000	6,393 42	0 00	0 00	0 00	0 00
10 May 02 15 May 02 Settled	#REORG/GARAN INC CASH MERGER EFF 8/4/02 CUSIP 384802108 INSTINET / 2 00	100 000 82 251800	- 8 227 18	000	8,227 18	0 00	0 00	0 00	0 00

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued interest	Cost	Market	Translation	Total
Purchases								
Equities								
28 May 02 3 Jun 02 Settled	#REORG/GARAN INC CASH MERGER EFF 8/4/02 CUSIP 384802108 INSTINET / 2 00	100 000 57 843800	- 5,768 38	000	5,768 38	0 00	0 00	0 00
12 Feb 02 15 Feb 02 Settled	#REORG/MERIDAN MED TECHNOLOGIES INC CASHMERGER EFF 1/9/03 CUSIP 589658103 SCOTT & STRINGFELLOW INVESTMENT / 5 00	100 000 21 895200	- 2 174 52	000	2,174 52	0 00	0 00	0 00
14 Feb 02 20 Feb 02 Settled	#REORG/MERIDAN MED TECHNOLOGIES INC CASHMERGER EFF 1/9/03 CUSIP 589658103 SCOTT & STRINGFELLOW INVESTMENT / 15 00	300 000 21 952200	- 8,800 88	000	8 800 88	0 00	0 00	0 00
15 Feb 02 21 Feb 02 Settled	#REORG/MERIDAN MED TECHNOLOGIES INC CASHMERGER EFF 1/9/03 CUSIP 589658103 SCOTT & STRINGFELLOW INVESTMENT / 10 00	200 000 21 808800	- 4,371 78	000	4,371 78	0 00	0 00	0 00
19 Feb 02 22 Feb 02 Settled	#REORG/MERIDAN MED TECHNOLOGIES INC CASHMERGER EFF 1/9/03 CUSIP 589658103 SCOTT & STRINGFELLOW INVESTMENT / 5 00	100 000 21 545300	- 2,159 53	000	2,159 53	0 00	0 00	0 00
20 Feb 02 25 Feb 02 Settled	#REORG/MERIDAN MED TECHNOLOGIES INC CASHMERGER EFF 1/9/03 CUSIP 589658103 SCOTT & STRINGFELLOW INVESTMENT / 75 00	1,500 000 21 300300	- 32 025 45	000	32,025 45	0 00	0 00	0 00
4 Jan 02 9 Jan 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00761E108 INSTINET / 15 00	500 000 11 850000	- 5,940 00	000	5,940 00	0 00	0 00	0 00
4 Mar 02 7 Mar 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00761E108 NEEDHAM & COMPANY / 10 00	200 000 10 883800	- 2,208 72	000	2 208 72	0 00	0 00	0 00
5 Mar 02 8 Mar 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00761E108 NEEDHAM & COMPANY / 15 00	300 000 11 000000	- 3,315 00	000	3,315 00	0 00	0 00	0 00
8 Mar 02 11 Mar 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00761E108 NEEDHAM & COMPANY / 5 00	100 000 11 510000	- 1,158 00	000	1,158 00	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00761E108 NEEDHAM & COMPANY / 5 00	100 000 11 360000	- 1 141 00	000	1,141 00	0 00	0 00	0 00

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Account number 2808334
Account Name WESTLAKE HLTH FOUN - DALTON

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
19 Mar 02 22 Mar 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 NEEDHAM & COMPANY / 10 00	200 000 11 231000	- 2,258 20	000	2 258 20	0 00	0 00	0 00
20 Mar 02 25 Mar 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 NEEDHAM & COMPANY / 5 00	100 000 10 972500	- 1 102 25	000	1,102 25	0 00	0 00	0 00
25 Mar 02 28 Mar 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 NEEDHAM & COMPANY / 10 00	200 000 11 150000	- 2,240 00	000	2,240 00	0 00	0 00	0 00
28 Mar 02 1 Apr 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 NEEDHAM & COMPANY / 20 00	400 000 11 200000	- 4,500 00	000	4,500 00	0 00	0 00	0 00
27 Mar 02 2 Apr 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 NEEDHAM & COMPANY / 10 00	200 000 11 350000	- 2,280 00	000	2,280 00	0 00	0 00	0 00
28 Mar 02 3 Apr 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 NEEDHAM & COMPANY / 5 00	100 000 11 350000	- 1 140 00	000	1,140 00	0 00	0 00	0 00
24 May 02 30 May 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 ARCHIPELAGO BCC CAPITAL / 8 00	400 000 14 750000	- 5 808 00	000	5,808 00	0 00	0 00	0 00
13 Aug 02 18 Aug 02 Settled	AMBASSADORS GROUP INC COM CUSIP 023177108 CANTOR FITZGERALD & CO / 35 00	700 000 10 850000	- 7 830 00	000	7,830 00	0 00	0 00	0 00
3 Sep 02 6 Sep 02 Settled	AMBASSADORS GROUP INC COM CUSIP 023177108 D A DAVIDSON & CO INC / 5 00	100 000 11 187800	- 1,123 78	000	1,123 78	0 00	0 00	0 00
4 Sep 02 9 Sep 02 Settled	AMBASSADORS GROUP INC COM CUSIP 023177108 D A DAVIDSON & CO INC / 5 00	100 000 11 181500	- 1,121 15	000	1,121 15	0 00	0 00	0 00
5 Sep 02 10 Sep 02 Settled	AMBASSADORS GROUP INC COM CUSIP 023177108 D A DAVIDSON & CO INC / 20 00	400 000 11 023100	- 4,428 24	000	4,428 24	0 00	0 00	0 00
4 Oct 02 8 Oct 02 Settled	AMBASSADORS GROUP INC COM CUSIP 023177108 D A DAVIDSON & CO INC / 40 00	800 000 15 250000	- 12 240 00	000	12 240 00	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
8 Oct 02 15 Oct 02 Settled	AMBASSADORS GROUP INC COM CUSIP 023177108 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 13 881800	- 1,400 18	000	1,400 18	0 00	0 00	0 00
4 Dec 02 8 Dec 02 Settled	AMBASSADORS GROUP INC COM CUSIP 023177108 D A. DAVIDSON & CO INC / 35 00	700 000 12 850000	- 8,100 00	000	8,100 00	0 00	0 00	0 00
11 Dec 02 18 Dec 02 Settled	AMBASSADORS GROUP INC COM CUSIP 023177108 BANYAN SECURITIES CO / 40 00	800 000 12 550000	- 10,080 00	000	10,080 00	0 00	0 00	0 00
12 Dec 02 17 Dec 02 Settled	AMBASSADORS GROUP INC COM CUSIP 023177108 D A. DAVIDSON & CO INC / 5 00	100 000 12 550000	- 1,260 00	000	1,260 00	0 00	0 00	0 00
3 Jan 02 8 Jan 02 Settled	AMCOL INTL CORP COM CUSIP 02341W103 INSTINET / 18 00	800 000 7 070000	- 6,381 00	000	6,381 00	0 00	0 00	0 00
5 Sep 02 10 Sep 02 Settled	AMCOL INTL CORP COM CUSIP 02341W103 FIRST UNION CAPITAL MARKETS CLEARANCE / 24 00	400 000 5 382300	- 2,180 82	000	2,180 82	0 00	0 00	0 00
6 Sep 02 11 Sep 02 Settled	AMCOL INTL CORP COM CUSIP 02341W103 FIRST UNION CAPITAL MARKETS CLEARANCE / 38 00	600 000 5 300000	- 3,218 00	000	3,218 00	0 00	0 00	0 00
10 Sep 02 13 Sep 02 Settled	AMCOL INTL CORP COM CUSIP 02341W103 FIRST UNION CAPITAL MARKETS CLEARANCE / 18 00	300 000 5 844800	- 1,801 44	000	1,801 44	0 00	0 00	0 00
12 Sep 02 17 Sep 02 Settled	AMCOL INTL CORP COM CUSIP 02341W103 FIRST UNION CAPITAL MARKETS CLEARANCE / 24 00	400 000 5 951800	- 2,404 78	000	2,404 78	0 00	0 00	0 00
17 Sep 02 20 Sep 02 Settled	AMCOL INTL CORP COM CUSIP 02341W103 FIRST UNION CAPITAL MARKETS CLEARANCE / 8 00	100 000 8 000000	- 608 00	000	608 00	0 00	0 00	0 00

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Account number 2806334
Account Name WESTLAKE HLTH FOUN - DALTON

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
19 Sep 02 24 Sep 02 Settled	AMCOL INTL CORP COM CUSIP 02341W103 FIRST UNION CAPITAL MARKETS CLEARANCE / 12 00	200 000 5 858100	- 1,183 22	000	1,183 22	0 00	0 00	0 00
20 Sep 02 25 Sep 02 Settled	AMCOL INTL CORP COM CUSIP 02341W103 BARRINGTON RESEARCH ASSOC INC / 8 00	100 000 5 948700	- 800 87	000	800 87	0 00	0 00	0 00
24 Sep 02 27 Sep 02 Settled	AMCOL INTL CORP COM CUSIP 02341W103 BARRINGTON RESEARCH ASSOC INC / 12 00	200 000 8 000000	- 1,212 00	000	1,212 00	0 00	0 00	0 00
25 Sep 02 30 Sep 02 Settled	AMCOL INTL CORP COM CUSIP 02341W103 BARRINGTON RESEARCH ASSOC INC / 18 00	300 000 8 000000	- 1 818 00	000	1 818 00	0 00	0 00	0 00
22 Oct 02 25 Oct 02 Settled	AMCOL INTL CORP COM CUSIP 02341W103 CJS SECURITIES INC / 25 00	500 000 5 150000	- 2 600 00	000	2 600 00	0 00	0 00	0 00
23 Oct 02 28 Oct 02 Settled	AMCOL INTL CORP COM CUSIP 02341W103 CJS SECURITIES INC / 95 00	1,900 000 5 140000	- 8 881 00	000	8 881 00	0 00	0 00	0 00
24 Oct 02 29 Oct 02 Settled	AMCOL INTL CORP COM CUSIP 02341W103 FACTSET DATA SYSTEMS / 25 00	500 000 5 038300	- 2,544 15	000	2 544 15	0 00	0 00	0 00
25 Oct 02 30 Oct 02 Settled	AMCOL INTL CORP COM CUSIP 02341W103 FIRST UNION CAPITAL MARKETS CLEARANCE / 30 00	800 000 5 150000	- 3,120 00	000	3 120 00	0 00	0 00	0 00
28 Oct 02 31 Oct 02 Settled	AMCOL INTL CORP COM CUSIP 02341W103 FIRST UNION CAPITAL MARKETS CLEARANCE / 35 00	700 000 5 150000	- 3 840 00	000	3,840 00	0 00	0 00	0 00
3 Jan 02 8 Jan 02 Settled	AMERN FINL HLDGS INC COM STK CUSIP 026075101 INSTINET / 15 00	500 000 24 820000	- 12 425 00	000	12,425 00	0 00	0 00	0 00
23 May 02 28 May 02 Settled	ARCTIC CAT INC COM CUSIP 039870104 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 19 980000	- 1 898 00	000	1 898 00	0 00	0 00	0 00

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
18 May 02 21 May 02 Settled	BAKER MICHAEL CORP COM CUSIP 057149108 SCOTT & STRINGFELLOW INVESTMENT / 88 00	1,100 000 15 044700	- 18,815 17	000	18,815 17	0 00	0 00	0 00
17 May 02 22 May 02 Settled	BAKER MICHAEL CORP COM CUSIP 057149108 SCOTT & STRINGFELLOW INVESTMENT / 12 00	200 000 15 000000	- 3,012 00	000	3,012 00	0 00	0 00	0 00
20 May 02 23 May 02 Settled	BAKER MICHAEL CORP COM CUSIP 057149108 SCOTT & STRINGFELLOW INVESTMENT / 18 00	300 000 15 000000	- 4,518 00	000	4,518 00	0 00	0 00	0 00
21 May 02 24 May 02 Settled	BAKER MICHAEL CORP COM CUSIP 057149108 SCOTT & STRINGFELLOW INVESTMENT / 80 00	1,000 000 15 040800	- 15,100 80	000	15,100 80	0 00	0 00	0 00
8 Jun 02 11 Jun 02 Settled	BAKER MICHAEL CORP COM CUSIP 057149108 SCOTT & STRINGFELLOW INVESTMENT / 8 00	100 000 14 850000	- 1,481 00	000	1 481 00	0 00	0 00	0 00
11 Jun 02 14 Jun 02 Settled	BAKER MICHAEL CORP COM CUSIP 057149108 SCOTT & STRINGFELLOW INVESTMENT / 8 00	100 000 14 874100	- 1,503 41	000	1,503 41	0 00	0 00	0 00
20 Jun 02 25 Jun 02 Settled	BAKER MICHAEL CORP COM CUSIP 057149108 SCOTT & STRINGFELLOW INVESTMENT / 12 00	200 000 14 842400	- 3,000 48	000	3 000 48	0 00	0 00	0 00
25 Jun 02 28 Jun 02 Settled	BAKER MICHAEL CORP COM CUSIP 057149108 SCOTT & STRINGFELLOW INVESTMENT / 8 00	100 000 14 800000	- 1,498 00	000	1,498 00	0 00	0 00	0 00
10 Jul 02 15 Jul 02 Settled	BAKER MICHAEL CORP COM CUSIP 057149108 SCOTT & STRINGFELLOW INVESTMENT / 88 00	1,100 000 15 000000	- 18,588 00	000	18,588 00	0 00	0 00	0 00
11 Jul 02 18 Jul 02 Settled	BAKER MICHAEL CORP COM CUSIP 057149108 SCOTT & STRINGFELLOW INVESTMENT / 8 00	100 000 14 890900	- 1,505 09	000	1,505 09	0 00	0 00	0 00
19 Jul 02 24 Jul 02 Settled	BAKER MICHAEL CORP COM CUSIP 057149108 SCOTT & STRINGFELLOW INVESTMENT / 8 00	100 000 14 846400	- 1,500 84	000	1 500 84	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	BAKER MICHAEL CORP COM CUSIP 057149108 SCOTT & STRINGFELLOW INVESTMENT / 12 00	200 000 14 866700	- 2,885 34	000	2,885 34	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
23 Jul 02 28 Jul 02 Settled	BAKER MICHAEL CORP COM CUSIP 057148108 SCOTT & STRINGFELLOW INVESTMENT / 30 00	500 000 14 412500	- 7 238 25	000	7,238 25	0 00	0 00	0 00
24 Jul 02 29 Jul 02 Settled	BAKER MICHAEL CORP COM CUSIP 057149108 SCOTT & STRINGFELLOW INVESTMENT / 8 00	100 000 13 731700	- 1,378 17	000	1 378 17	0 00	0 00	0 00
28 Jul 02 31 Jul 02 Settled	BAKER MICHAEL CORP COM CUSIP 057149108 SCOTT & STRINGFELLOW INVESTMENT / 8 00	100 000 14 500000	- 1,458 00	000	1 458 00	0 00	0 00	0 00
20 Dec 02 28 Dec 02 Settled	BAKER MICHAEL CORP COM CUSIP 057149108 LIQUIDNET INC / 48 00	2,300 000 10 475000	- 24,138 50	000	24,138 50	0 00	0 00	0 00
4 Jan 02 9 Jan 02 Settled	BEI TECHNOLOGIES INC COM CUSIP 05538P104 INSTINET / 9 00	300 000 17 310000	- 5,202 00	000	5 202 00	0 00	0 00	0 00
12 Jun 02 17 Jun 02 Settled	BEI TECHNOLOGIES INC COM CUSIP 05538P104 ARCHIPELAGO BCC CAPITAL / 8 00	300 000 13 839200	4,187 78	000	4,187 78	0 00	0 00	0 00
13 Jun 02 18 Jun 02 Settled	BEI TECHNOLOGIES INC COM CUSIP 05538P104 INVESTMENT TECHNOLOGY GROUP INC / 10 00	500 000 14 008200	- 7,014 60	000	7 014 60	0 00	0 00	0 00
14 Jun 02 19 Jun 02 Settled	BEI TECHNOLOGIES INC COM CUSIP 05538P104 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 13 283000	- 1,328 30	000	1,328 30	0 00	0 00	0 00
14 Jun 02 19 Jun 02 Settled	BEI TECHNOLOGIES INC COM CUSIP 05538P104 INVESTMENT TECHNOLOGY GROUP INC / 18 00	800 000 13 384400	- 10,707 52	000	10 707 52	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	BEI TECHNOLOGIES INC COM CUSIP 05538P104 INVESTMENT TECHNOLOGY GROUP INC / 2 00	100 000 13 950000	- 1,387 00	000	1,387 00	0 00	0 00	0 00
28 Jun 02 1 Jul 02 Settled	BEI TECHNOLOGIES INC COM CUSIP 05538P104 INVESTMENT TECHNOLOGY GROUP INC / 28 00	1,400 000 11 592000	- 18 258 80	000	18,258 80	0 00	0 00	0 00
28 Jun 02 1 Jul 02 Settled	BEI TECHNOLOGIES NC COM CUSIP 05538P104 ARCHIPELAGO BCC CAPITAL / 14 00	700 000 11 537900	- 8 080 53	000	8 080 53	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Purchases								
Equities								
7 Jan 02 10 Jan 02 Settled	BEL FUSE INC CL B CUSIP 077347300 INSTINET / 3 00	100 000 24 250000	- 2,428 00	000	2,428 00	0 00	0 00	0 00
8 Jan 02 14 Jan 02 Settled	BEL FUSE INC CL B CUSIP 077347300 INSTINET / 3 00	100 000 24 381500	- 2,442 15	000	2,442 15	0 00	0 00	0 00
10 Jan 02 15 Jan 02 Settled	BEL FUSE INC CL B CUSIP 077347300 INSTINET / 3 00	100 000 23 600000	- 2,363 00	000	2,363 00	0 00	0 00	0 00
8 Feb 02 13 Feb 02 Settled	BEL FUSE INC CL B CUSIP 077347300 INSTINET / 8 00	300 000 22 000000	- 6,609 00	000	6,609 00	0 00	0 00	0 00
15 Feb 02 21 Feb 02 Settled	BEL FUSE INC CL B CUSIP 077347300 INSTINET / 3 00	100 000 22 000000	- 2,203 00	000	2 203 00	0 00	0 00	0 00
19 Feb 02 22 Feb 02 Settled	BEL FUSE INC CL B CUSIP 077347300 INSTINET / 3 00	100 000 21 986500	- 2,201 65	000	2,201 65	0 00	0 00	0 00
25 Feb 02 28 Feb 02 Settled	BEL FUSE INC CL B CUSIP 077347300 INSTINET / 3 00	100 000 21 950800	- 2,198 08	000	2,198 08	0 00	0 00	0 00
26 Feb 02 5 Mar 02 Settled	BEL FUSE INC CL B CUSIP 077347300 INSTINET / 6 00	200 000 21 990800	- 4,404 12	000	4,404 12	0 00	0 00	0 00
4 Jan 02 9 Jan 02 Settled	BENIHANA INC CL A CUSIP 082047200 INSTINET / 8 00	200 000 15 300000	- 3,088 00	000	3,088 00	0 00	0 00	0 00
11 Jun 02 14 Jun 02 Settled	BENIHANA INC CL A CUSIP 082047200 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 19 250000	- 3,854 00	000	3,854 00	0 00	0 00	0 00
22 Oct 02 25 Oct 02 Settled	BRADLEY PHARMACEUTICALS INC COM CUSIP 104576103 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 10 058500	- 1 007 85	000	1,007 85	0 00	0 00	0 00
28 Oct 02 1 Nov 02 Settled	BRADLEY PHARMACEUTICALS INC COM CUSIP 104576103 KNIGHT SECURITIES L.P. / 25 00	500 000 10 823100	- 5,436 55	000	5 436 55	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Purchases								
Equities								
30 Oct 02 4 Nov 02 Settled	BRADLEY PHARMACEUTICALS INC COM CUSIP 104576103 KNIGHT SECURITIES L.P. / 10 00	200 000 10 924800	- 2,194 98	000	2 194 98	0 00	0 00	0 00
3 Jan 02 8 Jan 02 Settled	CATO CORP NEW CL A CUSIP 148205108 INSTINET / 9 00	300 000 20 180000	- 6,063 00	000	6,063 00	0 00	0 00	0 00
28 May 02 31 May 02 Settled	CATO CORP NEW CL A CUSIP 148205108 ARCHIPELAGO BCC CAPITAL / 8 00	400 000 26 150000	- 10,488 00	000	10,488 00	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	CO MEDTECH INC CCM CUSIP 19852U104 INSTINET / 30 00	1,000 000 3 050000	- 3,080 00	000	3,080 00	0 00	0 00	0 00
8 Jul 02 11 Jul 02 Settled	CO MEDTECH INC COM CUSIP 19852U104 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 8 00	200 000 2 165000	- 441 00	000	441 00	0 00	0 00	0 00
8 Jul 02 12 Jul 02 Settled	CO MEDTECH INC COM CUSIP 19852U104 TROSTER SINGER CORP / 12 00	400 000 2 250000	- 912 00	000	912 00	0 00	0 00	0 00
10 Jul 02 15 Jul 02 Settled	CO MEDTECH INC COM CUSIP 19852U104 TROSTER SINGER CORP / 24 00	800 000 2 150000	- 1,314 00	000	1 314 00	0 00	0 00	0 00
10 Jul 02 15 Jul 02 Settled	CO MEDTECH INC COM CUSIP 19852U104 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 20 00	500 000 2 178900	- 1 109 45	000	1 109 45	0 00	0 00	0 00
11 Jul 02 18 Jul 02 Settled	CO MEDTECH INC COM CUSIP 19852U104 TROSTER SINGER CORP / 18 00	600 000 2 099000	- 1,277 40	000	1 277 40	0 00	0 00	0 00
24 Sep 02 27 Sep 02 Settled	COACHMEN INDS INC COM CUSIP 189973102 UBS WARBURG LLC / 00 00	500 000 15 843200	- 7,951 60	000	7 951 60	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	COMPX INTL INC CL A CUSIP 20563P101 INSTINET / 10 00	500 000 13 960000	- 6,990 00	000	6 990 00	0 00	0 00	0 00

Investment Transaction Detail

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

Purchases

Equities

23 May 02 29 May 02 Settled	COMPX INTL INC CL A CUSIP 20583P101 INSTINET / 4 00	200 000 12 830000	- 2,570 00	000	2,570 00	0 00	0 00	0 00
12 Apr 02 17 Apr 02 Settled	DAKTRONICS INC COM CUSIP 234284109 ARCHIPELAGO BCC CAPITAL / 8 00	300 000 8 555100	- 2,572 53	000	2,572 53	0 00	0 00	0 00
23 Apr 02 28 Apr 02 Settled	DAKTRONICS INC COM CUSIP 234284109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 8 888200	- 800 82	000	800 82	0 00	0 00	0 00
29 Apr 02 2 May 02 Settled	DAKTRONICS INC COM CUSIP 234284109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 9 000000	- 802 00	000	802 00	0 00	0 00	0 00
28 May 02 31 May 02 Settled	DAKTRONICS INC COM CUSIP 234284109 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 9 032900	- 1,810 58	000	1,810 58	0 00	0 00	0 00
28 May 02 3 Jun 02 Settled	DAKTRONICS INC COM CUSIP 234284109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 9 083400	- 811 34	000	811 34	0 00	0 00	0 00
30 May 02 4 Jun 02 Settled	DAKTRONICS INC COM CUSIP 234284109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 9 149100	- 816 81	000	816 81	0 00	0 00	0 00
3 Jun 02 8 Jun 02 Settled	DAKTRONICS INC COM CUSIP 234284109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 9 117500	- 813 75	000	813 75	0 00	0 00	0 00
5 Jun 02 10 Jun 02 Settled	DAKTRONICS INC COM CUSIP 234284109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 9 088400	- 811 84	000	811 84	0 00	0 00	0 00
6 Jun 02 11 Jun 02 Settled	DAKTRONICS INC COM CUSIP 234284109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 9 222000	- 824 20	000	824 20	0 00	0 00	0 00
12 Jun 02 17 Jun 02 Settled	DAKTRONICS INC COM CUSIP 234284109 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 9 250000	- 1,854 00	000	1,854 00	0 00	0 00	0 00
13 Jun 02 18 Jun 02 Settled	DAKTRONICS INC COM CUSIP 234284109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 9 088000	- 811 80	000	811 80	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
14 Jun 02 18 Jun 02 Settled	DAKTRONICS INC COM CUSIP 234264109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 8 914800	- 893 48	000	893 48	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	DAKTRONICS INC COM CUSIP 234264109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 9 230300	- 825 03	000	825 03	0 00	0 00	0 00
18 Jun 02 21 Jun 02 Settled	DAKTRONICS INC COM CUSIP 234264109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 9 248300	- 826 63	000	826 63	0 00	0 00	0 00
19 Jun 02 24 Jun 02 Settled	DAKTRONICS INC COM CUSIP 234264109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 9 230100	- 925 01	000	825 01	0 00	0 00	0 00
12 Jul 02 17 Jul 02 Settled	DAKTRONICS INC COM CUSIP 234264109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 9 250000	- 827 00	000	827 00	0 00	0 00	0 00
15 Jul 02 18 Jul 02 Settled	DAKTRONICS INC COM CUSIP 234264109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 9 153300	- 917 33	000	917 33	0 00	0 00	0 00
18 Jul 02 19 Jul 02 Settled	DAKTRONICS INC COM CUSIP 234264109 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 9 133400	- 1,830 68	000	1 830 68	0 00	0 00	0 00
17 Jul 02 22 Jul 02 Settled	DAKTRONICS INC COM CUSIP 234264109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 9 232100	- 825 21	000	825 21	0 00	0 00	0 00
18 Jul 02 23 Jul 02 Settled	DAKTRONICS INC COM CUSIP 234264109 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 9 189000	- 1,841 80	000	1,841 80	0 00	0 00	0 00
19 Jul 02 24 Jul 02 Settled	DAKTRONICS INC COM CUSIP 234264109 ARCHIPELAGO BCC CAPITAL / 8 00	400 000 9 473800	- 3 397 56	000	3 397 56	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	DAKTRONICS INC COM CUSIP 234264109 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 9 443000	- 1,892 80	000	1,892 80	0 00	0 00	0 00
24 Jul 02 29 Jul 02 Settled	DAKTRONICS INC COM CUSIP 234264109 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 8 236600	- 1 851 32	000	1 851 32	0 00	0 00	0 00

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
1 Aug 02 8 Aug 02 Settled	DAKTRONICS INC COM CUSIP 234284109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 8 131600	- 815 18	000	815 18	0 00	0 00	0 00
2 Aug 02 7 Aug 02 Settled	DAKTRONICS INC COM CUSIP 234284109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 8 165400	- 818 54	000	818 54	0 00	0 00	0 00
5 Aug 02 8 Aug 02 Settled	DAKTRONICS INC COM CUSIP 234284109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 8 112600	- 813 28	000	813 28	0 00	0 00	0 00
8 Aug 02 13 Aug 02 Settled	DAKTRONICS INC COM CUSIP 234284109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 8 300000	- 832 00	000	832 00	0 00	0 00	0 00
9 Aug 02 14 Aug 02 Settled	DAKTRONICS INC COM CUSIP 234284109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 8 288300	- 830 83	000	830 83	0 00	0 00	0 00
12 Aug 02 15 Aug 02 Settled	DAKTRONICS INC COM CUSIP 234284109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 8 853800	- 867 39	000	867 39	0 00	0 00	0 00
13 Aug 02 18 Aug 02 Settled	DAKTRONICS INC COM CUSIP 234284109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 8 698800	- 871 88	000	871 88	0 00	0 00	0 00
5 Sep 02 10 Sep 02 Settled	DAKTRONICS INC COM CUSIP 234284109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 8 218600	- 823 68	000	823 68	0 00	0 00	0 00
8 Sep 02 11 Sep 02 Settled	DAKTRONICS INC COM CUSIP 234284109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 8 250000	- 827 00	000	827 00	0 00	0 00	0 00
23 Sep 02 28 Sep 02 Settled	DAKTRONICS INC COM CUSIP 234284109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 8 185800	- 821 58	000	821 58	0 00	0 00	0 00
24 Sep 02 27 Sep 02 Settled	DAKTRONICS INC COM CUSIP 234284109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 8 181200	- 818 12	000	818 12	0 00	0 00	0 00
7 Oct 02 10 Oct 02 Settled	DAKTRONICS INC COM CUSIP 234284109 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 8 873200	- 1,798 84	000	1 798 84	0 00	0 00	0 00

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Account Name WESTLAKE.HLTH FOUN - DALTON
Account number 2606334

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
8 Oct 02 11 Oct 02 Settled	DAKTRONICS INC COM CUSIP 234264109 ARCHIPELAGO BCC CAPITAL / 12 00	600 000 8 952700	- 5 383 62	000	5 383 62	0 00	0 00	0 00
9 Oct 02 15 Oct 02 Settled	DAKTRONICS INC COM CUSIP 234264109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 8 786200	- 881 62	000	881 62	0 00	0 00	0 00
10 Oct 02 18 Oct 02 Settled	DAKTRONICS INC COM CUSIP 234264109 LIQUIDNET INC / 12 00	600 000 8 755000	- 5 285 00	000	5 285 00	0 00	0 00	0 00
10 Oct 02 18 Oct 02 Settled	DAKTRONICS INC COM CUSIP 234264109 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 8 686400	- 1 741 28	000	1 741 28	0 00	0 00	0 00
11 Oct 02 17 Oct 02 Settled	DAKTRONICS INC COM CUSIP 234264109 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 8 750000	- 1 754 00	000	1 754 00	0 00	0 00	0 00
11 Oct 02 17 Oct 02 Settled	DAKTRONICS INC COM CUSIP 234264109 WEEDEN AND S CO / 25 00	500 000 8 750000	- 4 400 00	000	4 400 00	0 00	0 00	0 00
5 Nov 02 8 Nov 02 Settled	DAKTRONICS INC COM CUSIP 234264109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 9 196200	- 921 62	000	921 62	0 00	0 00	0 00
10 Jan 02 15 Jan 02 Settled	DREW INDS INC COM NEW CUSIP 28168L205 INSTINET / 8 00	300 000 12 700000	- 3 818 00	000	3 818 00	0 00	0 00	0 00
4 Jan 02 9 Jan 02 Settled	E W BANCORP INC COM CUSIP 27578R104 INSTINET / 15 00	500 000 25 900000	- 12 865 00	000	12 865 00	0 00	0 00	0 00
14 Jan 02 17 Jan 02 Settled	EDELBROCK CORP COM CUSIP 278434104 INSTINET / 12 00	400 000 10 800000	- 4 252 00	000	4 252 00	0 00	0 00	0 00
23 May 02 29 May 02 Settled	EDELBROCK CORP COM CUSIP 278434104 ARCHIPELAGO BCC CAPITAL / 8 00	400 000 12 950000	- 5 188 00	000	5 188 00	0 00	0 00	0 00
20 Sep 02 25 Sep 02 Settled	EMBREX INC COM CUSIP 290817105 STEPHENS INC / 30 00	600 000 10 800000	6 510 00	000	6 510 00	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued interest	Cost	Market	Translation	Total
Purchases								
Equities								
24 Sep 02 Settled	EMBREX INC COM CUSIP 280817105 STEPHENS INC / 40 00	800 000 11 032800	- 8 868 32	000	8,868 32	0 00	0 00	0 00
27 Sep 02 Settled	EMBREX INC COM CUSIP 280817105 STEPHENS INC / 15 00	300 000 11 168000	- 3,385 40	000	3,385 40	0 00	0 00	0 00
1 Oct 02 Settled	EMBREX INC COM CUSIP 280817105 STEPHENS INC / 10 00	200 000 10 898200	- 2 208 24	000	2,208 24	0 00	0 00	0 00
2 Oct 02 Settled	EMBREX INC COM CUSIP 280817105 STEPHENS INC / 5 00	100 000 10 878000	- 1,102 60	000	1,102 60	0 00	0 00	0 00
4 Oct 02 Settled	EMBREX INC COM CUSIP 280817105 STEPHENS INC / 5 00	100 000 10 921700	- 1 097 17	000	1 097 17	0 00	0 00	0 00
7 Oct 02 Settled	EMBREX INC COM CUSIP 280817105 STEPHENS INC / 45 00	800 000 10 750000	- 8,720 00	000	8,720 00	0 00	0 00	0 00
8 Oct 02 Settled	EMBREX INC COM CUSIP 280817105 STEPHENS INC / 20 00	400 000 10 800000	- 4,380 00	000	4,380 00	0 00	0 00	0 00
8 Oct 02 Settled	EMBREX INC COM CUSIP 280817105 STEPHENS INC / 45 00	800 000 10 850000	- 8,810 00	000	8 810 00	0 00	0 00	0 00
10 Oct 02 Settled	EMBREX INC COM CUSIP 280817105 STEPHENS INC / 5 00	100 000 10 750000	- 1,080 00	000	1,080 00	0 00	0 00	0 00
14 Oct 02 Settled	EMBREX INC COM CUSIP 280817105 STEPHENS INC / 5 00	100 000 11 030000	- 1 108 00	000	1,108 00	0 00	0 00	0 00
23 Oct 02 Settled	EMBREX INC COM CUSIP 280817105 LIQUIDNET INC / 4 00	200 000 11 050000	- 2,214 00	000	2,214 00	0 00	0 00	0 00
28 Oct 02 Settled	EMBREX INC COM CUSIP 280817105 STEPHENS INC / 25 00	500 000 10 854500	- 5,352 25	000	5,352 25	0 00	0 00	0 00

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Account number 2806334
Account Name WESTLAKE HLTH FOUN - DALTON

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
30 Oct 02 4 Nov 02 Settled	EMBREX INC COM CUSIP 290817105 STEPHENS INC / 5 00	100 000 11 000000	- 1 105 00	000	1,105 00	0 00	0 00	0 00
7 Nov 02 13 Nov 02 Settled	EMBREX INC COM CUSIP 290817105 STEPHENS INC / 5 00	100 000 11 000000	- 1,105 00	000	1,105 00	0 00	0 00	0 00
8 Nov 02 14 Nov 02 Settled	EMBREX INC COM CUSIP 290817105 STEPHENS INC / 5 00	100 000 11 000000	- 1 105 00	000	1,105 00	0 00	0 00	0 00
11 Nov 02 14 Nov 02 Settled	EMBREX INC COM CUSIP 290817105 STEPHENS INC / 15 00	300 000 10 866700	- 3,305 01	000	3,305 01	0 00	0 00	0 00
12 Nov 02 15 Nov 02 Settled	EMBREX INC COM CUSIP 290817105 STEPHENS INC / 10 00	200 000 10 826000	- 2,185 20	000	2,185 20	0 00	0 00	0 00
14 Jan 02 17 Jan 02 Settled	EXCEL TECH INC COM CUSIP 30067T103 INSTINET / 6 00	200 000 17 333200	- 3,472 84	000	3 472 84	0 00	0 00	0 00
22 Jan 02 25 Jan 02 Settled	EXCEL TECH INC COM CUSIP 30067T103 BEAR STEARNS, SECURITIES CORP	100 000 17 300000	- 1 730 00	000	1,730 00	0 00	0 00	0 00
23 Jan 02 28 Jan 02 Settled	EXCEL TECH INC COM CUSIP 30067T103 BEAR STEARNS SECURITIES CORP	100 000 17 300000	- 1,730 00	000	1 730 00	0 00	0 00	0 00
25 Jan 02 30 Jan 02 Settled	EXCEL TECH INC COM CUSIP 30067T103 BEAR STEARNS SECURITIES CORP	800 000 18 256800	- 14,831 12	000	14,831 12	0 00	0 00	0 00
28 Jan 02 31 Jan 02 Settled	EXCEL TECH INC COM CUSIP 30067T103 KNIGHT SECURITIES L P / 40 00	800 000 18 100000	- 12,820 00	000	12 820 00	0 00	0 00	0 00
29 Jan 02 1 Feb 02 Settled	EXCEL TECH INC COM CUSIP 30067T103 BEAR STEARNS, SECURITIES CORP	100 000 18 050000	- 1,605 00	000	1,805 00	0 00	0 00	0 00
5 Feb 02 8 Feb 02 Settled	EXCEL TECH INC COM CUSIP 30067T103 BEAR STEARNS SECURITIES CORP / 40 00	800 000 15 638800	- 12 551 12	000	12,551 12	0 00	0 00	0 00

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Purchases									
Equities									
8 Feb 02 11 Feb 02 Settled	EXCEL TECH INC COM CUSIP 30087T103 BEAR, STEARNS SECURITIES CORP / 5 00	100 000 15 500000	- 1,555 00	000	1,555 00	0 00	0 00	0 00	0 00
2 Apr 02 5 Apr 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 INSTINET / 18 00	300 000 8 151400	- 2,483 42	000	2 483 42	0 00	0 00	0 00	0 00
3 Apr 02 8 Apr 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 INSTINET / 8 00	100 000 8 238000	- 828 80	000	828 80	0 00	0 00	0 00	0 00
12 Apr 02 17 Apr 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 PRUDENTIAL SECURITIES INCORP / 5 00	100 000 9 300000	- 835 00	000	835 00	0 00	0 00	0 00	0 00
15 Apr 02 18 Apr 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 RAYMOND JAMES / 80 00	1,600 000 10 487500	- 18 860 00	000	18,860 00	0 00	0 00	0 00	0 00
23 Apr 02 28 Apr 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 RAYMOND JAMES / 30 00	800 000 11 200000	- 8,750 00	000	8 750 00	0 00	0 00	0 00	0 00
24 Apr 02 28 Apr 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 RAYMOND JAMES / 10 00	200 000 10 818700	- 2,183 34	000	2,183 34	0 00	0 00	0 00	0 00
25 Apr 02 30 Apr 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 RAYMOND JAMES / 5 00	100 000 11 000000	- 1,105 00	000	1,105 00	0 00	0 00	0 00	0 00
28 Apr 02 1 May 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 RAYMOND JAMES / 10 00	200 000 10 800000	- 2,180 00	000	2,180 00	0 00	0 00	0 00	0 00
28 Apr 02 2 May 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 INSTINET / 18 00	300 000 10 864700	- 3,307 41	000	3,307 41	0 00	0 00	0 00	0 00
30 Apr 02 3 May 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 INSTINET / 30 00	500 000 10 218800	- 5,138 30	000	5,138 30	0 00	0 00	0 00	0 00
30 Apr 02 3 May 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 RAYMOND JAMES / 40 00	800 000 8 868000	- 8,014 40	000	8 014 40	0 00	0 00	0 00	0 00

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Account number 2606334
Account Name WESTLAKE HLTH FOUN - DALTON

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
1 May 02 8 May 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 INSTINET / 8 00	100 000 8 723100	- 878 31	000	878 31	0 00	0 00	0 00
2 May 02 7 May 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 RAYMOND JAMES / 10 00	200 000 8 635000	- 1,937 00	000	1,937 00	0 00	0 00	0 00
8 May 02 8 May 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 INSTINET / 8 00	200 000 8 860000	- 1,978 00	000	1,978 00	0 00	0 00	0 00
7 May 02 10 May 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 INSTINET / 18 00	300 000 8 695500	- 2,928 65	000	2,928 65	0 00	0 00	0 00
8 May 02 13 May 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 INSTINET / 12 00	200 000 8 700000	- 1,952 00	000	1,952 00	0 00	0 00	0 00
13 May 02 16 May 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 RAYMOND JAMES / 10 00	200 000 8 350000	- 1,880 00	000	1,880 00	0 00	0 00	0 00
15 May 02 20 May 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 INSTINET / 24 00	400 000 8 571000	- 3,452 40	000	3 452 40	0 00	0 00	0 00
18 May 02 21 May 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 INSTINET / 12 00	200 000 8 152600	- 1 842 52	000	1 842 52	0 00	0 00	0 00
29 May 02 3 Jun 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 INSTINET / 8 00	100 000 8 483100	- 855 31	000	855 31	0 00	0 00	0 00
30 May 02 4 Jun 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 INSTINET / 12 00	200 000 8 500000	- 1,712 00	000	1,712 00	0 00	0 00	0 00
3 Jun 02 6 Jun 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 INSTINET / 12 00	200 000 8 500000	- 1,712 00	000	1 712 00	0 00	0 00	0 00
4 Jun 02 7 Jun 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 INSTINET / 3 00	100 000 8 391900	- 842 19	000	842 19	0 00	0 00	0 00

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Purchases								
Equities								
18 Jun 02 21 Jun 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 RAYMOND JAMES / 10 00	200 000 8 000000	- 1,810 00	000	1,810 00	0 00	0 00	0 00
19 Jun 02 24 Jun 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 RAYMOND JAMES / 1 00	100 000 8 000000	- 805 00	000	805 00	0 00	0 00	0 00
20 Jun 02 25 Jun 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 RAYMOND JAMES / 10 00	200 000 7 835000	- 1,597 00	000	1 597 00	0 00	0 00	0 00
21 Jun 02 28 Jun 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 RAYMOND JAMES / 5 00	100 000 7 850000	- 800 00	000	800 00	0 00	0 00	0 00
28 Jun 02 3 Jul 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 RAYMOND JAMES	1 800 000 7 500000	- 12 000 00	000	12,000 00	0 00	0 00	0 00
24 Jul 02 29 Jul 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 RAYMOND JAMES / 5 00	100 000 6 878300	- 702 83	000	702 83	0 00	0 00	0 00
28 Jul 02 31 Jul 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 RAYMOND JAMES / 5 00	100 000 7 385000	- 743 50	000	743 50	0 00	0 00	0 00
28 Jul 02 1 Aug 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 RAYMOND JAMES / 10 00	200 000 7 642800	- 1,538 58	000	1,538 58	0 00	0 00	0 00
31 Jul 02 5 Aug 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 RAYMOND JAMES / 5 00	100 000 7 633300	- 788 33	000	788 33	0 00	0 00	0 00
1 Aug 02 8 Aug 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 RAYMOND JAMES / 10 00	200 000 7 500000	- 1 510 00	000	1,510 00	0 00	0 00	0 00
2 Aug 02 7 Aug 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 RAYMOND JAMES / 10 00	200 000 7 850000	- 1,540 00	000	1,540 00	0 00	0 00	0 00
5 Aug 02 8 Aug 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 RAYMOND JAMES / 5 00	100 000 7 800000	- 785 00	000	785 00	0 00	0 00	0 00

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Account number 2606334
Account Name WESTLAKE HLTH FOUN - DALTON

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
8 Aug 02 9 Aug 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 RAYMOND JAMES / 5 00	100 000 7 600000	- 765 00	000	765 00	0 00	0 00	0 00
7 Aug 02 12 Aug 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 RAYMOND JAMES / 5 00	100 000 7 600000	- 765 00	000	765 00	0 00	0 00	0 00
8 Aug 02 14 Aug 02 Settled	FARGO ELECTRON CS INC COM CUSIP 30744P102 RAYMOND JAMES / 20 00	400 000 7 700000	- 3 100 00	000	3,100 00	0 00	0 00	0 00
29 Oct 02 1 Nov 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 RAYMOND JAMES / 40 00	600 000 8 782200	- 7,065 76	000	7 065 76	0 00	0 00	0 00
30 Oct 02 4 Nov 02 Settled	FARGO ELECTRONICS INC COM CUSIP 30744P102 RAYMOND JAMES / 15 00	300 000 8 042000	- 2,727 60	000	2 727 60	0 00	0 00	0 00
3 Jan 02 8 Jan 02 Settled	GEN COMMUNICATION INC CL A CUSIP 369385109 INSTINET / 18 00	600 000 8 776700	- 5,284 02	000	5,284 02	0 00	0 00	0 00
15 May 02 20 May 02 Settled	GEN COMMUNICATION INC CL A CUSIP 369385109 INVESTMENT TECHNOLOGY GROUP INC / 2 00	100 000 8 805000	- 892 50	000	892 50	0 00	0 00	0 00
15 May 02 20 May 02 Settled	GEN COMMUNICATION INC CL A CUSIP 369385109 ARCHIPELAGO BCC CAPITAL / 12 00	600 000 8 882100	- 5 347 28	000	5,347 28	0 00	0 00	0 00
18 May 02 21 May 02 Settled	GEN COMMUNICAT ON INC CL A CUSIP 369385109 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 8 894500	- 1,802 80	000	1 802 80	0 00	0 00	0 00
17 May 02 22 May 02 Settled	GEN COMMUNICATION INC CL A CUSIP 369385109 ARCHIPELAGO BCC CAPITAL / 8 00	300 000 8 886200	- 2 701 88	000	2,701 88	0 00	0 00	0 00
22 May 02 28 May 02 Settled	GEN COMMUNICATION INC CL A CUSIP 369385109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 8 831000	- 885 10	000	885 10	0 00	0 00	0 00
29 May 02 3 Jun 02 Settled	GEN COMMUNICATION INC CL A CUSIP 369385109 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 9 000000	- 1,804 00	000	1 804 00	0 00	0 00	0 00

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Transtation	Total
Purchases								
Equities								
30 May 02 4 Jun 02 Settled	GEN COMMUNICATION INC CL A CUSIP 369385109 ARCHIPELAGO BCC CAPITAL / 8 00	300 000 8 913300	- 2,878 89	000	2,878 89	0 00	0 00	0 00
3 Jun 02 8 Jun 02 Settled	GEN COMMUNICATION INC CL A CUSIP 369385109 UBS WARBURG LLC / 30 00	600 000 8 881800	- 5,347 14	000	5 347 14	0 00	0 00	0 00
4 Jun 02 7 Jun 02 Settled	GEN COMMUNICATION INC CL A CUSIP 369385109 UBS WARBURG LLC / 5 00	100 000 8 807100	- 885 71	000	885 71	0 00	0 00	0 00
5 Jun 02 10 Jun 02 Settled	GEN COMMUNICATION INC CL A CUSIP 369385109 UBS WARBURG LLC / 30 00	600 000 8 865100	- 5,409 06	000	5 409 06	0 00	0 00	0 00
23 May 02 28 May 02 Settled	HALL KINION & ASSOCS INC COM CUSIP 408069104 ARCHIPELAGO BCC CAPITAL / 22 00	1,100 000 10 250000	- 11,297 00	000	11,297 00	0 00	0 00	0 00
3 Jan 02 8 Jan 02 Settled	HEIDRICK & STRUGGLES INTL INC COM ISIN #954228181023 CUSIP 422818102 INSTINET / 6 00	200 000 18 750000	- 3,758 00	000	3,758 00	0 00	0 00	0 00
1 Mar 02 6 Mar 02 Settled	HEIDRICK & STRUGGLES INTL INC COM ISIN #954228181023 CUSIP 422818102 WEEDEN AND & CO / 15 00	500 000 15 780000	- 7,915 00	000	7,915 00	0 00	0 00	0 00
1 Mar 02 6 Mar 02 Settled	HEIDRICK & STRUGGLES INTL INC COM ISIN #954228181023 CUSIP 422818102 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 10 00	200 000 15 780000	- 3,166 00	000	3 166 00	0 00	0 00	0 00
3 Jan 02 8 Jan 02 Settled	HERLEY INDS INC DEL COM CUSIP 427398102 INSTINET / 15 00	500 000 16 506000	- 8,268 00	000	8,268 00	0 00	0 00	0 00
3 Jan 02 8 Jan 02 Settled	HUNT CORP COM CUSIP 445591100 INSTINET / 24 00	400 000 8 110000	- 3,268 00	000	3 268 00	0 00	0 00	0 00
11 Jun 02 14 Jun 02 Settled	HUNT CORP COM CUSIP 445591100 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 10 890000	- 2 202 00	000	2 202 00	0 00	0 00	0 00

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Account number 2606334
Account Name WESTLAKE HLTH FOUN - DALTON

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
3 Jan 02 8 Jan 02 Settled	IBERIABANK CORP COM CUSIP 450828108 INSTINET / 3 00	100 000 27 350000	- 2,738 00	000	2,738 00	0 00	0 00	0 00
13 May 02 16 May 02 Settled	IMMUCOR INC COM STK CUSIP 452528106 MERRILL LYNCH PII RCE FENNER & SMITH / 20 00	400 000 15 878000	- 8 371 20	000	8 371 20	0 00	0 00	0 00
7 Jun 02 12 Jun 02 Settled	IMMUCOR INC COM STK CUSIP 452528106 INSTINET / 8 00	200 000 17 172100	- 3,440 42	000	3,440 42	0 00	0 00	0 00
20 Jun 02 25 Jun 02 Settled	IMMUCOR INC COM STK CUSIP 452528106 INSTINET / 8 00	200 000 19 810100	- 3,968 02	000	3 868 02	0 00	0 00	0 00
24 Jun 02 27 Jun 02 Settled	IMMUCOR INC COM STK CUSIP 452528106 ARCHIPELAGO BCC CAPITAL / 8 00	300 000 18 771700	- 5 937 51	000	5,937 51	0 00	0 00	0 00
26 Jun 02 1 Jul 02 Settled	IMMUCOR INC COM STK CUSIP 452528106 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 19 798000	- 1,981 80	000	1,981 80	0 00	0 00	0 00
3 Jan 02 8 Jan 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 INSTINET / 39 00	1,300 000 13 230000	- 17,238 00	000	17 238 00	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 INSTINET / 39 00	1 300 000 13 948200	- 18,169 08	000	18,169 08	0 00	0 00	0 00
4 Mar 02 7 Mar 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 LEHMAN BROTHERS INC / 5 00	100 000 11 280000	- 1,134 00	000	1,134 00	0 00	0 00	0 00
5 Mar 02 8 Mar 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 LEHMAN BROTHERS INC / 15 00	300 000 11 995800	- 3 613 74	000	3,613 74	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 LEHMAN BROTHERS INC / 10 00	200 000 12 000000	- 2 410 00	000	2,410 00	0 00	0 00	0 00
14 Mar 02 19 Mar 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 LEHMAN BROTHERS INC / 5 00	100 000 12 000000	- 1 205 00	000	1 205 00	0 00	0 00	0 00

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
7 May 02 10 May 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 LEHMAN BROTHERS INC / 20 00	400 000 11 884400	- 4,773 78	000	4,773 78	0 00	0 00	0 00
23 May 02 29 May 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 11 987100	- 2,401 42	000	2,401 42	0 00	0 00	0 00
30 May 02 4 Jun 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 ARCHIPELAGO BCC CAPITAL / 8 00	300 000 11 886300	- 3,571 89	000	3 571 89	0 00	0 00	0 00
31 May 02 5 Jun 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 11 921700	- 2,388 34	000	2,388 34	0 00	0 00	0 00
3 Jun 02 8 Jun 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 LEHMAN BROTHERS INC / 10 00	200 000 11 480000	- 2,308 00	000	2 308 00	0 00	0 00	0 00
4 Jun 02 7 Jun 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 LEHMAN BROTHERS INC / 10 00	200 000 11 420000	- 2,284 00	000	2,284 00	0 00	0 00	0 00
5 Jun 02 10 Jun 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 LEHMAN BROTHERS INC / 15 00	300 000 11 400000	- 3,435 00	000	3 435 00	0 00	0 00	0 00
7 Jun 02 12 Jun 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 LEHMAN BROTHERS INC / 5 00	100 000 10 010000	- 1,008 00	000	1 008 00	0 00	0 00	0 00
20 Dec 02 28 Dec 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 4 481800	- 802 38	000	802 38	0 00	0 00	0 00
23 Dec 02 27 Dec 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 ARCHIPELAGO BCC CAPITAL / 8 00	300 000 4 435700	- 1,338 71	000	1,338 71	0 00	0 00	0 00
24 Dec 02 30 Dec 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 4 840000	- 488 00	000	488 00	0 00	0 00	0 00
28 Dec 02 31 Dec 02 Settled	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 5 121500	- 514 15	000	514 15	0 00	0 00	0 00

Portfolio Statement

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Account number 2806334
Account Name WESTLAKE HLTH FOUN - DALTON

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
27 Dec 02 2 Jan 03 Pending	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 5 111400	- 1,026 28	000	1,026 28	0 00	0 00	0 00
30 Dec 02 3 Jan 03 Pending	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 4 711400	- 473 14	000	473 14	0 00	0 00	0 00
31 Dec 02 8 Jan 03 Pending	INTEGRATED SILICON SOLUTION INC COM CUSIP 45812P107 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 4 811000	- 463 10	000	463 10	0 00	0 00	0 00
3 Jan 02 8 Jan 02 Settled	IRT PROP CO COM CUSIP 450058102 INSTINET / 34 00	1,700 000 10 940000	- 18,632 00	000	18 632 00	0 00	0 00	0 00
30 Apr 02 3 May 02 Settled	IRT PROP CO COM CUSIP 450058102 SMITH BARNEY INC / 24 00	400 000 11 888100	- 4,819 24	000	4,819 24	0 00	0 00	0 00
1 May 02 8 May 02 Settled	IRT PROP CO COM CUSIP 450058102 SMITH BARNEY INC / 8 00	100 000 11 877700	- 1 203 77	000	1,203 77	0 00	0 00	0 00
13 May 02 16 May 02 Settled	IRT PROP CO COM CUSIP 450058102 SMITH BARNEY INC / 12 00	200 000 11 862800	- 2 404 52	000	2,404 52	0 00	0 00	0 00
15 May 02 20 May 02 Settled	IRT PROP CO COM CUSIP 450058102 BRIDGE TRADING COMPANY / 24 00	400 000 12 000000	- 4 824 00	000	4,824 00	0 00	0 00	0 00
15 May 02 20 May 02 Settled	IRT PROP CO COM CUSIP 450058102 SMITH BARNEY INC / 12 00	200 000 11 899100	- 2,411 82	000	2,411 82	0 00	0 00	0 00
5 Jun 02 10 Jun 02 Settled	JARDEN CORP COM CUSIP 471109108 CJS SECURITIES INC / 8 00	100 000 17 344800	- 1,740 48	000	1 740 48	0 00	0 00	0 00
8 Jun 02 11 Jun 02 Settled	JARDEN CORP COM CUSIP 471109108 CJS SECURITIES INC / 8 00	100 000 17 608800	- 1,768 88	000	1,768 88	0 00	0 00	0 00
7 Jun 02 12 Jun 02 Settled	JARDEN CORP COM CUSIP 471109108 CJS SECURITIES INC / 8 00	100 000 17 450000	- 1 751 00	000	1,751 00	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
10 Jun 02 13 Jun 02 Settled	JARDEN CORP COM CUSIP 471109108 CJS SECURITIES INC / 18 00	300 000 17 849800	- 5,402 84	000	5,402 84	0 00	0 00	0 00
11 Jun 02 14 Jun 02 Settled	JARDEN CORP COM CUSIP 471109108 CJS SECURITIES INC / 12 00	200 000 18 000000	- 3,612 00	000	3,612 00	0 00	0 00	0 00
12 Jun 02 17 Jun 02 Settled	JARDEN CORP COM CUSIP 471109108 CJS SECURITIES INC / 18 00	300 000 17 828300	- 5,396 48	000	5 386 48	0 00	0 00	0 00
13 Jun 02 18 Jun 02 Settled	JARDEN CORP COM CUSIP 471109108 CJS SECURITIES INC / 12 00	200 000 17 980700	- 3,608 14	000	3,608 14	0 00	0 00	0 00
14 Jun 02 18 Jun 02 Settled	JARDEN CORP COM CUSIP 471109108 CJS SECURITIES INC / 8 00	100 000 17 874200	- 1,783 42	000	1 783 42	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	JARDEN CORP COM CUSIP 471109108 BEAR, STEARNS, SECURITIES CORP / 30 00	500 000 17 854900	- 8,007 45	000	8,007 45	0 00	0 00	0 00
22 Jan 02 25 Jan 02 Settled	KOGER EQUITY INC COM CUSIP 500228101 BANC AMERICA SECUR MONTGOMERY DIV / 8 00	100 000 15 882400	- 1,584 24	000	1,584 24	0 00	0 00	0 00
23 Jan 02 28 Jan 02 Settled	KOGER EQUITY INC COM CUSIP 500228101 BANC AMERICA SECUR MONTGOMERY DIV / 8 00	100 000 18 150000	- 1 821 00	000	1,821 00	0 00	0 00	0 00
10 Sep 02 13 Sep 02 Settled	LANDAUER INC COM CUSIP 51476K103 LYNCH JONES & RYAN / 8 00	100 000 31 558900	- 3,161 88	000	3,161 88	0 00	0 00	0 00
13 Sep 02 18 Sep 02 Settled	LANDAUER INC COM CUSIP 51476K103 LYNCH JONES & RYAN / 8 00	100 000 32 083200	- 3,215 32	000	3,215 32	0 00	0 00	0 00
18 Sep 02 19 Sep 02 Settled	LANDAUER INC COM CUSIP 51476K103 LYNCH JONES & RYAN / 8 00	100 000 32 016900	- 3,207 68	000	3 207 68	0 00	0 00	0 00

Portfolio Statement

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Account number 2606334
Account Name WESTLAKE HLTH FOUN - DALTON

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	Transiation	Total
Purchases								
Equities								
18 Sep 02 23 Sep 02 Settled	LANDAUER INC COM CUSIP 51478K103 LYNCH JONES & RYAN / 8 00	100 000 31 886800	- 3 204 68	000	3 204 68	0 00	0 00	0 00
20 Sep 02 25 Sep 02 Settled	LANDAUER INC COIA CUSIP 51478K103 SUNGARD GLOBAL EXE SVS LLC / 5 00	100 000 33 235700	- 3 328 57	000	3 328 57	0 00	0 00	0 00
23 Sep 02 28 Sep 02 Settled	LANDAUER INC COIA CUSIP 51478K103 SUNGARD GLOBAL EXE SVS LLC / 15 00	300 000 33 278200	- 9,998 78	000	9 998 78	0 00	0 00	0 00
24 Sep 02 27 Sep 02 Settled	LANDAUER INC COM CUSIP 51478K103 SUNGARD GLOBAL EXE SVS LLC / 25 00	500 000 33 397400	- 18 723 70	000	18 723 70	0 00	0 00	0 00
26 Sep 02 1 Oct 02 Settled	LANDAUER INC COM CUSIP 51478K103 SUNGARD GLOBAL EXE SVS LLC / 30 00	600 000 33 150000	- 19,920 00	000	19 920 00	0 00	0 00	0 00
2 Oct 02 7 Oct 02 Settled	LANDAUER INC COM CUSIP 51478K103 LYNCH JONES & RYAN / 8 00	100 000 33 078700	- 3,313 87	000	3 313 87	0 00	0 00	0 00
3 Oct 02 8 Oct 02 Settled	LANDAUER INC COM CUSIP 51478K103 SUNGARD GLOBAL EXE SVS LLC / 5 00	100 000 33 250000	- 3 330 00	000	3,330 00	0 00	0 00	0 00
7 Oct 02 10 Oct 02 Settled	LANDAUER INC COM CUSIP 51478K103 LYNCH JONES & RYAN / 12 00	200 000 33 250000	- 6,882 00	000	6 882 00	0 00	0 00	0 00
11 Oct 02 17 Oct 02 Settled	LANDAUER INC COM CUSIP 51478K103 LYNCH JONES & RYAN / 8 00	100 000 33 500000	- 3,358 00	000	3 358 00	0 00	0 00	0 00
5 Nov 02 8 Nov 02 Settled	LANDAUER INC COM CUSIP 51478K103 LIQUIDNET INC / 4 00	200 000 34 482800	- 6,902 58	000	6,902 58	0 00	0 00	0 00
18 Dec 02 24 Dec 02 Settled	LANDAUER INC COM CUSIP 51478K103 UBS WARBURG LLC / 8 00	100 000 34 459700	- 3 451 87	000	3,451 87	0 00	0 00	0 00
30 Dec 02 3 Jan 03 Pending	LANDAUER INC COM CUSIP 51478K103 STANDARD AND POIRS SECURITIES / 8 00	100 000 35 159500	3,521 85	000	3 521 85	0 00	0 00	0 00

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued interest	Cost	Market	Translation	Total
Purchases								
Equities								
23 May 02 29 May 02 Settled	LANDRYS RESTAURANTS INC CUSIP 51508L103 INSTINET / 2 00	100 000 24 220000	- 2,424 00	000	2,424 00	0 00	0 00	0 00
4 Jan 02 9 Jan 02 Settled	LIGHTBRIDGE INC COM CUSIP 532226107 INSTINET / 12 00	400 000 12 880000	- 5,164 00	000	5,164 00	0 00	0 00	0 00
12 Feb 02 15 Feb 02 Settled	LIGHTBRIDGE INC COM CUSIP 532226107 CREDIT SUISSE FIRST BOSTON CORPORATION / 10 00	200 000 10 000000	- 2,010 00	000	2,010 00	0 00	0 00	0 00
21 Feb 02 28 Feb 02 Settled	LIGHTBRIDGE INC COM CUSIP 532226107 CREDIT SUISSE FIRST BOSTON CORPORATION / 5 00	100 000 10 000000	- 1,005 00	000	1,005 00	0 00	0 00	0 00
28 Feb 02 1 Mar 02 Settled	LIGHTBRIDGE INC COM CUSIP 532226107 CREDIT SUISSE FIRST BOSTON CORPORATION / 35 00	700 000 8 997400	- 7,033 18	000	7 033 18	0 00	0 00	0 00
27 Feb 02 4 Mar 02 Settled	LIGHTBRIDGE INC COM CUSIP 532226107 CREDIT SUISSE FIRST BOSTON CORPORATION / 75 00	1 500 000 8 634900	- 14,827 35	000	14,827 35	0 00	0 00	0 00
28 Feb 02 5 Mar 02 Settled	LIGHTBRIDGE INC COM CUSIP 532226107 CREDIT SUISSE FIRST BOSTON CORPORATION / 45 00	900 000 8 778000	- 8,845 20	000	8,845 20	0 00	0 00	0 00
1 Mar 02 8 Mar 02 Settled	LIGHTBRIDGE INC COM CUSIP 532226107 CREDIT SUISSE FIRST BOSTON CORPORATION / 25 00	500 000 8 894900	- 4,872 45	000	4,872 45	0 00	0 00	0 00
27 Aug 02 30 Aug 02 Settled	LIGHTBRIDGE INC COM CUSIP 532226107 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 10 00	200 000 8 800000	- 1,380 00	000	1,380 00	0 00	0 00	0 00
28 Aug 02 3 Sep 02 Settled	LIGHTBRIDGE INC COM CUSIP 532226107 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 5 00	100 000 8 881500	- 893 15	000	893 15	0 00	0 00	0 00

Portfolio Statement

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Account number 2608334
Account Name WESTLAKE HLTH FOUN - DALTON

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
28 Aug 02 4 Sep 02 Settled	LIGHTBRIDGE INC COM CUSIP 532228107 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 5 00	100 000 7 260000	- 731 00	000	731 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	LIGHTBRIDGE INC COM CUSIP 532228107 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 10 00	200 000 7 390000	- 1,488 00	000	1 488 00	0 00	0 00	0 00
3 Sep 02 8 Sep 02 Settled	LIGHTBRIDGE INC COM CUSIP 532228107 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 10 00	200 000 7 135000	- 1 437 00	000	1,437 00	0 00	0 00	0 00
4 Sep 02 8 Sep 02 Settled	LIGHTBRIDGE INC COM CUSIP 532228107 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 5 00	100 000 7 110000	- 716 00	000	716 00	0 00	0 00	0 00
5 Sep 02 10 Sep 02 Settled	LIGHTBRIDGE INC COM CUSIP 532228107 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 10 00	200 000 7 140000	- 1,438 00	000	1,438 00	0 00	0 00	0 00
6 Sep 02 11 Sep 02 Settled	LIGHTBRIDGE INC COM CUSIP 532228107 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 5 00	100 000 7 250000	- 730 00	000	730 00	0 00	0 00	0 00
8 Sep 02 12 Sep 02 Settled	LIGHTBRIDGE INC COM CUSIP 532228107 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 5 00	100 000 7 350000	- 740 00	000	740 00	0 00	0 00	0 00
10 Sep 02 13 Sep 02 Settled	LIGHTBRIDGE INC COM CUSIP 532228107 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 35 00	700 000 7 044600	- 4,866 22	000	4 866 22	0 00	0 00	0 00
4 Jan 02 8 Jan 02 Settled	LSI INDS INC OH COM CUSIP 50216C108 ARCHIPELAGO BCC CAPITAL / 10 00	500 000 18 000000	- 9,010 00	000	9,010 00	0 00	0 00	0 00
18 Apr 02 23 Apr 02 Settled	MADDEN STEVEN LTD COM CUSIP 558289108 WELLS FARGO VAN KASPER LLC / 20 00	400 000 17 763700	- 7,125 48	000	7,125 48	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Purchases								
Equities								
19 Apr 02 24 Apr 02 Settled	MADDEN STEVEN LTD COM CUSIP 558289108 WELLS FARGO VAN KASPER, LLC / 20 00	400 000 18 079200	- 7,251 88	000	7 251 88	0 00	0 00	0 00
22 Apr 02 25 Apr 02 Settled	MADDEN STEVEN LTD COM CUSIP 558289108 WELLS FARGO VAN KASPER, LLC / 20 00	400 000 18 258100	- 7,323 84	000	7,323 84	0 00	0 00	0 00
24 Apr 02 28 Apr 02 Settled	MADDEN STEVEN LTD COM CUSIP 558289108 WELLS FARGO VAN KASPER, LLC / 5 00	100 000 18 000000	- 1,805 00	000	1,805 00	0 00	0 00	0 00
25 Apr 02 30 Apr 02 Settled	MADDEN STEVEN LTD COM CUSIP 558289108 WELLS FARGO VAN KASPER, LLC / 5 00	100 000 18 080000	- 1,811 00	000	1,811 00	0 00	0 00	0 00
28 Apr 02 2 May 02 Settled	MADDEN STEVEN LTD COM CUSIP 558289108 WELLS FARGO VAN KASPER, LLC / 15 00	300 000 18 818200	- 5,859 88	000	5,859 88	0 00	0 00	0 00
30 Apr 02 3 May 02 Settled	MADDEN STEVEN LTD COM CUSIP 558289108 WELLS FARGO VAN KASPER, LLC / 5 00	100 000 18 897200	- 1,804 72	000	1,804 72	0 00	0 00	0 00
1 May 02 8 May 02 Settled	MADDEN STEVEN LTD COM CUSIP 558289108 WELLS FARGO VAN KASPER, LLC / 30 00	800 000 18 000000	- 11,430 00	000	11,430 00	0 00	0 00	0 00
2 May 02 7 May 02 Settled	MADDEN STEVEN LTD COM CUSIP 558289108 WELLS FARGO VAN KASPER, LLC / 10 00	200 000 18 984300	- 3,808 88	000	3,808 88	0 00	0 00	0 00
8 May 02 9 May 02 Settled	MADDEN STEVEN LTD COM CUSIP 558289108 WELLS FARGO VAN KASPER, LLC / 5 00	100 000 18 000000	- 1,805 00	000	1 805 00	0 00	0 00	0 00
8 May 02 9 May 02 Settled	MADDEN STEVEN LTD COM CUSIP 558289108 MERRILL LYNCH PIERCE FENNER & SMITH / 20 00	400 000 18 050000	- 7,840 00	000	7,840 00	0 00	0 00	0 00
7 May 02 10 May 02 Settled	MADDEN STEVEN LTD COM CUSIP 558289108 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 18 888200	- 1,801 82	000	1,801 82	0 00	0 00	0 00

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Account number 2806334
Account Name WESTLAKE HLTH FOUN - DALTON

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued Interest	Cost	Market	Translation	Total	
Purchases									
Equities									
10 May 02 15 May 02 Settled	MADDEN STEVEN LTD COM CUSIP 558269108 MERRILL LYNCH PIERCE FENNER & SMITH / 5 00	100 000 19 000000	- 1 805 00	000	1,805 00	0 00	0 00	0 00	0 00
14 May 02 17 May 02 Settled	MADDEN STEVEN LTD COM CUSIP 558269108 MERRILL LYNCH PIERCE FENNER & SMITH / 20 00	400 000 19 000000	- 7 820 00	000	7,820 00	0 00	0 00	0 00	0 00
18 May 02 21 May 02 Settled	MADDEN STEVEN LTD COM CUSIP 558269108 MERRILL LYNCH PIERCE FENNER & SMITH / 5 00	100 000 19 000000	- 1 805 00	000	1 805 00	0 00	0 00	0 00	0 00
17 May 02 22 May 02 Settled	MADDEN STEVEN LTD COM CUSIP 558269108 MERRILL LYNCH PIERCE FENNER & SMITH / 30 00	800 000 18 991800	- 11,425 08	000	11,425 08	0 00	0 00	0 00	0 00
20 May 02 23 May 02 Settled	MADDEN STEVEN LTD COM CUSIP 558269108 ARCHIPELAGO BCC CAPITAL / 10 00	500 000 17 928000	- 8 873 00	000	8,873 00	0 00	0 00	0 00	0 00
21 May 02 24 May 02 Settled	MADDEN STEVEN LTD COM CUSIP 558269108 ARCHIPELAGO BCC CAPITAL / 10 00	500 000 17 236900	- 8 828 45	000	8,828 45	0 00	0 00	0 00	0 00
22 May 02 28 May 02 Settled	MADDEN STEVEN LTD COM CUSIP 558269108 ARCHIPELAGO BCC CAPITAL / 12 00	600 000 18 778100	- 10,077 88	000	10,077 88	0 00	0 00	0 00	0 00
23 May 02 29 May 02 Settled	MADDEN STEVEN LTD COM CUSIP 558269108 ARCHIPELAGO BCC CAPITAL / 8 00	400 000 17 287200	- 8,814 88	000	8 814 88	0 00	0 00	0 00	0 00
24 May 02 30 May 02 Settled	MADDEN STEVEN LTD COM CUSIP 558269108 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 17 526500	- 1,754 65	000	1 754 65	0 00	0 00	0 00	0 00
28 May 02 31 May 02 Settled	MADDEN STEVEN LTD COM CUSIP 558269108 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 17 013000	- 3,406 60	000	3,406 60	0 00	0 00	0 00	0 00
28 May 02 3 Jun 02 Settled	MADDEN STEVEN LTD COM CUSIP 558269108 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 16 827500	- 3 368 50	000	3 368 50	0 00	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
3 Jan 02 8 Jan 02 Settled	MAGNUM HUNTER RES INC COM PAR \$0 002 CUSIP 55972F203 INSTINET / 14 00	700 000 8 210000	- 5,781 00	000	5,781 00	0 00	0 00	0 00
17 Oct 02 22 Oct 02 Settled	MAGNUM HUNTER RES INC COM PAR \$0 002 CUSIP 55972F203 LIQUIDNET INC / 4 00	200 000 4 485000	- 801 00	000	801 00	0 00	0 00	0 00
17 Oct 02 22 Oct 02 Settled	MAGNUM HUNTER RES INC COM PAR \$0 002 CUSIP 55972F203 CREDIT SUISSE FIRST BOSTON CORPORATION / 40 00	800 000 4 594300	- 3,715 44	000	3,715 44	0 00	0 00	0 00
3 Jan 02 8 Jan 02 Settled	MARKWEST HYDROCARBON INC COM CUSIP 570782104 INSTINET / 4 00	200 000 8 600000	- 1,324 00	000	1,324 00	0 00	0 00	0 00
28 Oct 02 31 Oct 02 Settled	MARKWEST HYDROCARBON INC COM CUSIP 570782104 LYNCH JONES & RYAN / 15 00	300 000 5 850000	- 1,800 00	000	1,800 00	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	MAXWELL SHOE INC CL A CUSIP 577788108 INSTINET / 12 00	400 000 14 510000	- 5,818 00	000	5,818 00	0 00	0 00	0 00
19 Dec 02 24 Dec 02 Settled	MCGRATH RENTCORP COM CUSIP 580589109 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 22 978200	- 4,599 84	000	4,599 84	0 00	0 00	0 00
19 Dec 02 24 Dec 02 Settled	MCGRATH RENTCORP COM CUSIP 580589109 CANTOR FITZGERALD & CO / 39 00	800 000 23 000000	- 13,830 00	000	13,830 00	0 00	0 00	0 00
20 Dec 02 28 Dec 02 Settled	MCGRATH RENTCORP COM CUSIP 580589109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 23 097700	- 2,311 77	000	2,311 77	0 00	0 00	0 00
28 Dec 02 31 Dec 02 Settled	MCGRATH RENTCORP COM CUSIP 580589109 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 23 433200	- 2,345 32	000	2,345 32	0 00	0 00	0 00
27 Dec 02 2 Jan 03 Pending	MCGRATH RENTCORP COM CUSIP 580589109 CANTOR FITZGERALD & CO / 10 00	200 000 23 250000	- 4,680 00	000	4,680 00	0 00	0 00	0 00
30 Dec 02 3 Jan 03 Pending	MCGRATH RENTCORP COM CUSIP 580589109 LIQUIDNET INC / 38 00	1 800 000 23 170000	- 41,742 00	000	41,742 00	0 00	0 00	0 00

Portfolio Statement

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Account number 2808334
Account Name WESTLAKE HLTH FOUN - DALTON

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
18 Apr 02 23 Apr 02 Settled	MERIX CORP COM CUSIP 590049102 NEEDHAM & COMPANY / 15 00	300 000 17 996800	- 5,414 04	000	5 414 04	0 00	0 00	0 00
19 Apr 02 24 Apr 02 Settled	MERIX CORP COM CUSIP 590049102 NEEDHAM & COMPANY / 5 00	100 000 18 100000	- 1,815 00	000	1 815 00	0 00	0 00	0 00
22 Apr 02 25 Apr 02 Settled	MERIX CORP COM CUSIP 590049102 THOMAS WEISEL PARTNERS LLC / 5 00	100 000 18 150000	- 1,820 00	000	1 820 00	0 00	0 00	0 00
22 Apr 02 25 Apr 02 Settled	MERIX CORP COM CUSIP 590049102 NEEDHAM & COMPANY / 20 00	400 000 18 185800	- 7,284 24	000	7,284 24	0 00	0 00	0 00
23 Apr 02 26 Apr 02 Settled	MERIX CORP COM CUSIP 590049102 NEEDHAM & COMPANY / 45 00	900 000 18 154700	- 16,384 23	000	16 384 23	0 00	0 00	0 00
23 Apr 02 26 Apr 02 Settled	MERIX CORP COM CUSIP 590049102 THOMAS WEISEL PARTNERS LLC / 5 00	100 000 18 210000	- 1,828 00	000	1,828 00	0 00	0 00	0 00
24 Apr 02 29 Apr 02 Settled	MERIX CORP COM CUSIP 590049102 NEEDHAM & COMPANY / 15 00	300 000 18 018500	- 5,420 85	000	5 420 85	0 00	0 00	0 00
25 Apr 02 30 Apr 02 Settled	MERIX CORP COM CUSIP 590049102 NEEDHAM & COMPANY / 35 00	700 000 17 532800	- 12,308 03	000	12,308 03	0 00	0 00	0 00
28 Apr 02 1 May 02 Settled	MERIX CORP COM CUSIP 590049102 THOMAS WEISEL PARTNERS LLC / 35 00	700 000 18 785300	- 11,784 71	000	11,784 71	0 00	0 00	0 00
28 Apr 02 1 May 02 Settled	MERIX CORP COM CUSIP 590049102 NEEDHAM & COMPANY / 10 00	200 000 17 078500	- 3,425 70	000	3 425 70	0 00	0 00	0 00
2 May 02 7 May 02 Settled	MERIX CORP COM CUSIP 590049102 THOMAS WEISEL PARTNERS LLC / 35 00	700 000 16 418400	- 11,527 88	000	11,527 88	0 00	0 00	0 00
8 May 02 9 May 02 Settled	MERIX CORP COM CUSIP 590049102 THOMAS WEISEL PARTNERS LLC / 15 00	300 000 16 343400	- 4 918 02	000	4,918 02	0 00	0 00	0 00

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Transtation	
Purchases								
Equities								
8 Aug 02 8 Aug 02 Settled	MERIX CORP COM CUSIP 590048102 BLAIR, WILLIAM & CO / 8 00	200 000 8 572500	- 1,322 50	000	1 322 50	0 00	0 00	0 00
7 Aug 02 12 Aug 02 Settled	MERIX CORP COM CUSIP 590048102 BLAIR, WILLIAM & CO / 35 00	700 000 8 905300	- 4,868 71	000	4,868 71	0 00	0 00	0 00
8 Aug 02 13 Aug 02 Settled	MERIX CORP COM CUSIP 590048102 BLAIR, WILLIAM & CO / 10 00	200 000 7 450900	- 1,500 18	000	1,500 18	0 00	0 00	0 00
14 Aug 02 19 Aug 02 Settled	MERIX CORP COM CUSIP 590048102 INSTINET / 3 00	100 000 7 850000	- 788 00	000	788 00	0 00	0 00	0 00
14 Aug 02 18 Aug 02 Settled	MERIX CORP COM CUSIP 590048102 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 7 989700	- 1,601 84	000	1,601 84	0 00	0 00	0 00
19 Sep 02 24 Sep 02 Settled	MERIX CORP COM CUSIP 590048102 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 8 000000	- 802 00	000	802 00	0 00	0 00	0 00
20 Sep 02 25 Sep 02 Settled	MERIX CORP COM CUSIP 590048102 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 7 899800	- 1,603 88	000	1,603 88	0 00	0 00	0 00
24 Sep 02 27 Sep 02 Settled	MERIX CORP COM CUSIP 590048102 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 8 000000	- 802 00	000	802 00	0 00	0 00	0 00
2 Oct 02 7 Oct 02 Settled	MERIX CORP COM CUSIP 590048102 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 7 888900	- 801 89	000	801 89	0 00	0 00	0 00
3 Oct 02 8 Oct 02 Settled	MERIX CORP COM CUSIP 590048102 WEEDEN AND & CO / 10 00	200 000 7 848100	- 1,588 82	000	1,588 82	0 00	0 00	0 00
3 Oct 02 8 Oct 02 Settled	MERIX CORP COM CUSIP 590048102 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 7 889000	- 781 80	000	781 80	0 00	0 00	0 00
8 Oct 02 11 Oct 02 Settled	MERIX CORP COM CUSIP 590048102 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 7 788700	- 780 87	000	780 87	0 00	0 00	0 00

Portfolio Statement

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Account number 2806334
Account Name WESTLAKE HLTH FOUN - DALTON

Investment Transaction Detail

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

Purchases

Equities

9 Oct 02 15 Oct 02 Settled	MERIX CORP COM CUSIP 590049102 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 7 483600	- 750 38	000	750 38	0 00	0 00	0 00
10 Oct 02 16 Oct 02 Settled	MERIX CORP COM CUSIP 590049102 WEEDEN AND & CO / 5 00	100 000 7 425000	- 747 50	000	747 50	0 00	0 00	0 00
17 Dec 02 20 Dec 02 Settled	MERIX CORP COM CUSIP 590049102 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 8 977700	- 898 77	000	898 77	0 00	0 00	0 00
18 Dec 02 23 Dec 02 Settled	MERIX CORP COM CUSIP 590049102 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 8 988400	- 898 84	000	898 84	0 00	0 00	0 00
18 Dec 02 24 Dec 02 Settled	MERIX CORP COM CUSIP 590049102 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 8 822400	- 884 24	000	884 24	0 00	0 00	0 00
20 Dec 02 26 Dec 02 Settled	MERIX CORP COM CUSIP 590049102 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 8 529900	- 854 89	000	854 89	0 00	0 00	0 00
23 Dec 02 27 Dec 02 Settled	MERIX CORP COM CUSIP 590049102 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 8 634300	- 865 43	000	865 43	0 00	0 00	0 00
26 Dec 02 31 Dec 02 Settled	MERIX CORP COM CUSIP 590049102 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 8 543200	- 856 32	000	856 32	0 00	0 00	0 00
18 May 02 21 May 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 KNIGHT SECURITIES LP / 10 00	200 000 10 500000	- 2 110 00	000	2,110 00	0 00	0 00	0 00
17 May 02 22 May 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 KNIGHT SECURITIES LP / 20 00	400 000 11 062000	- 4 444 80	000	4,444 80	0 00	0 00	0 00
21 May 02 24 May 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 KNIGHT SECURITIES LP / 15 00	300 000 11 250000	- 3 390 00	000	3 390 00	0 00	0 00	0 00
23 May 02 29 May 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 KNIGHT SECURITIES LP / 10 00	200 000 11 150000	- 2 240 00	000	2 240 00	0 00	0 00	0 00

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
23 May 02 28 May 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 INVESTMENT TECHNOLOGY GROUP INC / 18 00	800 000 11 245000	- 9,012 00	000	8,012 00	0 00	0 00	0 00
28 May 02 31 May 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 11 168700	- 2,237 34	000	2 237 34	0 00	0 00	0 00
28 May 02 3 Jun 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 INVESTMENT TECHNOLOGY GROUP INC / 4 00	200 000 11 215000	- 2,247 00	000	2,247 00	0 00	0 00	0 00
28 May 02 3 Jun 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 11 070800	- 1,109 06	000	1,109 06	0 00	0 00	0 00
30 May 02 4 Jun 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 INVESTMENT TECHNOLOGY GROUP INC / 8 00	400 000 11 110000	- 4,452 00	000	4,452 00	0 00	0 00	0 00
31 May 02 5 Jun 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 INSTINET / 3 00	100 000 11 082900	- 1,109 29	000	1,109 29	0 00	0 00	0 00
3 Jun 02 8 Jun 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 11 050000	- 1,107 00	000	1,107 00	0 00	0 00	0 00
4 Jun 02 7 Jun 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 INVESTMENT TECHNOLOGY GROUP INC / 18 00	800 000 11 037500	- 8,848 00	000	8,848 00	0 00	0 00	0 00
8 Jun 02 11 Jun 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 INVESTMENT TECHNOLOGY GROUP INC / 8 00	300 000 10 855000	- 3 292 50	000	3,292 50	0 00	0 00	0 00
7 Jun 02 12 Jun 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 INVESTMENT TECHNOLOGY GROUP INC / 8 00	400 000 10 810000	- 4,252 00	000	4,252 00	0 00	0 00	0 00
11 Jun 02 14 Jun 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 INVESTMENT TECHNOLOGY GROUP INC / 2 00	100 000 11 000000	- 1 102 00	000	1,102 00	0 00	0 00	0 00
13 Jun 02 18 Jun 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 INVESTMENT TECHNOLOGY GROUP INC / 8 00	400 000 10 985000	- 4,394 00	000	4,394 00	0 00	0 00	0 00

Portfolio Statement

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Account number 2808334
Account Name WESTLAKE HLTH FOUN - DALTON

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
20 Jun 02 25 Jun 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 INVESTMENT TECHNOLOGY GROUP INC / 8 00	400 000 11 215000	- 4 494 00	000	4 484 00	0 00	0 00	0 00
15 Jul 02 18 Jul 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 10 898800	- 1,101 99	000	1,101 99	0 00	0 00	0 00
16 Jul 02 19 Jul 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 10 828100	- 1 084 61	000	1,084 61	0 00	0 00	0 00
17 Jul 02 22 Jul 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 ARCHIPELAGO BCC CAPITAL / 8 00	400 000 10 818400	- 4 335 78	000	4 335 78	0 00	0 00	0 00
18 Jul 02 23 Jul 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 10 858800	- 2,195 38	000	2 195 38	0 00	0 00	0 00
23 Jul 02 26 Jul 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 9 855900	- 887 59	000	887 59	0 00	0 00	0 00
24 Jul 02 29 Jul 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 10 147600	- 1 016 78	000	1,016 78	0 00	0 00	0 00
6 Aug 02 8 Aug 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 8 753400	- 1,954 68	000	1,954 68	0 00	0 00	0 00
7 Aug 02 12 Aug 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 10 000000	- 1 002 00	000	1,002 00	0 00	0 00	0 00
22 Aug 02 27 Aug 02 Settled	MODTECH HLDGS INC COM CUSIP 60783C100 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 9 994300	- 1,001 43	000	1,001 43	0 00	0 00	0 00
3 Jan 02 8 Jan 02 Settled	MYERS INDS INC COM CUSIP 628484109 INSTINET / 26 00	1,300 000 13 820000	- 17,732 00	000	17 732 00	0 00	0 00	0 00
1 Mar 02 8 Mar 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 65715D100 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 11 000000	- 1,102 00	000	1 102 00	0 00	0 00	0 00

Investment Transaction Detail

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

Purchases

Equities

4 Mar 02 7 Mar 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 85715D100 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 11 000000	- 2,204 00	000	2 204 00	0 00	0 00	0 00
8 Mar 02 11 Mar 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 85715D100 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 10 898500	- 1,101 85	000	1 101 85	0 00	0 00	0 00
7 Mar 02 12 Mar 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 85715D100 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 10 824700	- 2,188 84	000	2,188 84	0 00	0 00	0 00
11 Mar 02 14 Mar 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 85715D100 ARCHIPELAGO BCC CAPITAL / 8 00	400 000 11 000000	- 4,408 00	000	4,408 00	0 00	0 00	0 00
11 Mar 02 14 Mar 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 85715D100 INSTINET / 30 00	1 000 000 11 000000	- 11,030 00	000	11,030 00	0 00	0 00	0 00
18 Mar 02 22 Mar 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 85715D100 INSTINET / 3 00	100 000 12 150000	- 1,218 00	000	1,218 00	0 00	0 00	0 00
25 Mar 02 28 Mar 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 85715D100 INSTINET / 3 00	100 000 12 315800	- 1,234 58	000	1 234 58	0 00	0 00	0 00
1 Apr 02 4 Apr 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 85715D100 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 12 785700	- 1,281 57	000	1 281 57	0 00	0 00	0 00
12 Apr 02 17 Apr 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 85715D100 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 12 610000	- 1,283 00	000	1,283 00	0 00	0 00	0 00
23 May 02 29 May 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 85715D100 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 11 839800	- 2,391 88	000	2,391 88	0 00	0 00	0 00
28 May 02 31 May 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 85715D100 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 11 850300	- 1,187 03	000	1,187 03	0 00	0 00	0 00
28 May 02 31 May 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 85715D100 INSTINET / 12 00	400 000 12 000000	- 4,812 00	000	4,812 00	0 00	0 00	0 00

Portfolio Statement

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Account number 2606334
Account Name WESTLAKE HLTH FOUN - DALTON

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
29 May 02 3 Jun 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 85715D100 INSTINET / 27 00	800 000 11 850000	- 10,782 00	000	10 782 00	0 00	0 00	0 00
3 Jun 02 8 Jun 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 85715D100 INSTINET / 6 00	200 000 11 700000	- 2,348 00	000	2 348 00	0 00	0 00	0 00
4 Jun 02 7 Jun 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 85715D100 INSTINET / 8 00	200 000 11 414000	- 2,288 80	000	2,288 80	0 00	0 00	0 00
8 Jun 02 11 Jun 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 85715D100 INSTINET / 6 00	200 000 11 169000	- 2,239 80	000	2 239 80	0 00	0 00	0 00
7 Jun 02 12 Jun 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 85715D100 INSTINET / 3 00	100 000 10 830000	- 1,098 00	000	1 098 00	0 00	0 00	0 00
10 Jun 02 13 Jun 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 85715D100 INSTINET / 3 00	100 000 10 800000	- 1,093 00	000	1,093 00	0 00	0 00	0 00
11 Jun 02 14 Jun 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 85715D100 INSTINET / 8 00	200 000 10 590000	- 2 124 00	000	2,124 00	0 00	0 00	0 00
12 Jun 02 17 Jun 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 85715D100 INSTINET / 3 00	100 000 10 300000	- 1 033 00	000	1,033 00	0 00	0 00	0 00
13 Jun 02 18 Jun 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 85715D100 INSTINET / 3 00	100 000 10 160000	- 1,019 00	000	1 019 00	0 00	0 00	0 00
14 Jun 02 19 Jun 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 85715D100 INSTINET / 3 00	100 000 9 835200	- 868 52	000	868 52	0 00	0 00	0 00
21 Jun 02 26 Jun 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 85715D100 INSTINET / 8 00	300 000 10 747200	- 3 233 16	000	3 233 16	0 00	0 00	0 00
25 Jun 02 28 Jun 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 85715D100 INSTINET / 3 00	100 000 10 780300	- 1 081 03	000	1,081 03	0 00	0 00	0 00

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
26 Jun 02 1 Jul 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 65715D100 INSTINET / 3 00	100 000 10 793300	- 1,082 33	000	1,082 33	0 00	0 00	0 00
1 Jul 02 5 Jul 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 65715D100 INSTINET / 3 00	100 000 10 700000	- 1,073 00	000	1,073 00	0 00	0 00	0 00
2 Jul 02 8 Jul 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 65715D100 INSTINET / 3 00	100 000 10 400000	- 1,043 00	000	1 043 00	0 00	0 00	0 00
11 Jul 02 18 Jul 02 Settled	N AMERN SCIENTIFIC INC COM CUSIP 65715D100 INSTINET / 3 00	100 000 10 470000	- 1,050 00	000	1,050 00	0 00	0 00	0 00
23 Jul 02 26 Jul 02 Settled	N AMERN SCIENTIF C INC COM CUSIP 65715D100 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 10 660000	- 1,068 00	000	1 068 00	0 00	0 00	0 00
26 Jul 02 31 Jul 02 Settled	N AMERN SCIENTIF C INC COM CUSIP 65715D100 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 10 803200	- 1 082 32	000	1,082 32	0 00	0 00	0 00
16 May 02 21 May 02 Settled	N W PIPE CO COM CUSIP 687748101 D A DAVIDSON & CO INC / 5 00	100 000 16 628500	- 1,667 85	000	1,667 85	0 00	0 00	0 00
22 May 02 28 May 02 Settled	N W PIPE CO COM CUSIP 687748101 TROSTER SINGER CORP / 5 00	100 000 17 519600	- 1,756 96	000	1,756 96	0 00	0 00	0 00
23 May 02 29 May 02 Settled	N W PIPE CO COM CUSIP 687748101 TROSTER SINGER CORP / 15 00	300 000 17 580000	- 5,288 00	000	5 288 00	0 00	0 00	0 00
23 Jul 02 28 Jul 02 Settled	N W PIPE CO COM CUSIP 687748101 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 17 500000	- 1,752 00	000	1,752 00	0 00	0 00	0 00
10 Jan 02 15 Jan 02 Settled	NATL DENTEX CORF COM CUSIP 63563H109 ARCHIPELAGO BCC CAPITAL / 6 00	300 000 24 100000	- 7,236 00	000	7,236 00	0 00	0 00	0 00
5 Sep 02 10 Sep 02 Settled	NATL DENTEX CORF COM CUSIP 63563H109 INSTINET / 9 00	300 000 19 985800	- 8,907 74	000	8,007 74	0 00	0 00	0 00

Portfolio Statement

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Account number 2806334
Account Name WESTLAKE HLTH FOUR - DALTON

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
6 Sep 02 11 Sep 02 Settled	NATL DENTEX CORP COM CUSIP 83563H109 INSTINET / 8 00	300 000 20 000000	- 8,008 00	000	8 008 00	0 00	0 00	0 00
8 Jan 02 14 Jan 02 Settled	NATL R V HLDGS INC COM CUSIP 637277104 INSTINET / 16 00	800 000 10 700000	- 8,576 00	000	8,576 00	0 00	0 00	0 00
23 May 02 29 May 02 Settled	NATL R V HLDGS INC COM CUSIP 637277104 INSTINET / 4 00	200 000 12 350000	- 2,474 00	000	2,474 00	0 00	0 00	0 00
3 Jan 02 8 Jan 02 Settled	NCI BLDG SYS INC COM CUSIP 828852105 INSTINET / 2 00	100 000 18 450000	- 1 847 00	000	1,847 00	0 00	0 00	0 00
4 Jan 02 8 Jan 02 Settled	NCI BLDG SYS INC COM CUSIP 828852105 INSTINET / 6 00	300 000 18 855700	- 5,682 71	000	5 682 71	0 00	0 00	0 00
23 May 02 29 May 02 Settled	NCI BLDG SYS INC COM CUSIP 828852105 INSTINET / 4 00	200 000 22 330000	- 4 470 00	000	4,470 00	0 00	0 00	0 00
4 Jan 02 9 Jan 02 Settled	ONEIDA LTD COM CUSIP 682505102 INSTINET / 10 00	500 000 13 882700	- 7 001 35	000	7,001 35	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	ONEIDA LTD COM CUSIP 682505102 INSTINET / 8 00	300 000 13 775400	- 4,138 82	000	4,138 82	0 00	0 00	0 00
21 Nov 02 28 Nov 02 Settled	ONESOURCE INFORMATION SVCS INC COM CUSIP 88272J108 ADAMS HARKNESS & HILL, INC / 244 00	8 100 000 8 800000	- 41,724 00	000	41 724 00	0 00	0 00	0 00
22 Nov 02 27 Nov 02 Settled	ONESOURCE INFORMATION SVCS INC COM CUSIP 88272J108 ADAMS HARKNESS & HILL, INC / 4 00	100 000 7 021400	- 708 14	000	708 14	0 00	0 00	0 00
3 Dec 02 8 Dec 02 Settled	ONESOURCE INFORMATION SVCS INC COM CUSIP 88272J108 ADAMS HARKNESS & HILL, INC / 8 00	200 000 7 300000	- 1,468 00	000	1,468 00	0 00	0 00	0 00
12 Dec 02 17 Dec 02 Settled	ONESOURCE INFORMATION SVCS INC COM CUSIP 88272J108 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 7 103900	- 712 39	000	712 39	0 00	0 00	0 00

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
18 Dec 02 19 Dec 02 Settled	ONESOURCE INFORMATION SVCS INC COM CUSIP 68272J108 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 7 200000	- 722 00	000	722 00	0 00	0 00	0 00
17 Dec 02 20 Dec 02 Settled	ONESOURCE INFORMATION SVCS INC COM CUSIP 68272J108 ADAMS HARKNESS & HILL, INC / 4 00	100 000 7 200000	- 724 00	000	724 00	0 00	0 00	0 00
31 May 02 5 Jun 02 Settled	ORTHOPIX INTL N V COM STK USD0 10 CUSIP N8749L102 INSTINET / 8 00	200 000 34 880000	- 8,982 00	000	8 982 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	OSTEOTECH INC CCM CUSIP 888582105 BEAR, STEARNS, SECURITIES CORP / 5 00	100 000 9 000000	- 805 00	000	805 00	0 00	0 00	0 00
18 Sep 02 19 Sep 02 Settled	OSTEOTECH INC COM CUSIP 888582105 BEAR, STEARNS, SECURITIES CORP / 30 00	600 000 8 989300	- 5,423 58	000	5,423 58	0 00	0 00	0 00
17 Sep 02 20 Sep 02 Settled	OSTEOTECH INC COM CUSIP 888582105 BEAR, STEARNS, SECURITIES CORP / 15 00	300 000 8 980000	- 2 703 00	000	2,703 00	0 00	0 00	0 00
18 Sep 02 23 Sep 02 Settled	OSTEOTECH INC COM CUSIP 888582105 BEAR, STEARNS, SECURITIES CORP / 10 00	200 000 8 000000	- 1,810 00	000	1,810 00	0 00	0 00	0 00
24 Sep 02 27 Sep 02 Settled	OSTEOTECH INC COM CUSIP 888582105 BEAR, STEARNS, SECURITIES CORP / 20 00	400 000 8 857000	- 3 602 80	000	3 602 80	0 00	0 00	0 00
25 Sep 02 30 Sep 02 Settled	OSTEOTECH INC COM CUSIP 888582105 BEAR, STEARNS, SECURITIES CORP / 10 00	200 000 8 850000	- 1,800 00	000	1,800 00	0 00	0 00	0 00
7 Oct 02 10 Oct 02 Settled	OSTEOTECH INC COM CUSIP 888582105 BEAR, STEARNS, SECURITIES CORP / 80 00	1,200 000 8 068300	- 7,341 86	000	7,341 86	0 00	0 00	0 00
8 Oct 02 11 Oct 02 Settled	OSTEOTECH INC COM CUSIP 888582105 BEAR, STEARNS, SECURITIES CORP / 85 00	1,300 000 5 803100	- 7,739 03	000	7,739 03	0 00	0 00	0 00
9 Oct 02 15 Oct 02 Settled	OSTEOTECH INC COM CUSIP 888582105 BEAR, STEARNS, SECURITIES CORP / 10 00	200 000 5 886700	- 1 183 34	000	1,183 34	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
10 Oct 02 16 Oct 02 Settled	OSTEOTECH INC COM CUSIP 688582105 BEAR STEARNS, SECURITIES CORP / 10 00	200 000 5 924300	- 1,184 88	000	1,184 88	0 00	0 00	0 00
27 Mar 02 2 Apr 02 Settled	PAC CREST CAP INC COM CUSIP 894168109 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 24 030000	- 4,810 00	000	4,810 00	0 00	0 00	0 00
23 May 02 29 May 02 Settled	PAC CREST CAP INC COM CUSIP 694168109 INSTINET / 3 00	100 000 28 800000	- 2,893 00	000	2,893 00	0 00	0 00	0 00
3 Jan 02 8 Jan 02 Settled	QUAKER CY BANCORP INC COM CUSIP 74731K108 INSTINET / 8 00	200 000 29 210000	- 5,848 00	000	5,848 00	0 00	0 00	0 00
24 Apr 02 29 Apr 02 Settled	QUAKER CY BANCORP INC COM CUSIP 74731K108 SANDLER O'NEILL & PARTNER / 15 00	300 000 36 208600	- 10,877 58	000	10,877 58	0 00	0 00	0 00
25 Apr 02 30 Apr 02 Settled	QUAKER CY BANCORP INC COM CUSIP 74731K108 SANDLER O'NEILL & PARTNER / 20 00	400 000 36 310500	- 14,544 20	000	14,544 20	0 00	0 00	0 00
26 Apr 02 1 May 02 Settled	QUAKER CY BANCORP INC COM CUSIP 74731K108 SANDLER O'NEILL & PARTNER / 5 00	100 000 36 110000	- 3,618 00	000	3,618 00	0 00	0 00	0 00
29 Apr 02 2 May 02 Settled	QUAKER CY BANCORP INC COM CUSIP 74731K108 SANDLER O'NEILL & PARTNER / 10 00	200 000 36 700000	- 7,350 00	000	7,350 00	0 00	0 00	0 00
30 Apr 02 3 May 02 Settled	QUAKER CY BANCORP INC COM CUSIP 74731K108 SANDLER O'NEILL & PARTNER / 5 00	100 000 37 340000	- 3,738 00	000	3,738 00	0 00	0 00	0 00
1 May 02 7 May 02 Settled	QUAKER CY BANCORP INC COM CUSIP 74731K108 SANDLER O'NEILL & PARTNER / 10 00	200 000 37 800000	- 7,580 00	000	7,580 00	0 00	0 00	0 00
20 Jun 02 25 Jun 02 Settled	QUAL SYS INC COM CUSIP 747582104 JEFFERIES & COMPANY / 10 00	200 000 16 815000	- 3,383 00	000	3,383 00	0 00	0 00	0 00
21 Jun 02 26 Jun 02 Settled	QUAL SYS INC COM CUSIP 747582104 LIQUIDNET INC / 4 00	200 000 16 850000	- 3,394 00	000	3,394 00	0 00	0 00	0 00

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
21 Jun 02 28 Jun 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 18 784700	- 1,878 47	000	1 878 47	0 00	0 00	0 00
24 Jun 02 27 Jun 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 18 840000	- 1,888 00	000	1,888 00	0 00	0 00	0 00
27 Jun 02 2 Jul 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 28 00	1,400 000 18 880800	- 23,801 12	000	23,801 12	0 00	0 00	0 00
3 Jul 02 9 Jul 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 18 892000	- 1,891 20	000	1,891 20	0 00	0 00	0 00
17 Jul 02 22 Jul 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 18 584200	- 1,860 42	000	1,860 42	0 00	0 00	0 00
18 Jul 02 23 Jul 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 18 386200	- 1 841 82	000	1 841 82	0 00	0 00	0 00
19 Jul 02 24 Jul 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 18 325700	- 3,289 14	000	3,289 14	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 18 058800	- 1,807 89	000	1,807 89	0 00	0 00	0 00
23 Jul 02 28 Jul 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 15 443000	- 3,092 60	000	3 092 60	0 00	0 00	0 00
29 Jul 02 1 Aug 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 15 872800	- 1 588 28	000	1,588 28	0 00	0 00	0 00
2 Aug 02 7 Aug 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 18 050000	- 1,607 00	000	1,607 00	0 00	0 00	0 00
13 Aug 02 18 Aug 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 18 000000	- 1,602 00	000	1,602 00	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Translation	Total
Purchases								
Equities								
18 Sep 02 24 Sep 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 18 497200	- 1,851 72	000	1,851 72	0 00	0 00	0 00
23 Sep 02 28 Sep 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 18 258100	- 1,827 81	000	1,827 81	0 00	0 00	0 00
24 Sep 02 27 Sep 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 18 250000	- 1 827 00	000	1 827 00	0 00	0 00	0 00
7 Oct 02 10 Oct 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 18 500000	- 3 304 00	000	3 304 00	0 00	0 00	0 00
8 Oct 02 15 Oct 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 18 410000	- 1 843 00	000	1,843 00	0 00	0 00	0 00
4 Jan 02 8 Jan 02 Settled	QUICKLOGIC CORP CDT-COM STK CUSIP 74837P108 ARCHIPELAGO BCC CAPITAL / 22 00	1,100 000 4 840000	- 5,346 00	000	5 348 00	0 00	0 00	0 00
23 May 02 29 May 02 Settled	QUICKLOGIC CORP CDT-COM STK CUSIP 74837P108 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 4 750000	- 854 00	000	854 00	0 00	0 00	0 00
10 Jun 02 13 Jun 02 Settled	QUICKLOGIC CORP CDT-COM STK CUSIP 74837P108 SOUNDVIEW FINANCIAL GROUP / 4 00	100 000 3 842600	- 388 28	000	388 28	0 00	0 00	0 00
11 Jun 02 14 Jun 02 Settled	QUICKLOGIC CORP CDT-COM STK CUSIP 74837P108 SOUNDVIEW FINANCIAL GROUP / 4 00	100 000 4 181800	- 423 18	000	423 18	0 00	0 00	0 00
12 Jun 02 17 Jun 02 Settled	QUICKLOGIC CORP CDT-COM STK CUSIP 74837P108 SOUNDVIEW FINANCIAL GROUP / 8 00	200 000 4 080800	- 824 12	000	824 12	0 00	0 00	0 00
14 Jun 02 19 Jun 02 Settled	QUICKLOGIC CORP CDT-COM STK CUSIP 74837P108 SOUNDVIEW FINANCIAL GROUP / 18 00	400 000 4 150000	- 1 876 00	000	1 878 00	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	QUICKLOGIC CORP CDT-COM STK CUSIP 74837P108 SOUNDVIEW FINANCIAL GROUP / 72 00	1 800 000 4 250000	- 7 722 00	000	7,722 00	0 00	0 00	0 00

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
18 Jun 02 21 Jun 02 Settled	QUICKLOGIC CORP CDT-COM STK CUSIP 74837P108 SOUNDVIEW FINANCIAL GROUP / 44 00	1,100 000 4 250000	- 4,719 00	000	4,719 00	0 00	0 00	0 00
19 Jun 02 24 Jun 02 Settled	QUICKLOGIC CORP CDT-COM STK CUSIP 74837P108 NEEDHAM & COMPANY / 32 00	800 000 4 031300	- 3,257 04	000	3,257 04	0 00	0 00	0 00
20 Jun 02 25 Jun 02 Settled	QUICKLOGIC CORP CDT-COM STK CUSIP 74837P108 SOUNDVIEW FINANCIAL GROUP / 108 00	2 700 000 3 850000	- 10,503 00	000	10,503 00	0 00	0 00	0 00
20 Jun 02 25 Jun 02 Settled	QUICKLOGIC CORP CDT-COM STK CUSIP 74837P108 NEEDHAM & COMPANY / 4 00	100 000 3 871600	- 401 18	000	401 18	0 00	0 00	0 00
8 Aug 02 9 Aug 02 Settled	QUICKLOGIC CORP CDT-COM STK CUSIP 74837P108 SOUNDVIEW FINANCIAL GROUP / 24 00	800 000 2 371700	- 1,447 02	000	1,447 02	0 00	0 00	0 00
9 Sep 02 12 Sep 02 Settled	QUICKLOGIC CORP CDT-COM STK CUSIP 74837P108 SOUNDVIEW FINANCIAL GROUP / 4 00	100 000 2 568400	- 260 84	000	260 84	0 00	0 00	0 00
12 Sep 02 17 Sep 02 Settled	QUICKLOGIC CORP CDT-COM STK CUSIP 74837P108 ADAMS HARKNESS & HILL, INC / 255 00	8,500 000 2 400000	- 20,855 00	000	20 655 00	0 00	0 00	0 00
3 Jan 02 8 Jan 02 Settled	SBS TECHNOLOGIES INC COM CUSIP 78387P103 INSTINET / 3 00	100 000 15 040000	- 1,507 00	000	1,507 00	0 00	0 00	0 00
4 Jan 02 9 Jan 02 Settled	SBS TECHNOLOGIES INC COM CUSIP 78387P103 INSTINET / 3 00	100 000 15 389300	- 1,542 83	000	1 542 83	0 00	0 00	0 00
4 Jan 02 9 Jan 02 Settled	SCANSOURCE INC COM CUSIP 806037107 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 49 650000	- 8,834 00	000	8,834 00	0 00	0 00	0 00
17 Oct 02 22 Oct 02 Settled	SCS TRANSN INC COM CUSIP 81111T102 INSTINET / 20 00	2,000 000 9 038700	- 18,093 40	000	18,093 40	0 00	0 00	0 00
23 Oct 02 28 Oct 02 Settled	SCS TRANSN INC COM CUSIP 81111T102 INSTINET / 7 00	700 000 9 037000	- 6,332 80	000	6,332 80	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
24 Oct 02 28 Oct 02 Settled	SCS TRANSN INC COM CUSIP 81111T102 INSTINET / 5 00	500 000 9 098800	- 4,554 40	000	4 554 40	0 00	0 00	0 00
1 Nov 02 8 Nov 02 Settled	SCS TRANSN INC COM CUSIP 81111T102 INSTINET / 5 00	500 000 9 060000	- 4 535 00	000	4,535 00	0 00	0 00	0 00
20 Dec 02 28 Dec 02 Settled	SCS TRANSN INC COM CUSIP 81111T102 SCOTT & STRINGFELLOW INVESTMENT / 15 00	300 000 9 218400	- 2,779 92	000	2,779 92	0 00	0 00	0 00
23 Dec 02 27 Dec 02 Settled	SCS TRANSN INC COM CUSIP 81111T102 SCOTT & STRINGFELLOW INVESTMENT / 30 00	600 000 9 257100	- 5 584 28	000	5,584 28	0 00	0 00	0 00
30 Dec 02 3 Jan 03 Pending	SCS TRANSN INC COM CUSIP 81111T102 SCOTT & STRINGFELOW INVESTMENT / 10 00	200 000 9 748600	- 1,959 72	000	1,959 72	0 00	0 00	0 00
31 Dec 02 8 Jan 03 Pending	SCS TRANSN INC COM CUSIP 81111T102 SCOTT & STRINGFELOW INVESTMENT / 10 00	200 000 9 850000	- 1,940 00	000	1 940 00	0 00	0 00	0 00
4 Jan 02 9 Jan 02 Settled	SEACOAST FINL SVCS CORP COM STK CUSIP 81170Q108 INSTINET / 33 00	1 100 000 18 000000	- 19 833 00	000	19 833 00	0 00	0 00	0 00
4 Jan 02 8 Jan 02 Settled	SIMMONS 1ST NATL CORP CL A \$5 PAR CUSIP 828730200 ARCHIPELAGO BCC CAPITAL / 8 00	400 000 31 740000	- 12,704 00	000	12,704 00	0 00	0 00	0 00
23 May 02 28 May 02 Settled	SIMMONS 1ST NATL CORP CL A \$5 PAR CUSIP 828730200 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 34 275000	- 8 859 00	000	8 859 00	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	SIPEX CORP COM CUSIP 829909100 UBS WARBURG LLC	400 000 12 927500	- 5,171 00	000	5,171 00	0 00	0 00	0 00
8 Jan 02 14 Jan 02 Settled	SIPEX CORP COM CUSIP 829909100 UBS WARBURG LLC	800 000 13 011100	- 10,408 88	000	10,408 88	0 00	0 00	0 00
10 Jan 02 15 Jan 02 Settled	SIPEX CORP COM CUSIP 829909100 UBS WARBURG LLC	500 000 12 892500	- 8,448 25	000	8,448 25	0 00	0 00	0 00

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
11 Jan 02 18 Jan 02 Settled	SIPEX CORP COM CUSIP 829809100 UBS WARBURG LLC	300 000 12 678100	- 3,802 83	000	3,802 83	0 00	0 00	0 00
14 Jan 02 17 Jan 02 Settled	SIPEX CORP COM CUSIP 829909100 UBS WARBURG LLC	500 000 11 488700	- 5,743 35	000	5 743 35	0 00	0 00	0 00
15 Jan 02 18 Jan 02 Settled	SIPEX CORP COM CUSIP 829909100 UBS WARBURG LLC	200 000 10 885000	- 2,187 00	000	2 187 00	0 00	0 00	0 00
18 Jan 02 22 Jan 02 Settled	SIPEX CORP COM CUSIP 829809100 UBS WARBURG LLC	300 000 10 880000	- 3,264 00	000	3,264 00	0 00	0 00	0 00
17 Jan 02 23 Jan 02 Settled	SIPEX CORP COM CUSIP 828809100 UBS WARBURG LLC	300 000 10 858700	- 3,287 01	000	3,287 01	0 00	0 00	0 00
18 Jan 02 24 Jan 02 Settled	SIPEX CORP COM CUSIP 829909100 UBS WARBURG LLC	300 000 10 818700	- 3,245 01	000	3,245 01	0 00	0 00	0 00
22 Jan 02 25 Jan 02 Settled	SIPEX CORP COM CUSIP 829909100 UBS WARBURG LLC	300 000 10 871700	- 3,201 51	000	3,201 51	0 00	0 00	0 00
24 Jan 02 28 Jan 02 Settled	SIPEX CORP COM CUSIP 829909100 UBS WARBURG LLC / 20 00	400 000 12 153300	- 4 881 32	000	4 881 32	0 00	0 00	0 00
25 Jan 02 30 Jan 02 Settled	SIPEX CORP COM CUSIP 829909100 UBS WARBURG LLC / 10 00	200 000 11 334800	- 2,276 82	000	2,276 82	0 00	0 00	0 00
28 Jan 02 31 Jan 02 Settled	SIPEX CORP COM CUSIP 829909100 UBS WARBURG LLC / 5 00	100 000 11 200000	- 1,125 00	000	1,125 00	0 00	0 00	0 00
29 Jan 02 1 Feb 02 Settled	SIPEX CORP COM CUSIP 829909100 UBS WARBURG LLC / 10 00	200 000 11 091300	- 2,228 28	000	2,228 28	0 00	0 00	0 00
30 Jan 02 4 Feb 02 Settled	SIPEX CORP COM CUSIP 829909100 UBS WARBURG LLC / 15 00	300 000 10 882700	- 3 278 81	000	3 278 81	0 00	0 00	0 00

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Account number 2606334
Account Name WESTLAKE HLTH FOUR - DALTON

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
31 Jan 02 5 Feb 02 Settled	SIPEX CORP COM CUSIP 828909100 UBS WARBURG LLC / 10 00	200 000 10 700100	- 2 150 02	000	2,150 02	0 00	0 00	0 00
4 Feb 02 7 Feb 02 Settled	SIPEX CORP COM CUSIP 828909100 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 10 870200	- 2,178 04	000	2 178 04	0 00	0 00	0 00
8 Feb 02 11 Feb 02 Settled	SIPEX CORP COM CUSIP 828909100 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 10 609100	- 1 062 91	000	1,062 91	0 00	0 00	0 00
4 Mar 02 7 Mar 02 Settled	SIPEX CORP COM CUSIP 828909100 UBS WARBURG LLC / 16 00	400 000 10 157200	- 4,078 88	000	4 078 88	0 00	0 00	0 00
5 Mar 02 8 Mar 02 Settled	SIPEX CORP COM CUSIP 828909100 UBS WARBURG LLC / 28 00	700 000 10 382400	- 7,281 68	000	7 281 68	0 00	0 00	0 00
8 Mar 02 11 Mar 02 Settled	SIPEX CORP COM CUSIP 828909100 UBS WARBURG LLC / 4 00	100 000 10 331900	1 037 19	000	1,037 19	0 00	0 00	0 00
7 Mar 02 12 Mar 02 Settled	SIPEX CORP COM CUSIP 828909100 UBS WARBURG LLC / 4 00	100 000 10 400000	- 1,044 00	000	1 044 00	0 00	0 00	0 00
4 Apr 02 9 Apr 02 Settled	SIPEX CORP COM CUSIP 828909100 UBS WARBURG LLC / 35 00	700 000 10 445600	- 7,348 82	000	7,348 82	0 00	0 00	0 00
6 Aug 02 9 Aug 02 Settled	SIPEX CORP COM CUSIP 828909100 LEHMAN BROTHERS INC / 16 00	400 000 3 000000	- 1,218 00	000	1 218 00	0 00	0 00	0 00
6 Aug 02 13 Aug 02 Settled	SIPEX CORP COM CUSIP 828909100 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 3 181100	- 321 11	000	321 11	0 00	0 00	0 00
12 Aug 02 18 Aug 02 Settled	SIPEX CORP COM CUSIP 828909100 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 3 063800	- 308 38	000	308 38	0 00	0 00	0 00
13 Aug 02 18 Aug 02 Settled	SIPEX CORP COM CUSIP 828909100 ARCHIPELAGO BCC CAPITAL / 12 00	600 000 3 028100	- 1,829 48	000	1 829 48	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
18 Aug 02	SIPEX CORP COM	100 000	- 321 10	000	321 10	0 00	0 00	0 00
21 Aug 02	CUSIP 828909100							
Settled	ARCHIPELAGO BCC CAPITAL / 2 00	3 181000						
19 Aug 02	SIPEX CORP COM	200 000	- 847 80	000	847 80	0 00	0 00	0 00
22 Aug 02	CUSIP 828909100							
Settled	ARCHIPELAGO BCC CAPITAL / 4 00	3 218000						
20 Aug 02	SIPEX CORP COM	100 000	- 321 98	000	321 98	0 00	0 00	0 00
23 Aug 02	CUSIP 828909100							
Settled	ARCHIPELAGO BCC CAPITAL / 2 00	3 188600						
21 Aug 02	SIPEX CORP COM	100 000	- 325 29	000	325 29	0 00	0 00	0 00
26 Aug 02	CUSIP 828909100							
Settled	ARCHIPELAGO BCC CAPITAL / 2 00	3 232800						
22 Aug 02	SIPEX CORP COM	200 000	- 685 68	000	685 68	0 00	0 00	0 00
27 Aug 02	CUSIP 828909100							
Settled	ARCHIPELAGO BCC CAPITAL / 4 00	3 308300						
26 Aug 02	SIPEX CORP COM	100 000	- 308 15	000	308 15	0 00	0 00	0 00
29 Aug 02	CUSIP 828909100							
Settled	ARCHIPELAGO BCC CAPITAL / 2 00	3 041500						
27 Aug 02	SIPEX CORP COM	300 000	- 838 89	000	838 89	0 00	0 00	0 00
30 Aug 02	CUSIP 828909100							
Settled	ARCHIPELAGO BCC CAPITAL / 6 00	3 103300						
28 Aug 02	SIPEX CORP COM	600 000	- 2,440 00	000	2,440 00	0 00	0 00	0 00
3 Sep 02	CUSIP 828909100							
Settled	LIQUIDNET INC / 16 00	3 030000						
28 Aug 02	SIPEX CORP COM	600 000	- 1,805 88	000	1 805 88	0 00	0 00	0 00
3 Sep 02	CUSIP 828909100							
Settled	ARCHIPELAGO BCC CAPITAL / 12 00	2 889800						
28 Aug 02	SIPEX CORP COM	1,800 000	- 5,438 00	000	5,438 00	0 00	0 00	0 00
4 Sep 02	CUSIP 828909100							
Settled	LIQUIDNET INC / 36 00	3 000000						
30 Aug 02	SIPEX CORP COM	1,000 000	- 3,018 70	000	3,018 70	0 00	0 00	0 00
5 Sep 02	CUSIP 828909100							
Settled	ARCHIPELAGO BCC CAPITAL / 20 00	2 898700						
3 Sep 02	SIPEX CORP COM	1,000 000	- 2,884 20	000	2,884 20	0 00	0 00	0 00
6 Sep 02	CUSIP 828909100							
Settled	ARCHIPELAGO BCC CAPITAL / 20 00	2 874200						

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Purchases									
Equities									
3 Sep 02	SIPEX CORP COM	300 000	- 889 50	000	889 50	0 00	0 00	0 00	0 00
8 Sep 02	CUSIP 829909100								
Settled	LIQUIDNET INC / 8 00	2 845000							
4 Sep 02	SIPEX CORP COM	300 000	- 872 70	000	872 70	0 00	0 00	0 00	0 00
8 Sep 02	CUSIP 829909100								
Settled	ARCHIPELAGO BCC CAPITAL / 8 00	2 888000							
5 Sep 02	SIPEX CORP COM	800 000	- 2,227 52	000	2 227 52	0 00	0 00	0 00	0 00
10 Sep 02	CUSIP 829909100								
Settled	ARCHIPELAGO BCC CAPITAL / 18 00	2 784400							
8 Sep 02	SIPEX CORP COM	600 000	- 1,701 54	000	1,701 54	0 00	0 00	0 00	0 00
11 Sep 02	CUSIP 829909100								
Settled	ARCHIPELAGO BCC CAPITAL / 12 00	2 815800							
9 Sep 02	SIPEX CORP COM	400 000	- 1,201 98	000	1,201 98	0 00	0 00	0 00	0 00
12 Sep 02	CUSIP 829909100								
Settled	ARCHIPELAGO BCC CAPITAL / 8 00	2 884800							
10 Sep 02	SIPEX CORP COM	100 000	- 302 73	000	302 73	0 00	0 00	0 00	0 00
13 Sep 02	CUSIP 829909100								
Settled	ARCHIPELAGO BCC CAPITAL / 2 00	3 007300							
3 Jan 02	SKYLINE CORP COM	200 000	- 8,288 00	000	8 288 00	0 00	0 00	0 00	0 00
8 Jan 02	CUSIP 830830105								
Settled	INSTINET / 4 00	31 320000							
23 May 02	SKYLINE CORP COM	300 000	- 10 521 00	000	10,521 00	0 00	0 00	0 00	0 00
29 May 02	CUSIP 830830105								
Settled	INSTINET / 8 00	35 050000							
3 Jan 02	STEWART & STEVENSON SVCS INC COM	300 000	- 5,804 00	000	5 804 00	0 00	0 00	0 00	0 00
8 Jan 02	CUSIP 860342104								
Settled	INSTINET / 9 00	18 650000							
5 Dec 02	SUMMIT AMER T V INC COM	600 000	- 1,504 50	000	1,504 50	0 00	0 00	0 00	0 00
10 Dec 02	CUSIP 86600T109								
Settled	ARCHIPELAGO BCC CAPITAL / 12 00	2 487500							
5 Dec 02	SUMMIT AMER T V INC COM	200 000	- 508 00	000	508 00	0 00	0 00	0 00	0 00
10 Dec 02	CUSIP 86600T109								
Settled	MORGAN KEEGAN AND COMPANY / 6 00	2 500000							
8 Dec 02	SUMMIT AMER T V INC COM	100 000	- 251 57	000	251 57	0 00	0 00	0 00	0 00
11 Dec 02	CUSIP 86600T109								
Settled	ARCHIPELAGO BCC CAPITAL / 2 00	2 495700							

◆ **Investment Transaction Detail**

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
10 Dec 02 13 Dec 02 Settled	SUMMIT AMER T V INC COM CUSIP 86800T109 FRIEDMAN BILLING AND RAMSEY / 54 00	1 800 000 2 650000	- 4,824 00	000	4,824 00	0 00	0 00	0 00
17 Dec 02 20 Dec 02 Settled	SUMMIT AMER T V INC COM CUSIP 86800T109 FRIEDMAN BILLING AND RAMSEY / 27 00	800 000 2 700000	- 2,457 00	000	2,457 00	0 00	0 00	0 00
23 Dec 02 27 Dec 02 Settled	SUMMIT AMER T V INC COM CUSIP 86800T109 FRIEDMAN BILLING AND RAMSEY / 27 00	800 000 2 865000	- 2,425 50	000	2,425 50	0 00	0 00	0 00
26 Dec 02 31 Dec 02 Settled	SUMMIT AMER T V INC COM CUSIP 86800T109 FRIEDMAN BILLING AND RAMSEY / 21 00	700 000 2 845000	- 1,872 50	000	1,872 50	0 00	0 00	0 00
27 Dec 02 2 Jan 03 Pending	SUMMIT AMER T V INC COM CUSIP 86800T109 FRIEDMAN BILLING AND RAMSEY / 9 00	300 000 2 800000	- 788 00	000	788 00	0 00	0 00	0 00
2 Jan 02 7 Jan 02 Settled	SUPERIOR ENERGY SVCS INC COM CUSIP 868157108 SIMMONS & COMPANY INTL / 18 00	300 000 8 178500	- 2,471 85	000	2,471 85	0 00	0 00	0 00
4 Jan 02 9 Jan 02 Settled	SUPERIOR ENERGY SVCS INC COM CUSIP 868157108 SIMMONS & COMPANY INTL / 18 00	300 000 8 485500	- 2,566 85	000	2,566 85	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	SUPERIOR ENERGY SVCS INC COM CUSIP 868157108 SIMMONS & COMPANY INTL / 38 00	600 000 8 483400	- 5,132 04	000	5,132 04	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	SUPERIOR ENERGY SVCS INC COM CUSIP 868157108 SIMMONS & COMPANY INTL / 18 00	300 000 8 485900	- 2,566 77	000	2,566 77	0 00	0 00	0 00
11 Jan 02 16 Jan 02 Settled	SUPERIOR ENERGY SVCS INC COM CUSIP 868157108 SIMMONS & COMPANY INTL / 48 00	800 000 8 426200	- 6,788 86	000	6,788 86	0 00	0 00	0 00
14 Jan 02 17 Jan 02 Settled	SUPERIOR ENERGY SVCS INC COM CUSIP 868157108 B TRADE SERVICES / 72 00	1,200 000 8 338000	- 10,077 80	000	10,077 80	0 00	0 00	0 00
3 Jan 02 8 Jan 02 Settled	SUPERTEX INC COM CUSIP 868532102 INSTINET / 9 00	300 000 18 100000	- 5,439 00	000	5,439 00	0 00	0 00	0 00

Portfolio Statement

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Account number 2606334
Account Name WESTLAKE HLTH FOUN - DALTON

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
10 Jun 02 13 Jun 02 Settled	SUPERTEX INC COM CUSIP 868532102 INVESTMENT TECHNOLOGY GROUP INC / 2 00	100 000 14 810000	- 1,483 00	000	1,483 00	0 00	0 00	0 00
11 Jun 02 14 Jun 02 Settled	SUPERTEX INC COM CUSIP 868532102 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 15 070000	- 3 018 00	000	3,018 00	0 00	0 00	0 00
12 Jun 02 17 Jun 02 Settled	SUPERTEX INC COM CUSIP 868532102 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 14 789700	- 1 478 87	000	1,478 87	0 00	0 00	0 00
19 Jun 02 24 Jun 02 Settled	SUPERTEX INC COM CUSIP 868532102 INVESTMENT TECHNOLOGY GROUP INC / 4 00	200 000 15 460000	- 3,096 00	000	3,096 00	0 00	0 00	0 00
20 Jun 02 25 Jun 02 Settled	SUPERTEX INC COM CUSIP 868532102 INVESTMENT TECHNOLOGY GROUP INC / 8 00	300 000 15 150000	- 4,551 00	000	4 551 00	0 00	0 00	0 00
21 Jun 02 26 Jun 02 Settled	SUPERTEX INC COM CUSIP 868532102 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 14 781600	- 1,480 16	000	1 480 16	0 00	0 00	0 00
24 Jun 02 27 Jun 02 Settled	SUPERTEX INC COM CUSIP 868532102 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 14 088000	- 1 410 80	000	1,410 80	0 00	0 00	0 00
25 Jun 02 28 Jun 02 Settled	SUPERTEX INC COM CUSIP 868532102 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 14 032300	- 1 405 23	000	1 405 23	0 00	0 00	0 00
12 Jul 02 17 Jul 02 Settled	SUPERTEX INC COM CUSIP 868532102 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 14 074000	- 1,409 40	000	1,409 40	0 00	0 00	0 00
18 Jul 02 23 Jul 02 Settled	SUPERTEX INC COM CUSIP 868532102 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 13 925400	- 2 789 08	000	2,789 08	0 00	0 00	0 00
19 Jul 02 24 Jul 02 Settled	SUPERTEX INC COM CUSIP 868532102 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 13 552500	- 2,714 50	000	2,714 50	0 00	0 00	0 00
23 Jul 02 26 Jul 02 Settled	SUPERTEX INC COM CUSIP 868532102 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 13 333700	- 1 335 37	000	1 335 37	0 00	0 00	0 00

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
24 Jul 02	SUPERTEX INC COM	100 000	- 1,322 84	000	1 322 84	0 00	0 00	0 00
29 Jul 02	CUSIP 888532102							
Settled	ARCHIPELAGO BCC CAPITAL / 2 00	13 208400						
25 Jul 02	SUPERTEX INC COM	100 000	- 1,271 82	000	1,271 82	0 00	0 00	0 00
30 Jul 02	CUSIP 888532102							
Settled	ARCHIPELAGO BCC CAPITAL / 2 00	12 698200						
28 Jul 02	SUPERTEX INC COM	300 000	- 3,777 68	000	3 777 68	0 00	0 00	0 00
31 Jul 02	CUSIP 888532102							
Settled	ARCHIPELAGO BCC CAPITAL / 8 00	12 572300						
29 Jul 02	SUPERTEX INC COM	100 000	- 1,268 78	000	1,268 78	0 00	0 00	0 00
1 Aug 02	CUSIP 888532102							
Settled	ARCHIPELAGO BCC CAPITAL / 2 00	12 847800						
30 Jul 02	SUPERTEX INC COM	100 000	- 1,243 77	000	1,243 77	0 00	0 00	0 00
2 Aug 02	CUSIP 888532102							
Settled	ARCHIPELAGO BCC CAPITAL / 2 00	12 417700						
1 Aug 02	SUPERTEX INC COM	100 000	- 1,184 00	000	1,184 00	0 00	0 00	0 00
8 Aug 02	CUSIP 888532102							
Settled	ARCHIPELAGO BCC CAPITAL / 2 00	11 820000						
2 Aug 02	SUPERTEX INC COM	100 000	- 1,183 78	000	1,183 78	0 00	0 00	0 00
7 Aug 02	CUSIP 888532102							
Settled	ARCHIPELAGO BCC CAPITAL / 2 00	11 817800						
5 Aug 02	SUPERTEX INC COM	200 000	- 2,245 38	000	2,245 38	0 00	0 00	0 00
8 Aug 02	CUSIP 888532102							
Settled	ARCHIPELAGO BCC CAPITAL / 4 00	11 208800						
3 Jan 02	SWS GROUP INC COM	300 000	- 7,871 00	000	7 871 00	0 00	0 00	0 00
8 Jan 02	CUSIP 78503N107							
Settled	INSTINET / 8 00	25 550000						
23 May 02	SWS GROUP INC COM	100 000	- 2,086 00	000	2 086 00	0 00	0 00	0 00
28 May 02	CUSIP 78503N107							
Settled	INSTINET / 2 00	20 840000						
20 Dec 02	SWS GROUP INC COM	300 000	- 4,107 00	000	4,107 00	0 00	0 00	0 00
28 Dec 02	CUSIP 78503N107							
Settled	LIQUIDNET INC / 8 00	13 670000						
28 Dec 02	SWS GROUP INC COM	500 000	- 7,520 00	000	7 520 00	0 00	0 00	0 00
31 Dec 02	CUSIP 78503N107							
Settled	LIQUIDNET INC / 10 00	15 020000						

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Account number 2606334
Account Name WESTLAKE HLTH FOUN - DALTON

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
26 Dec 02	SWS GROUP INC COM	100 000	- 1,471 00	000	1 471 00	0 00	0 00	0 00
31 Dec 02	CUSIP 78503N107							
Settled	MCDONALD AND COMPANY / 8 00	14 850000						
27 Dec 02	SWS GROUP INC COM	500 000	- 7,310 50	000	7 310 50	0 00	0 00	0 00
2 Jan 03	CUSIP 78503N107							
Pending	MCDONALD AND COMPANY / 30 00	14 561000						
30 Dec 02	SWS GROUP INC COM	100 000	- 1 423 85	000	1 423 85	0 00	0 00	0 00
3 Jan 03	CUSIP 78503N107							
Pending	ISI GROUP INC / 8 00	14 178500						
3 Jan 02	THERMA WAVE INC COM STK	200 000	- 3,178 50	000	3 178 50	0 00	0 00	0 00
8 Jan 02	CUSIP 88343A108							
Settled	INSTINET / 8 00	15 862500						
16 Jan 02	THERMA-WAVE INC COM STK	200 000	- 2 868 28	000	2 868 28	0 00	0 00	0 00
22 Jan 02	CUSIP 88343A108							
Settled	INSTINET / 8 00	14 801400						
17 Jan 02	THERMA-WAVE INC COM STK	100 000	- 1,455 72	000	1 455 72	0 00	0 00	0 00
23 Jan 02	CUSIP 88343A108							
Settled	INSTINET / 3 00	14 527200						
30 Jan 02	THERMA-WAVE INC COM STK	400 000	- 4 713 88	000	4 713 88	0 00	0 00	0 00
4 Feb 02	CUSIP 88343A108							
Settled	BANC AMERICA SECUR MONTGOMERY DIV / 20 00	11 734200						
4 Feb 02	THERMA-WAVE INC COM STK	300 000	- 3 382 97	000	3 382 97	0 00	0 00	0 00
7 Feb 02	CUSIP 88343A108							
Settled	ARCHIPELAGO BCC CAPITAL / 8 00	11 189900						
5 Feb 02	THERMA-WAVE INC COM STK	200 000	- 2 198 00	000	2 198 00	0 00	0 00	0 00
8 Feb 02	CUSIP 88343A108							
Settled	INSTINET / 8 00	10 950000						
8 Feb 02	THERMA WAVE INC COM STK	800 000	- 6,814 58	000	6 814 58	0 00	0 00	0 00
11 Feb 02	CUSIP 88343A108							
Settled	INSTINET / 18 00	10 894300						
7 Feb 02	THERMA WAVE INC COM STK	700 000	- 7,821 85	000	7 821 85	0 00	0 00	0 00
12 Feb 02	CUSIP 88343A108							
Settled	INSTINET / 21 00	10 858500						
8 Feb 02	THERMA-WAVE INC COM STK	200 000	- 2,145 88	000	2 145 88	0 00	0 00	0 00
13 Feb 02	CUSIP 88343A108							
Settled	INSTINET / 8 00	10 699300						

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Purchases									
Equities									
11 Feb 02 14 Feb 02 Settled	THERMA-WAVE INC COM STK CUSIP 88343A108 LEHMAN BROTHERS INC / 40 00	800 000 10 789000	- 8,871 82	000	8,871 82	0 00	0 00	0 00	0 00
23 May 02 29 May 02 Settled	THERMA-WAVE INC COM STK CUSIP 88343A108 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 10 700000	- 1,072 00	000	1,072 00	0 00	0 00	0 00	0 00
6 Aug 02 6 Aug 02 Settled	THERMA-WAVE INC COM STK CUSIP 88343A108 BANC AMERICA SECUR MONTGOMERY DIV / 216 00	5,400 000 2 500000	- 13 716 00	000	13 716 00	0 00	0 00	0 00	0 00
7 Aug 02 12 Aug 02 Settled	THERMA-WAVE INC COM STK CUSIP 88343A108 BANC AMERICA SECUR MONTGOMERY DIV / 58 00	1,400 000 2 585500	- 3,888 70	000	3,888 70	0 00	0 00	0 00	0 00
8 Aug 02 13 Aug 02 Settled	THERMA-WAVE INC COM STK CUSIP 88343A108 BANC AMERICA SECUR MONTGOMERY DIV / 82 00	2 300 000 2 570000	- 6 003 00	000	6 003 00	0 00	0 00	0 00	0 00
23 May 02 29 May 02 Settled	TIER TECHNOLOGIES INC CL B CUSIP 88650Q100 ARCHIPELAGO BCC CAPITAL / 10 00	500 000 17 270000	- 8,845 00	000	8,845 00	0 00	0 00	0 00	0 00
3 Jan 02 6 Jan 02 Settled	TORCH OFFSHORE INC COM CUSIP 891019101 INSTINET / 3 00	100 000 5 750000	- 578 00	000	578 00	0 00	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	TORCH OFFSHORE INC COM CUSIP 891019101 ARCHIPELAGO BCC CAPITAL / 6 00	300 000 5 900000	- 1,778 00	000	1,778 00	0 00	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	TORCH OFFSHORE INC COM CUSIP 891019101 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 5 828500	- 1,189 80	000	1 189 80	0 00	0 00	0 00	0 00
23 May 02 29 May 02 Settled	TORCH OFFSHORE INC COM CUSIP 891019101 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 8 650000	- 1,734 00	000	1,734 00	0 00	0 00	0 00	0 00
22 Jan 02 25 Jan 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 896187408 KNIGHT SECURITIES LP / 10 00	200 000 11 831300	- 2 378 28	000	2 378 28	0 00	0 00	0 00	0 00

Portfolio Statement

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Account number 2806334
Account Name WESTLAKE HLTH FOUN - DALTON

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
23 Jan 02 28 Jan 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 KNIGHT SECURITIES L P / 15 00	300 000 11 805000	- 3 558 50	000	3 558 50	0 00	0 00	0 00
24 Jan 02 28 Jan 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 KNIGHT SECURITIES L P / 15 00	300 000 12 102500	- 3,845 75	000	3 845 75	0 00	0 00	0 00
25 Jan 02 30 Jan 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 KNIGHT SECURITIES L P / 10 00	200 000 12 088000	- 2,423 20	000	2,423 20	0 00	0 00	0 00
28 Jan 02 1 Feb 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 KNIGHT SECURITIES L P / 10 00	200 000 11 975000	- 2,405 00	000	2,405 00	0 00	0 00	0 00
30 Jan 02 4 Feb 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 KNIGHT SECURITIES L P / 10 00	200 000 11 883300	- 2 388 68	000	2 388 68	0 00	0 00	0 00
4 Feb 02 7 Feb 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 KNIGHT SECURITIES L P / 15 00	300 000 11 808500	- 3,587 55	000	3 587 55	0 00	0 00	0 00
5 Feb 02 8 Feb 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 KNIGHT SECURITIES L P / 20 00	400 000 11 797900	- 4,739 18	000	4 739 18	0 00	0 00	0 00
8 Feb 02 11 Feb 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 KNIGHT SECURITIES L P / 5 00	100 000 11 785700	- 1,183 57	000	1,183 57	0 00	0 00	0 00
7 Feb 02 12 Feb 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 KNIGHT SECURITIES L P / 15 00	300 000 11 708500	- 3 527 55	000	3,527 55	0 00	0 00	0 00
11 Feb 02 14 Feb 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 KNIGHT SECURITIES L P / 20 00	400 000 11 009600	- 4,423 84	000	4,423 84	0 00	0 00	0 00
12 Feb 02 15 Feb 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 KNIGHT SECURITIES L P / 10 00	200 000 11 026000	- 2 215 20	000	2 215 20	0 00	0 00	0 00
14 Feb 02 20 Feb 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 KNIGHT SECURITIES L P / 5 00	100 000 12 000000	- 1,205 00	000	1,205 00	0 00	0 00	0 00

Investment Transaction Detail

Trade date 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	
Purchases								
Equities								
18 Feb 02 22 Feb 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 KNIGHT SECURITIES LP / 15 00	300 000 11 828400	- 3,583 82	000	3,583 82	0 00	0 00	0 00
4 Mar 02 7 Mar 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 KNIGHT SECURITIES LP / 10 00	200 000 14 500000	- 2,910 00	000	2 910 00	0 00	0 00	0 00
5 Mar 02 8 Mar 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 KNIGHT SECURITIES LP / 15 00	300 000 14 688400	- 4,421 82	000	4,421 82	0 00	0 00	0 00
8 Apr 02 11 Apr 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 13 227600	- 1,324 78	000	1,324 78	0 00	0 00	0 00
10 Apr 02 15 Apr 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 13 217200	- 1,323 72	000	1 323 72	0 00	0 00	0 00
11 Apr 02 18 Apr 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 NEEDHAM & COMPANY / 45 00	900 000 13 148100	- 11,879 18	000	11,879 18	0 00	0 00	0 00
12 Apr 02 17 Apr 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 NEEDHAM & COMPANY / 60 00	1,200 000 12 432800	- 14,878 48	000	14,878 48	0 00	0 00	0 00
15 Apr 02 18 Apr 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 NEEDHAM & COMPANY / 20 00	400 000 12 353800	- 4,881 52	000	4,881 52	0 00	0 00	0 00
18 Apr 02 19 Apr 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 NEEDHAM & COMPANY / 15 00	300 000 13 031700	- 3,924 51	000	3,924 51	0 00	0 00	0 00
18 Apr 02 23 Apr 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 NEEDHAM & COMPANY / 15 00	300 000 12 975000	- 3,907 50	000	3,907 50	0 00	0 00	0 00
19 Apr 02 24 Apr 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 NEEDHAM & COMPANY / 5 00	100 000 12 833300	- 1,288 33	000	1,288 33	0 00	0 00	0 00
25 Apr 02 30 Apr 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 898187408 NEEDHAM & COMPANY / 5 00	100 000 13 135000	- 1,318 50	000	1 318 50	0 00	0 00	0 00

Portfolio Statement

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Account number 2806334
Account Name WESTLAKE HLTH FOUN - DALTON

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total
			Principal	Accrued Interest		Market	Translation		
<i>Purchases</i>									
Equities									
29 Apr 02 2 May 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 896187408 NEEDHAM & COMPANY / 15 00	300 000 13 243900	- 3 888 17	000	3,888 17	0 00	0 00	0 00	0 00
23 May 02 29 May 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 896187408 ARCHIPELAGO BCC CAPITAL / 8 00	300 000 12 860000	- 3 894 00	000	3 894 00	0 00	0 00	0 00	0 00
8 Aug 02 8 Aug 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 896187408 NEEDHAM & COMPANY / 12 00	300 000 4 876800	- 1 475 04	000	1 475 04	0 00	0 00	0 00	0 00
8 Aug 02 8 Aug 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 896187408 LIQUIDNET INC / 8 00	400 000 4 810000	- 1,872 00	000	1 872 00	0 00	0 00	0 00	0 00
7 Aug 02 12 Aug 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 896187408 NEEDHAM & COMPANY / 88 00	2 200 000 4 850000	- 10,978 00	000	10,978 00	0 00	0 00	0 00	0 00
8 Aug 02 13 Aug 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 896187408 NEEDHAM & COMPANY / 4 00	100 000 4 828800	- 488 88	000	488 88	0 00	0 00	0 00	0 00
8 Aug 02 14 Aug 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 896187408 NEEDHAM & COMPANY / 12 00	300 000 4 802500	- 1 482 75	000	1,482 75	0 00	0 00	0 00	0 00
12 Aug 02 15 Aug 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 896187408 NEEDHAM & COMPANY / 4 00	100 000 4 800000	- 484 00	000	484 00	0 00	0 00	0 00	0 00
13 Aug 02 16 Aug 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 896187408 NEEDHAM & COMPANY / 18 00	400 000 4 805800	- 1,978 24	000	1 978 24	0 00	0 00	0 00	0 00
14 Aug 02 18 Aug 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 896187408 NEEDHAM & COMPANY / 4 00	100 000 4 845200	- 488 52	000	488 52	0 00	0 00	0 00	0 00
15 Aug 02 20 Aug 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 896187408 NEEDHAM & COMPANY / 18 00	400 000 4 838400	- 1 851 78	000	1,851 78	0 00	0 00	0 00	0 00
18 Aug 02 21 Aug 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 896187408 NEEDHAM & COMPANY / 4 00	100 000 4 708800	- 474 88	000	474 88	0 00	0 00	0 00	0 00

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
4 Oct 02 9 Oct 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 896187408 ARCHIPELAGO BCC CAPITAL / 2 00	100 000 4 581900	- 458 19	000	458 19	0 00	0 00	0 00
7 Oct 02 10 Oct 02 Settled	TRIKON TECHNOLOGIES INC COM NEW CUSIP 896187408 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 4 321300	- 868 28	000	868 28	0 00	0 00	0 00
3 Jan 02 8 Jan 02 Settled	WABASH NATL CORP COM CUSIP 829588107 INSTINET / 19 00	900 000 7 300000	- 6,588 00	000	6,588 00	0 00	0 00	0 00
15 Jul 02 18 Jul 02 Settled	WESTWOOD HLDGS GROUP INC COM CUSIP 981785104 BEAR, STEARNS, SECURITIES CORP / 54 00	800 000 11 704100	- 10,587 68	000	10 587 68	0 00	0 00	0 00
23 Sep 02 28 Sep 02 Settled	WESTWOOD HLDGS GROUP INC COM CUSIP 981785104 BANC AMERICA SECUR MONTGOMERY DIV / 12 00	200 000 14 000000	- 2,812 00	000	2,812 00	0 00	0 00	0 00
30 Sep 02 3 Oct 02 Settled	WESTWOOD HLDGS GROUP INC COM CUSIP 981785104 BANC AMERICA SECUR MONTGOMERY DIV / 8 00	100 000 14 000000	- 1,408 00	000	1,408 00	0 00	0 00	0 00
1 Oct 02 4 Oct 02 Settled	WESTWOOD HLDGS GROUP INC COM CUSIP 981785104 BANC AMERICA SECUR MONTGOMERY DIV / 8 00	100 000 14 000000	- 1,408 00	000	1 408 00	0 00	0 00	0 00
2 Oct 02 7 Oct 02 Settled	WESTWOOD HLDGS GROUP INC COM CUSIP 981785104 BANC AMERICA SECUR MONTGOMERY DIV / 72 00	1,200 000 13 898400	- 16,867 68	000	16,867 68	0 00	0 00	0 00
10 Oct 02 18 Oct 02 Settled	WESTWOOD HLDGS GROUP INC COM CUSIP 981785104 FACTSET DATA SYSTEMS / 12 00	200 000 13 800000	- 2,782 00	000	2 782 00	0 00	0 00	0 00
11 Oct 02 17 Oct 02 Settled	WESTWOOD HLDGS GROUP INC COM CUSIP 981785104 FACTSET DATA SYSTEMS / 6 00	100 000 13 874800	- 1,383 48	000	1,383 48	0 00	0 00	0 00
21 Oct 02 24 Oct 02 Settled	WESTWOOD HLDGS GROUP INC COM CUSIP 981785104 THOMSON INSTITUTIONAL SERVICES / 18 00	300 000 13 875500	- 4,180 65	000	4,180 65	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2806334
Account Name WESTLAKE HLTH FOUN - DALTON

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
28 Oct 02	WESTWOOD HLDGS. GROUP INC COM	500 000	- 6 780 00	000	6 780 00	0 00	0 00	0 00
1 Nov 02	CUSIP 981785104							
Settled	STANDARD AND POORS SECURITIES / 30 00	13 500000						
7 Feb 02	WINSTON HOTELS INC REIT	100 000	- 812 08	000	812 08	0 00	0 00	0 00
12 Feb 02	CUSIP 97583A102							
Settled	FACTSET DATA SYSTEMS / 6 00	8 060800						
8 Feb 02	WINSTON HOTELS INC REIT	200 000	- 1,831 00	000	1,831 00	0 00	0 00	0 00
13 Feb 02	CUSIP 97583A102							
Settled	FACTSET DATA SY'S TEMS / 12 00	8 085000						
11 Feb 02	WINSTON HOTELS INC REIT	200 000	- 1,852 00	000	1,852 00	0 00	0 00	0 00
14 Feb 02	CUSIP 97583A102							
Settled	FACTSET DATA SY'S TEMS / 12 00	8 200000						
12 Feb 02	WINSTON HOTELS INC REIT	100 000	- 828 33	000	828 33	0 00	0 00	0 00
15 Feb 02	CUSIP 97583A102							
Settled	FACTSET DATA SYS TEMS / 6 00	8 233300						
13 Feb 02	WINSTON HOTELS INC REIT	600 000	- 4 883 20	000	4 883 20	0 00	0 00	0 00
18 Feb 02	CUSIP 97583A102							
Settled	FACTSET DATA SYS TEMS / 38 00	8 212000						
14 Feb 02	WINSTON HOTELS INC REIT	300 000	- 2,492 52	000	2,492 52	0 00	0 00	0 00
20 Feb 02	CUSIP 97583A102							
Settled	FACTSET DATA SYS TEMS / 18 00	8 248400						
15 Feb 02	WINSTON HOTELS INC REIT	100 000	- 837 87	000	837 87	0 00	0 00	0 00
21 Feb 02	CUSIP 97583A102							
Settled	FACTSET DATA SYSTEMS / 6 00	8 318700						
20 Mar 02	WINSTON HOTELS INC REIT	2 100 000	- 19,134 38	000	19 134 38	0 00	0 00	0 00
25 Mar 02	CUSIP 97583A102							
Settled	UBS WARBURG LLC / 126 00	9 051600						
20 Mar 02	WINSTON HOTELS INC REIT	4,000 000	- 36,000 00	000	36,000 00	0 00	0 00	0 00
25 Mar 02	CUSIP 97583A102							
Settled	RAYMOND JAMES	9 000000						
21 Mar 02	WINSTON HOTELS INC REIT	500 000	- 4,688 50	000	4,688 50	0 00	0 00	0 00
26 Mar 02	CUSIP 97583A102							
Settled	RAYMOND JAMES / 30 00	9 277000						
20 Dec 02	WINSTON HOTELS INC REIT	300 000	- 2 368 53	000	2 368 53	0 00	0 00	0 00
26 Dec 02	CUSIP 97583A102							
Settled	UBS WARBURG LLC / 18 00	7 835100						

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
23 Dec 02 27 Dec 02 Settled	WINSTON HOTELS INC REIT CUSIP 87563A102 UBS WARBURG LLC / 24 00	400 000 7 948500	- 3 203 40	000	3,203 40	0 00	0 00	0 00
24 Dec 02 30 Dec 02 Settled	WINSTON HOTELS INC REIT CUSIP 87563A102 UBS WARBURG LLC / 8 00	100 000 8 050000	- 811 00	000	811 00	0 00	0 00	0 00
27 Dec 02 2 Jan 03 Pending	WINSTON HOTELS INC REIT CUSIP 87563A102 UBS WARBURG LLC / 12 00	200 000 7 788100	- 1,571 82	000	1,571 82	0 00	0 00	0 00
30 Dec 02 3 Jan 03 Pending	WINSTON HOTELS INC REIT CUSIP 87563A102 UBS WARBURG LLC / 12 00	200 000 7 853800	- 1,542 78	000	1,542 78	0 00	0 00	0 00
4 Jan 02 8 Jan 02 Settled	WOODHEAD INDS INC COM CUSIP 87943B108 INSTINET / 15 00	500 000 15 500000	- 7,785 00	000	7,785 00	0 00	0 00	0 00
23 May 02 29 May 02 Settled	WOODHEAD INDS INC COM CUSIP 87943B108 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 17 100000	- 3,424 00	000	3,424 00	0 00	0 00	0 00
2 Dec 02 5 Dec 02 Settled	WORLD FUEL SERVICE COM STK USD0 01 CUSIP 881475108 UBS WARBURG LLC / 8 00	100 000 18 898200	- 1,895 82	000	1 895 82	0 00	0 00	0 00
23 May 02 29 May 02 Settled	YOUNG INNOVATIONS INC COM CUSIP 987520103 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 24 280000	- 4,858 00	000	4,858 00	0 00	0 00	0 00
3 Jan 02 8 Jan 02 Settled	ZOMAX INC COM CUSIP 989828104 INSTINET / 21 00	700 000 7 880000	- 5,537 00	000	5,537 00	0 00	0 00	0 00
23 May 02 29 May 02 Settled	ZOMAX INC COM CUSIP 989828104 ARCHIPELAGO BCC CAPITAL / 8 00	400 000 4 780000	- 1,820 00	000	1,820 00	0 00	0 00	0 00
4 Jan 02 8 Jan 02 Settled	1ST SENTINEL BANCORP INC COM CUSIP 33840T103 INSTINET / 15 00	500 000 12 500000	- 8,285 00	000	8,285 00	0 00	0 00	0 00
23 May 02 29 May 02 Settled	1ST SENTINEL BANCORP INC COM CUSIP 33840T103 ARCHIPELAGO BCC CAPITAL / 4 00	200 000 14 487300	- 2,897 48	000	2 897 48	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2806334
Account Name WESTLAKE HLTH FOUR - DALTON

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued interest	Cost	Market	Translation	Total	
Purchases									
Equities									
2 Jan 02	4 KIDS ENTMT INC COM	300 000	- 6 015 18	000	6 015 18	0 00	0 00	0 00	0 00
7 Jan 02	CUSIP 350885101								
Settled	FACTSET DATA SYSTEMS / 18 00	19 990800							
3 Jan 02	4 KIDS ENTMT INC COM	300 000	- 6,028 65	000	6,028 65	0 00	0 00	0 00	0 00
8 Jan 02	CUSIP 350885101								
Settled	FACTSET DATA SYSTEMS / 18 00	20 035500							
4 Jan 02	4 KIDS ENTMT INC COM	300 000	- 6,035 22	000	6,035 22	0 00	0 00	0 00	0 00
8 Jan 02	CUSIP 350885101								
Settled	FACTSET DATA SYSTEMS / 18 00	20 057400							
11 Jan 02	4 KIDS ENTMT INC COM	100 000	- 1,874 81	000	1 874 81	0 00	0 00	0 00	0 00
16 Jan 02	CUSIP 350885101								
Settled	UBS WARBURG LLC / 8 00	18 686100							
22 Jan 02	4 KIDS ENTMT INC COM	300 000	- 5 871 80	000	5,871 80	0 00	0 00	0 00	0 00
25 Jan 02	CUSIP 350885101								
Settled	JANNEY MONTGOMERY SCOTT / 18 00	18 846000							
23 Jan 02	4 KIDS ENTMT INC COM	700 000	- 13,250 88	000	13,250 88	0 00	0 00	0 00	0 00
28 Jan 02	CUSIP 350885101								
Settled	JANNEY MONTGOMERY SCOTT / 42 00	18 889800							
5 Feb 02	4 KIDS ENTMT INC COM	300 000	- 5 343 00	000	5 343 00	0 00	0 00	0 00	0 00
8 Feb 02	CUSIP 350885101								
Settled	CREDIT SUISSE FIRST BOSTON CORPORATION / 18 00	17 750000							
20 Feb 02	4 KIDS ENTMT INC COM	100 000	- 1,518 00	000	1,518 00	0 00	0 00	0 00	0 00
25 Feb 02	CUSIP 350885101								
Settled	DONALDSON LUFKIN & JENRETTE SECURITIES CORP / 8 00	15 100000							
21 Feb 02	4 KIDS ENTMT INC COM	500 000	- 7,647 05	000	7,647 05	0 00	0 00	0 00	0 00
28 Feb 02	CUSIP 350885101								
Settled	DONALDSON LUFKIN & JENRETTE SECURITIES CORP / 30 00	15 234100							
22 Feb 02	4 KIDS ENTMT INC COM	500 000	- 7 844 70	000	7,844 70	0 00	0 00	0 00	0 00
27 Feb 02	CUSIP 350885101								
Settled	FACTSET DATA SYSTEMS / 30 00	15 229400							
24 Apr 02	4 KIDS ENTMT INC COM	100 000	- 1 703 75	000	1,703 75	0 00	0 00	0 00	0 00
29 Apr 02	CUSIP 350885101								
Settled	FIRST UNION CAPITAL MARKETS CLEARANCE / 6 00	16 877500							

Investment Transaction Detail

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

Purchases

Equities

24 Apr 02	4 KIDS ENTMT INC COM	300 000	- 5,115 00	000	5,115 00	0 00	0 00	0 00
29 Apr 02	CUSIP 350885101							
Settled	FACTSET DATA SYSTEMS / 18 00	16 890000						
25 Apr 02	4 KIDS ENTMT INC COM	300 000	- 5,160 69	000	5,160 69	0 00	0 00	0 00
30 Apr 02	CUSIP 350885101							
Settled	FIRST UNION CAPITAL MARKETS CLEARANCE / 18 00	17 142300						
28 Apr 02	4 KIDS ENTMT INC COM	300 000	- 5,181 80	000	5,181 80	0 00	0 00	0 00
1 May 02	CUSIP 350885101							
Settled	FIRST UNION CAPITAL MARKETS CLEARANCE / 18 00	17 213000						
28 Apr 02	4 KIDS ENTMT INC COM	100 000	- 1,708 00	000	1,708 00	0 00	0 00	0 00
2 May 02	CUSIP 350885101							
Settled	FIRST UNION CAPITAL MARKETS CLEARANCE / 8 00	17 000000						
Total United States - USD			- 3,117,129 41	000	3,117,129 41	0 00	0 00	0 00
Total common stock			- 3,172,260 84	000	3,172,260 84	0 00	0 00	0 00
Total equities			- 3,172,260 84	000	3,172,260 84	0 00	0 00	0 00
Total purchases		269,300 00	- 3,172,260 84	000	3,172,260 84	0 00	0 00	0 00

Sales

Equities

Common stock

Netherlands - USD

15 Aug 02	HEAD N V N Y REGISTRY SH	- 200 000	489 98	000	- 904 09	- 414 11	0 00	- 414 11
20 Aug 02	CUSIP 422070102							
Settled	SUNGARD GLOBAL EXE SVS LLC / 10 00	2 500000						
	OTHER CHARGES 02							
18 Aug 02	HEAD N V N Y REGISTRY SH	- 28,400 000	57,022 25	000	- 84,576 42	- 37,554 17	0 00	- 37,554 17
22 Aug 02	CUSIP 422070102							
Settled	FACTSET DATA SYSTEMS / 1,059 00	2 200000						
	OTHER CHARGES 1 75							
Total Netherlands - USD			57,512 23	000	- 85,480 51	- 37,968 28	0 00	- 37,968 28

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2808334
Account Name WESTLAKE HLTH FOUN - DALTON

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

United States - USD

19 Feb 02 22 Feb 02 Settled	##J & J SNACK FOODS CORP COM REF DO NOT USE SEE SEC #2427102 CUSIP 466032109 BLAIR WILLIAM & CO / 10 00 OTHER CHARGES 11	- 200 000 34 592800	8 808 45	000	- 4,820 00	2,088 45	0 00	2,088 45
20 Feb 02 25 Feb 02 Settled	##J & J SNACK FOODS CORP COM REF DO NOT USE SEE SEC #2427102 CUSIP 466032109 BLAIR WILLIAM & CO / 20 00 OTHER CHARGES 22	- 400 000 35 036700	13,994 48	000	- 7,898 72	5,995 74	0 00	5,995 74
21 Feb 02 28 Feb 02 Settled	##J & J SNACK FOODS CORP COM REF DO NOT USE SEE SEC #2427102 CUSIP 466032109 BLAIR WILLIAM & CO / 20 00 OTHER CHARGES 22	- 400 000 38 580800	14,812 14	000	- 7,982 59	6 829 55	0 00	6 829 55
22 Feb 02 27 Feb 02 Settled	##J & J SNACK FOODS CORP COM REF DO NOT USE SEE SEC #2427102 CUSIP 466032109 BLAIR WILLIAM & CO / 10 00 OTHER CHARGES 11	- 200 000 38 552600	7 300 41	000	- 3 891 06	3 309 35	0 00	3 309 35
1 Mar 02 8 Mar 02 Settled	##J & J SNACK FOODS CORP COM REF DO NOT USE SEE SEC #2427102 CUSIP 466032109 JANNEY MONTGOMERY SCOTT OTHER CHARGES 38	- 600 000 38 007100	23,403 80	000	- 10,827 05	12,578 85	0 00	12 578 85
6 Mar 02 11 Mar 02 Settled	##J & J SNACK FOODS CORP COM REF DO NOT USE SEE SEC #2427102 CUSIP 466032109 JANNEY MONTGOMERY SCOTT / 10 00 OTHER CHARGES 12	- 200 000 38 000000	7,589 88	000	- 3 485 76	4,094 12	0 00	4,094 12
8 Mar 02 13 Mar 02 Settled	##J & J SNACK FOODS CORP COM REF DO NOT USE SEE SEC #2427102 CUSIP 466032109 JANNEY MONTGOMERY SCOTT / 10 00 OTHER CHARGES 12	- 200 000 38 000000	7,589 88	000	- 3 477 88	4 112 00	0 00	4 112 00

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 Mar 02 28 Mar 02 Settled	##J & J SNACK FOODS CORP COM REF DO NOT USE SEE SEC #2427102 CUSIP 468032109 JANNEY MONTGOMERY SCOTT / 25 00 OTHER CHARGES 28	- 500 000 38 013300	18,981 36	000	- 8 579 50	10,401 86	0 00	10,401 86
22 Mar 02 27 Mar 02 Settled	##J & J SNACK FOODS CORP COM REF DO NOT USE SEE SEC #2427102 CUSIP 468032109 JANNEY MONTGOMERY SCOTT / 5 00 OTHER CHARGES 06	- 100 000 38 223500	3,817 28	000	- 1,707 80	2,109 48	0 00	2 109 48
25 Mar 02 28 Mar 02 Settled	##J & J SNACK FOODS CORP COM REF DO NOT USE SEE SEC #2427102 CUSIP 468032109 JANNEY MONTGOMERY SCOTT / 5 00 OTHER CHARGES 06	- 100 000 38 071000	3,802 04	000	- 1,707 80	2,094 24	0 00	2,094 24
10 Apr 02 15 Apr 02 Settled	##J & J SNACK FOODS CORP COM REF DO NOT USE SEE SEC #2427102 CUSIP 468032109 JANNEY MONTGOMERY SCOTT / 15 00 OTHER CHARGES 38	- 300 000 38 906000	11,656 44	000	- 4,984 75	6 691 69	0 00	6,691 69
4 Nov 02 7 Nov 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000951 CUSIP 858147101 SCOTT & STRINGFELLOW INVESTMENT / 10 00 OTHER CHARGES 13	- 200 000 20 468000	4,083 07	000	- 2,257 97	1,825 10	0 00	1,825 10
8 Nov 02 12 Nov 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000951 CUSIP 858147101 SCOTT & STRINGFELLOW INVESTMENT / 5 00 OTHER CHARGES 07	- 100 000 20 000000	1,884 83	000	- 1 125 71	869 22	0 00	869 22
7 Nov 02 13 Nov 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000951 CUSIP 858147101 SCOTT & STRINGFELLOW INVESTMENT / 10 00 OTHER CHARGES 13	- 200 000 20 010000	3,981 87	000	- 2,251 42	1,740 45	0 00	1,740 45
8 Nov 02 14 Nov 02 Settled	##STL TECHNOLOGIES INC COM SEE SEC# 2000951 CUSIP 858147101 SCOTT & STRINGFELLOW INVESTMENT / 5 00 OTHER CHARGES 07	- 100 000 20 017800	1,898 71	000	- 1 125 71	871 00	0 00	871 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2606334
Account Name WESTLAKE HLTH FOUN - DALTON

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commit: sion	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Transtation	
Sales								
Equities								
13 Aug 02 18 Aug 02 Settled	#REORG/GARAN INC CASH MERGER EFF 9/4/02 CUSIP 364802108 D A DAVIDSON & CO INC / 12 00 OTHER CHARGES 37	- 200 000 59 851700	11 857 87	000	- 12 620 81	- 862 64	0 00	- 862 84
28 Mar 02 3 Apr 02 Settled	#REORG/MERIDAN MED TECHNOLOGIES INC CASHMERGER EFF 1/9/03 CUSIP 589658103 ARCHIPELAGO BCC CAPITAL / 4 00 OTHER CHARGES 12	- 200 000 38 888000	7,333 48	000	- 4,400 44	2 833 04	0 00	2,833 04
3 Apr 02 8 Apr 02 Settled	#REORG/MERIDAN MED TECHNOLOGIES INC CASHMERGER EFF 1/9/03 CUSIP 589658103 SCOTT & STRINGFELLOW INVESTMENT / 10 00 OTHER CHARGES 25	- 200 000 40 048100	7,998 97	000	- 4 388 10	3 612 87	0 00	3,612 87
10 Apr 02 15 Apr 02 Settled	#REORG/MERIDAN MED TECHNOLOGIES INC CASHMERGER EFF 1/9/03 CUSIP 589658103 SCOTT & STRINGFELLOW INVESTMENT / 25 00 OTHER CHARGES 58	- 500 000 38 124000	19,036 42	000	- 10,788 99	8,246 43	0 00	8,246 43
11 Apr 02 18 Apr 02 Settled	#REORG/MERIDAN MED TECHNOLOGIES INC CASHMERGER EFF 1/9/03 CUSIP 589658103 SCOTT & STRINGFELLOW INVESTMENT / 10 00 OTHER CHARGES 23	- 200 000 38 008900	7 591 75	000	- 4,270 08	3,321 69	0 00	3 321 69
17 Apr 02 22 Apr 02 Settled	#REORG/MERIDAN MED TECHNOLOGIES INC CASHMERGER EFF 1/9/03 CUSIP 589658103 SCOTT & STRINGFELLOW INVESTMENT / 20 00 OTHER CHARGES 48	- 400 000 38 085200	15 213 62	000	- 8 540 12	6,873 50	0 00	6 873 50
18 Apr 02 23 Apr 02 Settled	#REORG/MERIDAN MED TECHNOLOGIES INC CASHMERGER EFF 1/9/03 CUSIP 589658103 SCOTT & STRINGFELLOW INVESTMENT / 5 00 OTHER CHARGES 12	- 100 000 38 140000	3,808 88	000	- 2,135 03	1,673 85	0 00	1,673 85
19 Apr 02 24 Apr 02 Settled	#REORG/MERIDAN MED TECHNOLOGIES INC CASHMERGER EFF 1/9/03 CUSIP 589658103 SCOTT & STRINGFELLOW INVESTMENT / 15 00 OTHER CHARGES 35	- 300 000 38 015900	11 388 42	000	- 6,405 09	4 884 33	0 00	4,884 33

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			
			Principal	Accrued Interest	Cost	Market	Translation	Total

Sales

Equities

22 Apr 02 25 Apr 02 Settled	#REORG/MERIDIAN MED TECHNOLOGIES INC CASHMERGER EFF 1/8/03 CUSIP 589858103 SCOTT & STRINGFELLOW INVESTMENT / 15 00 OTHER CHARGES 35	- 300 000 38 282500	11,472 40	000	- 6,405 08	5,087 31	0 00	5,087 31
28 Oct 02 1 Nov 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 ARCHIPELAGO BCC CAPITAL / 2 00 OTHER CHARGES 01	- 100 000 2 427600	240 75	000	- 1,477 00	- 1,238 25	0 00	- 1,238 25
30 Oct 02 4 Nov 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 ARCHIPELAGO BCC CAPITAL / 4 00 OTHER CHARGES 02	- 200 000 2 470700	480 12	000	- 2,854 00	- 2 483 88	0 00	- 2,483 88
31 Oct 02 5 Nov 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 ARCHIPELAGO BCC CAPITAL / 4 00 OTHER CHARGES 02	- 200 000 2 357800	487 54	000	- 2 849 78	- 2 382 24	0 00	- 2,382 24
1 Nov 02 8 Nov 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 ARCHIPELAGO BCC CAPITAL / 18 00 OTHER CHARGES 07	- 800 000 2 451800	2,188 55	000	- 12 185 31	- 10 008 78	0 00	- 10 008 78
4 Nov 02 7 Nov 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 ARCHIPELAGO BCC CAPITAL / 10 00 OTHER CHARGES 05	- 500 000 2 888000	1,473 85	000	- 6,528 84	- 5 055 89	0 00	- 5 055 89
5 Nov 02 8 Nov 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 ARCHIPELAGO BCC CAPITAL / 10 00 OTHER CHARGES 05	- 500 000 2 824800	1,452 40	000	- 6,485 00	- 5,012 60	0 00	- 5,012 60
8 Nov 02 12 Nov 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 ARCHIPELAGO BCC CAPITAL / 18 00 OTHER CHARGES 07	- 800 000 2 803000	2,308 33	000	- 8 863 18	- 7,858 85	0 00	- 7,858 85
7 Nov 02 13 Nov 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 ARCHIPELAGO BCC CAPITAL / 12 00 OTHER CHARGES 08	- 800 000 3 028600	1,805 10	000	- 7 088 00	- 5,282 80	0 00	- 5,282 80

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2806334
Account Name WESTLAKE HLTH FOUN - DALTON

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Investment Transaction Detail

Trade date Settle date Trade 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 Nov 02 14 Nov 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 ARCHIPELAGO BCC CAPITAL / 8 00 OTHER CHARGES 03	- 300 000 2 805700	835 68	000	- 3,465 14	- 2,829 48	0 00	- 2,829 48
11 Nov 02 14 Nov 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 ARCHIPELAGO BCC CAPITAL / 4 00 OTHER CHARGES 02	- 200 000 2 572800	510 50	000	- 2,287 14	- 1,778 64	0 00	- 1 778 64
12 Nov 02 15 Nov 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 ARCHIPELAGO BCC CAPITAL / 8 00 OTHER CHARGES 03	- 300 000 2 544700	757 38	000	- 3,420 00	- 2,682 62	0 00	- 2,682 62
13 Nov 02 18 Nov 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 ARCHIPELAGO BCC CAPITAL / 8 00 OTHER CHARGES 03	- 300 000 2 807000	776 07	000	- 3 381 20	- 2 805 13	0 00	- 2 805 13
14 Nov 02 19 Nov 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 ARCHIPELAGO BCC CAPITAL / 8 00 OTHER CHARGES 04	- 400 000 2 668800	1 058 68	000	- 4 485 00	- 3 436 32	0 00	- 3 436 32
15 Nov 02 20 Nov 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 ARCHIPELAGO BCC CAPITAL / 8 00 OTHER CHARGES 04	- 400 000 2 683000	1,065 16	000	- 4,435 00	- 3 389 84	0 00	- 3 389 84
18 Nov 02 21 Nov 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 ARCHIPELAGO BCC CAPITAL / 2 00 OTHER CHARGES 01	- 100 000 2 700000	287 99	000	- 1 104 36	- 836 37	0 00	- 836 37
19 Nov 02 22 Nov 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 ARCHIPELAGO BCC CAPITAL / 2 00 OTHER CHARGES 01	- 100 000 2 700000	287 99	000	- 1 104 36	- 836 37	0 00	- 836 37
20 Nov 02 25 Nov 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 STEPHENS INC / 12 00 OTHER CHARGES 04	- 400 000 2 854500	1,169 76	000	- 4 402 25	- 3 232 49	0 00	- 3 232 49

Investment Transaction Detail

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

Sales

Equities

20 Nov 02 25 Nov 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 LIQUIDNET INC / 26 00 OTHER CHARGES 11	- 1 300 000 2 670000	3,444 68	000	- 12,657 67	- 9,212 78	0 00	- 9,212 78
20 Nov 02 25 Nov 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 ARCHIPELAGO BCC CAPITAL / 4 00 OTHER CHARGES 02	- 200 000 2 650000	525 88	000	- 1,496 18	- 870 18	0 00	- 870 18
21 Nov 02 26 Nov 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 STEPHENS INC / 51 00 OTHER CHARGES 18	- 1,700 000 3 348200	5,842 46	000	- 12,717 38	- 7,074 80	0 00	- 7,074 80
22 Nov 02 27 Nov 02 Settled	ADVANCED PWR TECHNOLOGY INC COM CUSIP 00781E108 STEPHENS INC / 12 00 OTHER CHARGES 05	- 400 000 3 858000	1,530 35	000	- 2,882 32	- 1 481 87	0 00	- 1,481 87
18 May 02 21 May 02 Settled	AMERN FINL HLDGS INC COM STK CUSIP 028075101 FRIEDMAN BILLING AND RAMSEY / 80 00 OTHER CHARGES 1 44	- 1,600 000 28 800000	47,758 58	000	- 32,800 25	15,158 31	0 00	15,158 31
17 May 02 22 May 02 Settled	AMERN FINL HLDGS INC COM STK CUSIP 028075101 FRIEDMAN BILLING AND RAMSEY / 100 00 OTHER CHARGES 1 80	- 2,000 000 28 850000	59,598 20	000	- 27,718 78	31,878 42	0 00	31,878 42
20 May 02 23 May 02 Settled	AMERN FINL HLDGS INC COM STK CUSIP 028075101 KEEFE BRUYETTE AND WOODS INC / 5 00 OTHER CHARGES 09	- 100 000 28 850000	2,959 81	000	- 1 248 32	1,711 59	0 00	1,711 59
22 May 02 28 May 02 Settled	AMERN FINL HLDGS INC COM STK CUSIP 028075101 KEEFE BRUYETTE AND WOODS INC / 20 00 OTHER CHARGES 38	- 400 000 28 404500	11,741 44	000	- 4,883 28	6 748 16	0 00	6 748 16
23 May 02 29 May 02 Settled	AMERN FINL HLDGS INC COM STK CUSIP 028075101 KEEFE BRUYETTE AND WOODS INC / 35 00 OTHER CHARGES 83	- 700 000 28 540000	20,842 37	000	- 8 738 24	11,804 13	0 00	11 804 13

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2606334
Account Name WESTLAKE HLTH FOUN - DALTON

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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								
10 Jun 02 13 Jun 02 Settled	AMERN FINL HLDGS INC COM STK CUSIP 026075101 KEEFE BRUYETTI AND WOODS INC / 30 00 OTHER CHARGES 53	- 800 000	17 278 47	000	- 7 489 82	8 789 55	0 00	8 789 55
7 Oct 02 10 Oct 02 Settled	ARCTIC CAT INC COM CUSIP 039670104 ARCHIPELAGO BIC CAPITAL / 22 00 OTHER CHARGES 48	- 1,100 000	15 096 83	000	- 14,313 55	783 38	0 00	783 38
9 Oct 02 15 Oct 02 Settled	ARCTIC CAT INC COM CUSIP 039670104 ARCHIPELAGO BIC CAPITAL / 4 00 OTHER CHARGES 08	- 200 000	2 847 30	000	- 2 425 00	222 30	0 00	222 30
25 Oct 02 30 Oct 02 Settled	BEDFORD PPTY INVS INC COM PAR \$0 02 CUSIP 076446301 DEUTSCHE BANK SECURITIES INC / 72 00 OTHER CHARGES 82	- 1,200 000	30,427 36	000	- 24,029 24	6,398 12	0 00	6 398 12
30 Oct 02 4 Nov 02 Settled	BEDFORD PPTY INVS INC COM PAR \$0 02 CUSIP 076446301 LEHMAN BROTHERS INC / 8 00 OTHER CHARGES 08	- 100 000	2 493 82	000	- 1 843 50	550 42	0 00	550 42
31 Oct 02 5 Nov 02 Settled	BEDFORD PPTY INVS INC COM PAR \$0 02 CUSIP 076446301 LEHMAN BROTHERS INC / 12 00 OTHER CHARGES 18	- 200 000	4,988 08	000	- 3 887 00	1,101 08	0 00	1 101 08
1 Nov 02 8 Nov 02 Settled	BEDFORD PPTY INVS INC COM PAR \$0 02 CUSIP 076446301 LEHMAN BROTHERS INC / 12 00 OTHER CHARGES 16	- 200 000	4,991 18	000	- 3,887 00	1 104 18	0 00	1 104 18
5 Nov 02 8 Nov 02 Settled	BEDFORD PPTY INVS INC COM PAR \$0 02 CUSIP 076446301 LEHMAN BROTHERS INC / 12 00 OTHER CHARGES 18	- 200 000	4,988 54	000	3 887 00	1 101 54	0 00	1,101 54
12 Nov 02 15 Nov 02 Settled	BEDFORD PPTY INVS INC COM PAR \$0 02 CUSIP 076446301 LEHMAN BROTHERS INC / 12 00 OTHER CHARGES 15	- 200 000	4,937 85	000	- 3 887 00	1 050 85	0 00	1 050 85

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2606334
Account Name WESTLAKE HLTH FOUN - DALTON

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 Nov 02 25 Nov 02 Settled	BEDFORD PPTY INVS INC COM PAR \$0 02 CUSIP 076448301 LEHMAN BROTHER'S INC / 72 00 OTHER CHARGES 89	- 1,200 000 24 500700	29,327 85	000	- 22,891 30	6,638 65	0 00	6 638 65
8 Oct 02 11 Oct 02 Settled	CATO CORP NEW CL A CUSIP 148205106 LIQUIDNET INC / 21 00 OTHER CHARGES 53	- 1,200 000 14 450000	17,315 47	000	- 24,894 25	- 7,678 78	0 00	- 7 678 78
4 Apr 02 9 Apr 02 Settled	E W BANCORP INC COM CUSIP 27578R104 FRIEDMAN BILLING AND RAMSEY / 15 00 OTHER CHARGES 27	- 300 000 29 383800	8,799 87	000	- 7,779 00	1 020 87	0 00	1,020 87
5 Apr 02 10 Apr 02 Settled	E W BANCORP INC COM CUSIP 27578R104 FRIEDMAN BILLING AND RAMSEY / 10 00 OTHER CHARGES 18	- 200 000 29 408200	5 871 68	000	- 5,188 00	685 68	0 00	685 68
8 Apr 02 11 Apr 02 Settled	E W BANCORP INC COM CUSIP 27578R104 FRIEDMAN BILLING AND RAMSEY / 50 00 OTHER CHARGES 89	- 1,000 000 29 287500	29 236 61	000	- 18,766 68	9,449 73	0 00	9 449 73
9 Apr 02 12 Apr 02 Settled	E W BANCORP INC COM CUSIP 27578R104 FRIEDMAN BILLING AND RAMSEY / 35 00 OTHER CHARGES 63	- 700 000 29 580000	20,670 37	000	- 10,328 50	10,341 87	0 00	10,341 87
10 Apr 02 15 Apr 02 Settled	E W BANCORP INC COM CUSIP 27578R104 FRIEDMAN BILLING AND RAMSEY / 25 00 OTHER CHARGES 48	- 500 000 29 847000	14,848 04	000	- 6 234 40	8 713 84	0 00	8,713 84
12 Jul 02 17 Jul 02 Settled	E W BANCORP INC COM CUSIP 27578R104 FRIEDMAN BILLING AND RAMSEY / 5 00 OTHER CHARGES 11	- 100 000 36 000000	3,594 89	000	- 1,228 13	2,366 76	0 00	2 366 76
15 Jul 02 18 Jul 02 Settled	E W BANCORP INC COM CUSIP 27578R104 FRIEDMAN BILLING AND RAMSEY / 20 00 OTHER CHARGES 44	- 400 000 36 008000	14,382 78	000	- 4,812 52	8,470 24	0 00	8,470 24

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account Name WESTLAKE HLTH FOUN - DALTON
 Account number 2806334

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	E W BANCORP INC COM CUSIP 27579R104 FRIEDMAN BILLING AND RAMSEY / 70 00 OTHER CHARGES 1 47	- 1 400 000	48 757 73	000	- 16 881 25	31,878 48	0 00	31 878 48
15 Feb 02 21 Feb 02 Settled	EMS TECHNOLOGIES INC COM CUSIP 26873N108 NEEDHAM & COMPANY / 5 00 OTHER CHARGES 04	- 100 000	2,015 45	000	- 1 754 00	261 45	0 00	26 1 45
20 Feb 02 25 Feb 02 Settled	EMS TECHNOLOGIES INC COM CUSIP 26873N108 NEEDHAM & COMPANY / 10 00 OTHER CHARGES 07	- 200 000	4,035 18	000	- 3 508 00	527 18	0 00	527 18
21 Feb 02 26 Feb 02 Settled	EMS TECHNOLOGIES INC COM CUSIP 26873N108 NEEDHAM & COMPANY / 10 00 OTHER CHARGES 07	- 200 000	4 068 09	000	- 3 508 00	558 09	0 00	558 09
25 Feb 02 28 Feb 02 Settled	EMS TECHNOLOGIES INC COM CUSIP 26873N108 NEEDHAM & COMPANY / 10 00 OTHER CHARGES 07	- 200 000	4,068 21	000	- 3,508 00	558 21	0 00	558 21
26 Feb 02 1 Mar 02 Settled	EMS TECHNOLOGIES INC COM CUSIP 26873N108 NEEDHAM & COMPANY / 10 00 OTHER CHARGES 07	- 200 000	4,008 75	000	3,489 25	519 50	0 00	519 50
27 Feb 02 4 Mar 02 Settled	EMS TECHNOLOGIES INC COM CUSIP 26873N108 NEEDHAM & COMPANY OTHER CHARGES 10	- 300 000	6 104 80	000	- 5 205 75	899 15	0 00	899 15
28 Feb 02 5 Mar 02 Settled	EMS TECHNOLOGIES INC COM CUSIP 26873N108 NEEDHAM & COMPANY / 5 00 OTHER CHARGES 03	- 100 000	1,993 06	000	- 1 735 25	257 81	0 00	257 81
5 Mar 02 8 Mar 02 Settled	EMS TECHNOLOGIES INC COM CUSIP 26873N108 NEEDHAM & COMPANY / 5 00 OTHER CHARGES 03	- 100 000	1 991 84	000	- 1,735 25	258 39	0 00	258 39

Investment Transaction Detail

Trade date Settle date Trade 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 Mar 02 11 Mar 02 Settled	EMS TECHNOLOGIES INC COM CUSIP 26873N108 NEEDHAM & COMPANY / 10 00 OTHER CHARGES 07	- 200 000 20 384000	4,068 73	000	- 3 470 50	588 23	0 00	588 23
8 Mar 02 11 Mar 02 Settled	EMS TECHNOLOGIES INC COM CUSIP 26873N108 WELLS FARGO VAN KASPER, LLC / 15 00 OTHER CHARGES 10	- 300 000 21 008300	6,287 69	000	- 5,205 75	1,081 84	0 00	1,081 84
8 Mar 02 13 Mar 02 Settled	EMS TECHNOLOGIES INC COM CUSIP 26873N108 WELLS FARGO VAN KASPER, LLC / 20 00 OTHER CHARGES 13	- 400 000 21 508300	8,582 39	000	- 6,809 75	1,772 64	0 00	1,772 64
11 Mar 02 14 Mar 02 Settled	EMS TECHNOLOGIES INC COM CUSIP 26873N108 WELLS FARGO VAN KASPER, LLC / 10 00 OTHER CHARGES 07	- 200 000 21 570000	4,303 83	000	- 3,208 00	1,085 83	0 00	1 085 83
12 Mar 02 15 Mar 02 Settled	EMS TECHNOLOGIES INC COM CUSIP 26873N108 WELLS FARGO VAN KASPER, LLC / 5 00 OTHER CHARGES 04	- 100 000 21 157500	2 110 71	000	- 1,604 00	508 71	0 00	508 71
13 Mar 02 18 Mar 02 Settled	EMS TECHNOLOGIES INC COM CUSIP 26873N108 WELLS FARGO VAN KASPER, LLC / 10 00 OTHER CHARGES 07	- 200 000 21 080400	4,202 01	000	- 3,083 00	1 118 01	0 00	1,118 01
14 Mar 02 19 Mar 02 Settled	EMS TECHNOLOGIES INC COM CUSIP 26873N108 WELLS FARGO VAN KASPER, LLC / 15 00 OTHER CHARGES 10	- 300 000 21 151500	6,330 35	000	- 4 180 70	2 189 85	0 00	2,189 85
15 Mar 02 20 Mar 02 Settled	EMS TECHNOLOGIES INC COM CUSIP 26873N108 WELLS FARGO VAN KASPER, LLC / 15 00 OTHER CHARGES 10	- 300 000 21 372600	6,398 68	000	- 3,608 10	2 788 58	0 00	2 788 58
4 Jan 02 9 Jan 02 Settled	ESTERLINE TECHNOLOGIES CORP COM STK CUSIP 267425100 INSTINET / 18 00 OTHER CHARGES 08	- 300 000 18 734800	5 002 38	000	- 4 530 84	471 52	0 00	471 52

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Account number 2808334
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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 Jan 02 11 Jan 02 Settled	ESTERLINE TECHNOLOGIES CORP COM STK CUSIP 297425100 INSTINET / 8 00 OTHER CHARGES 03	- 100 000 16 501800	1,644 16	000	- 1,508 00	138 16	0 00	138 16
9 Jan 02 14 Jan 02 Settled	ESTERLINE TECHNOLOGIES CORP COM STK CUSIP 297425100 INSTINET / 24 00 OTHER CHARGES 10	- 400 000 16 131700	6 428 58	000	- 6 020 03	408 55	0 00	408 55
10 Jan 02 15 Jan 02 Settled	ESTERLINE TECHNOLOGIES CORP COM STK CUSIP 297425100 INSTINET / 12 00 OTHER CHARGES 05	- 200 000 16 239200	3,235 79	000	- 2 984 85	250 84	0 00	250 84
11 Jan 02 16 Jan 02 Settled	ESTERLINE TECHNOLOGIES CORP COM STK CUSIP 297425100 INSTINET / 18 00 OTHER CHARGES 08	- 300 000 16 402800	4 802 76	000	- 4,441 37	481 39	0 00	481 39
18 Jan 02 24 Jan 02 Settled	ESTERLINE TECHNOLOGIES CORP COM STK CUSIP 297425100 ISI GROUP INC / 8 00 OTHER CHARGES 03	- 100 000 16 100000	1,603 97	000	- 1 474 75	129 22	0 00	129 22
22 Jan 02 25 Jan 02 Settled	ESTERLINE TECHNOLOGIES CORP COM STK CUSIP 297425100 ISI GROUP INC / 8 00 OTHER CHARGES 03	- 100 000 16 100000	1,603 97	000	- 1,474 75	129 22	0 00	129 22
23 Jan 02 28 Jan 02 Settled	ESTERLINE TECHNOLOGIES CORP COM STK CUSIP 297425100 ISI GROUP INC / 38 00 OTHER CHARGES 15	- 600 000 16 241100	9,708 51	000	- 8 418 24	1,290 27	0 00	1 290 27
24 Jan 02 29 Jan 02 Settled	ESTERLINE TECHNOLOGIES CORP COM STK CUSIP 297425100 ISI GROUP INC / 18 00 OTHER CHARGES 08	- 300 000 16 667200	4,982 08	000	- 3,577 18	1 404 82	0 00	1,404 82
7 Jan 02 10 Jan 02 Settled	FIBERMARK INC COM CUSIP 315846108 PRUDENTIAL SECURITIES INCORP / 12 00 OTHER CHARGES 02	- 200 000 8 550000	1,297 98	000	- 1,777 00	- 478 02	0 00	- 478 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								
8 Jan 02 11 Jan 02 Settled	FIBERMARK INC COM CUSIP 315648108 PRUDENTIAL SEC URITIES INCORP / 30 00 OTHER CHARGES 05	- 500 000 8 400000	3,169 95	000	- 4,442 50	- 1 272 55	0 00	- 1,272 55
25 Jan 02 30 Jan 02 Settled	FIBERMARK INC COM CUSIP 315648108 PRUDENTIAL SEC URITIES INCORP / 18 00 OTHER CHARGES 03	- 300 000 8 400000	1,801 87	000	- 2,885 50	- 783 53	0 00	- 783 53
28 Jan 02 31 Jan 02 Settled	FIBERMARK INC COM CUSIP 315648108 PRUDENTIAL SEC URITIES INCORP / 12 00 OTHER CHARGES 02	- 200 000 8 450000	1,277 88	000	- 1,777 00	- 489 02	0 00	- 489 02
10 Jun 02 13 Jun 02 Settled	FIBERMARK INC COM CUSIP 315648108 FACTSET DATA SYSTEMS / 20 00 OTHER CHARGES 10	- 400 000 8 150300	3,240 02	000	- 3,554 00	- 313 98	0 00	- 313 98
11 Jun 02 14 Jun 02 Settled	FIBERMARK INC COM CUSIP 315648108 UBS WARBURG LLC / 85 00 OTHER CHARGES 52	- 1,800 000 8 922700	18,857 81	000	- 18 831 50	28 11	0 00	28 11
11 Jun 02 14 Jun 02 Settled	FIBERMARK INC COM CUSIP 315648108 BRIDGE TRADING COMPANY / 25 00 OTHER CHARGES 14	- 500 000 8 102000	4 525 88	000	- 4 442 50	83 38	0 00	83 38
12 Jun 02 17 Jun 02 Settled	FIBERMARK INC COM CUSIP 315648108 BRIDGE TRADING COMPANY / 15 00 OTHER CHARGES 08	- 300 000 8 831800	2 834 48	000	- 2 828 00	6 48	0 00	6 48
13 Jun 02 18 Jun 02 Settled	FIBERMARK INC COM CUSIP 315648108 BRIDGE TRADING COMPANY / 5 00 OTHER CHARGES 03	- 100 000 8 750400	870 01	000	- 788 11	80 80	0 00	80 80
13 Jun 02 18 Jun 02 Settled	FIBERMARK INC COM CUSIP 315648108 LIQUIDNET INC OTHER CHARGES 08	- 200 000 8 850000	1,789 84	000	- 1,578 22	181 72	0 00	181 72

Portfolio Statement

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Account number 2606334
Account Name WESTLAKE HLTH FOUR - DALTON

Investment Transaction Detail

Trade date Settle date Trade 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	FIBERMARK INC COM CUSIP 315848109 BRIDGE TRADING COMPANY / 15 00 OTHER CHARGES 08	- 300 000	2,404 15	000	- 2 387 33	38 82	0 00	38 82
10 Jun 02 13 Jun 02 Settled	HALL KINION & ASSOCS INC COM CUSIP 406069104 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 4 00 OTHER CHARGES 03	- 100 000	804 87	000	- 1,027 00	- 122 03	0 00	- 122 03
12 Jun 02 17 Jun 02 Settled	HALL KINION & ASSOCS INC COM CUSIP 406069104 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 4 00 OTHER CHARGES 03	- 100 000	805 87	000	- 1,027 00	- 121 03	0 00	- 121 03
11 Jul 02 18 Jul 02 Settled	HALL KINION & ASSOCS INC COM CUSIP 406069104 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 15 00 OTHER CHARGES 09	- 300 000	2,698 41	000	- 3,081 00	- 382 59	0 00	- 382 59
12 Jul 02 17 Jul 02 Settled	HALL KINION & ASSOCS INC COM CUSIP 406069104 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 10 00 OTHER CHARGES 08	200 000	1 801 84	000	- 2,054 00	- 252 08	0 00	- 252 08
28 Jul 02 1 Aug 02 Settled	HALL KINION & ASSOCS INC COM CUSIP 406069104 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 15 00 OTHER CHARGES 09	- 300 000	2 684 81	000	- 3,081 00	- 388 09	0 00	- 388 09
11 Mar 02 14 Mar 02 Settled	HERLEY INDS INC DEL COM CUSIP 427388102 NEEDHAM & COMPANY / 60 00 OTHER CHARGES 37	- 1,200 000	23,871 87	000	- 18 257 57	5,714 10	0 00	5,714 10
13 Mar 02 18 Mar 02 Settled	HERLEY INDS INC DEL COM CUSIP 427388102 NEEDHAM & COMPANY / 5 00 OTHER CHARGES 04	100 000	1 888 10	000	- 1 382 01	608 09	0 00	608 09

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

14 Mar 02 19 Mar 02 Settled	HERLEY INDS INC DEL COM CUSIP 427398102 NEEDHAM & COMPANY / 20 00 OTHER CHARGES 13	- 400 000 20 063200	8,005 15	000	- 5,553 35	2,451 80	0 00	2,451 80
19 Mar 02 22 Mar 02 Settled	HERLEY INDS INC DEL COM CUSIP 427398102 CIBC WORLD MARKETS CORP NEW YORK / 80 00 OTHER CHARGES 37	- 1,200 000 20 105300	24,085 89	000	- 15,133 23	8 932 78	0 00	8 932 78
19 Mar 02 22 Mar 02 Settled	HERLEY INDS INC DEL COM CUSIP 427398102 NEEDHAM & COMPANY / 60 00 OTHER CHARGES 37	- 1,200 000 20 046700	23,895 87	000	- 18 252 47	7,743 20	0 00	7,743 20
20 Mar 02 25 Mar 02 Settled	HERLEY INDS INC DEL COM CUSIP 427398102 CIBC WORLD MARKETS CORP NEW YORK / 87 50 OTHER CHARGES 43	- 1,350 000 21 041200	28 337 89	000	- 14,282 81	14 044 78	0 00	14 044 78
17 Dec 02 17 Dec 02 Settled	HUNT CORP COM CUSIP 445591100 OTHER CHARGES 0 000000	- 8,100 000 0 000000	101,250 00	000	- 84,188 53	37,083 47	0 00	37,083 47
18 Oct 02 21 Oct 02 Settled	IBERIABANK CORP COM CUSIP 450828108 STIFEL NICOLAUS AND COMPAN / 5 00 OTHER CHARGES 12	- 100 000 38 890000	3,683 88	000	2 738 00	845 88	0 00	845 88
28 Oct 02 31 Oct 02 Settled	IBERIABANK CORP COM CUSIP 450828108 STIFEL NICOLAUS AND COMPAN / 30 00 OTHER CHARGES 85	- 800 000 35 858600	21,545 11	000	- 12,211 50	8,333 81	0 00	8,333 81
29 Oct 02 1 Nov 02 Settled	IBERIABANK CORP COM CUSIP 450828108 STIFEL NICOLAUS AND COMPAN / 15 00 OTHER CHARGES 33	- 300 000 35 854600	10 771 05	000	- 5,882 50	4 808 55	0 00	4 808 55
29 Jul 02 1 Aug 02 Settled	IMMUCOR INC COM STK CUSIP 452526106 JEFFERIES & COMPANY / 35 00 OTHER CHARGES 58	- 700 000 27 248200	18 038 88	000	- 13 607 54	5,431 32	0 00	5 431 32

Portfolio Statement

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Account number 2606334
Account Name WESTLAKE HLTH FOUN - DALTON

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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	IMMUCOR INC COM STK CUSIP 452528108 JEFFERIES & COMPANY / 25 00 OTHER CHARGES 42	- 500 000 27 742500	13,845 83	000	- 8 081 41	5 754 42	0 00	5,754 42
18 Jan 02 24 Jan 02 Settled	IRT PROP CO COM CUSIP 450058102 BANC AMERICA SECUR MONTGOMERY DIV / 60 00 OTHER CHARGES 17	- 1,000 000 11 105700	11 045 53	000	- 10 980 00	85 53	0 00	85 53
28 Sep 02 1 Oct 02 Settled	JARDEN CORP COM CUSIP 471109108 D A DAVIDSON & CO INC / 18 00 OTHER CHARGES 24	- 300 000 25 811100	7 725 09	000	- 5,700 06	2,025 03	0 00	2 025 03
27 Sep 02 2 Oct 02 Settled	JARDEN CORP COM CUSIP 471109108 D A DAVIDSON & CO INC / 18 00 OTHER CHARGES 24	- 300 000 25 526500	7,639 71	000	- 5,700 06	1 939 65	0 00	1 939 65
27 Sep 02 2 Oct 02 Settled	JARDEN CORP COM CUSIP 471109108 LIQUIDNET INC / 8 00 OTHER CHARGES 24	- 300 000 25 505000	7,645 28	000	- 5 853 54	1,991 72	0 00	1,991 72
30 Sep 02 3 Oct 02 Settled	JARDEN CORP COM CUSIP 471109108 UBS WARBURG LLC / 18 00 OTHER CHARGES 25	- 300 000 26 834100	8 081 88	000	- 5,560 50	2,501 48	0 00	2 501 48
30 Sep 02 3 Oct 02 Settled	JARDEN CORP COM CUSIP 471109108 D A DAVIDSON & CO INC / 24 00 OTHER CHARGES 32	- 400 000 25 819800	10 303 60	000	- 7,414 00	2 889 60	0 00	2 889 60
6 May 02 9 May 02 Settled	KOGER EQUITY INC COM CUSIP 500228101 LEHMAN BROTHERS INC / 8 00 OTHER CHARGES 08	- 100 000 18 630900	1 857 03	000	- 1 621 00	238 03	0 00	238 03
15 May 02 20 May 02 Settled	KOGER EQUITY INC COM CUSIP 500228101 BRIDGE TRADING COMPANY / 8 00 OTHER CHARGES 08	- 100 000 18 078400	1 801 58	000	- 1,594 24	207 34	0 00	207 34

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		
			Principal	Accrued Interest	Cost	Market	Translation

Sales

Equities

18 Jan 02 24 Jan 02 Settled	LANDRYS RESTAURANTS INC CUSIP 51508L103 FACTSET DATA SYSTEMS / 8 00 OTHER CHARGES 04	- 100 000 20 202400	2 014 20	000	- 858 00	1,158 20	0 00	1 158 20
22 Jan 02 25 Jan 02 Settled	LANDRYS RESTAURANTS INC CUSIP 51508L103 ERNST AND COMPANY / 12 00 OTHER CHARGES 07	- 200 000 21 748200	4,337 77	000	- 1,712 00	2 625 77	0 00	2,625 77
5 Feb 02 8 Feb 02 Settled	LANDRYS RESTAURANTS INC CUSIP 51508L103 ERNST AND COMPANY / 30 00 OTHER CHARGES 18	- 500 000 24 241100	12,080 36	000	- 4,280 00	7,810 36	0 00	7,810 36
11 Feb 02 14 Feb 02 Settled	LANDRYS RESTAURANTS INC CUSIP 51508L103 STEPHENS INC / 8 00 OTHER CHARGES 04	- 100 000 23 540800	2,348 04	000	- 858 00	1,492 04	0 00	1,492 04
14 Feb 02 20 Feb 02 Settled	LANDRYS RESTAURANTS INC CUSIP 51508L103 STEPHENS INC / 12 00 OTHER CHARGES 08	- 200 000 23 530300	4,693 88	000	- 1,712 00	2,981 88	0 00	2 981 88
15 Feb 02 21 Feb 02 Settled	LANDRYS RESTAURANTS INC CUSIP 51508L103 STEPHENS INC / 8 00 OTHER CHARGES 04	- 100 000 23 500300	2,343 88	000	- 858 00	1,487 88	0 00	1 487 88
21 Feb 02 28 Feb 02 Settled	LANDRYS RESTAURANTS INC CUSIP 51508L103 STEPHENS INC / 8 00 OTHER CHARGES 04	- 100 000 23 500000	2,343 88	000	- 858 00	1 487 88	0 00	1,487 88
25 Feb 02 28 Feb 02 Settled	LANDRYS RESTAURANTS INC CUSIP 51508L103 STEPHENS INC / 8 00 OTHER CHARGES 04	- 100 000 23 501300	2,344 08	000	- 858 00	1,486 08	0 00	1,486 08
28 Feb 02 1 Mar 02 Settled	LANDRYS RESTAURANTS INC CUSIP 51508L103 STEPHENS INC / 8 00 OTHER CHARGES 04	- 100 000 23 533500	2,347 31	000	- 858 00	1,491 31	0 00	1 491 31

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Account number 2806334
Account Name WESTLAKE HLTH FOUN - DALTON

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Investment Transaction Detail

Trade date Settle date Trade 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	LANDRY'S RESTAURANTS INC CUSIP 51508L103 STEPHENS INC / 1,00 OTHER CHARGES 08	- 200 000 23 588000	4,705 52	000	- 1 712 00	2 893 52	0 00	2 893 52
28 Feb 02 5 Mar 02 Settled	LANDRY'S RESTAURANTS INC CUSIP 51508L103 FACTSET DATA SYSTEMS / 48 00 OTHER CHARGES 31	- 800 000 25 137300	20,081 53	000	- 6 848 00	13,213 53	0 00	13 213 53
1 Mar 02 6 Mar 02 Settled	LANDRY'S RESTAURANTS INC CUSIP 51508L103 FACTSET DATA SYSTEMS / 12 00 OTHER CHARGES 08	- 200 000 28 154800	5,218 88	000	- 1,712 00	3 506 88	0 00	3,506 88
4 Mar 02 7 Mar 02 Settled	LANDRY'S RESTAURANTS INC CUSIP 51508L103 FACTSET DATA SYSTEMS / 6 00 OTHER CHARGES 04	- 100 000 28 278700	2,821 83	000	- 858 00	1 765 83	0 00	1 765 83
30 May 02 4 Jun 02 Settled	LANDRY'S RESTAURANTS INC CUSIP 51508L103 CL KING & ASSOCIATES / 12 00 OTHER CHARGES 18	- 200 000 25 052000	4,898 24	000	- 3 280 00	1 718 24	0 00	1 718 24
31 May 02 5 Jun 02 Settled	LANDRY'S RESTAURANTS INC CUSIP 51508L103 CL KING & ASSOCIATES / 6 00 OTHER CHARGES 08	- 100 000 25 007000	2,484 62	000	- 858 00	1,638 62	0 00	1 638 62
4 Jun 02 7 Jun 02 Settled	LANDRY'S RESTAURANTS INC CUSIP 51508L103 SMITH BARNEY INC / 6 00 OTHER CHARGES 08	- 100 000 25 000000	2,493 82	000	- 858 00	1,637 82	0 00	1 637 82
6 Jun 02 11 Jun 02 Settled	LANDRY'S RESTAURANTS INC CUSIP 51508L103 THOMSON INSTITUTIONAL SERVICES / 12 00 OTHER CHARGES 18	- 200 000 25 180800	5,028 00	000	- 1,712 00	3,314 00	0 00	3,314 00
7 Jun 02 12 Jun 02 Settled	LANDRY'S RESTAURANTS INC CUSIP 51508L103 FACTSET DATA SYSTEMS / 6 00 OTHER CHARGES 08	- 100 000 25 211800	2,515 10	000	- 858 00	1,659 10	0 00	1,659 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								
8 Oct 02 11 Oct 02 Settled	LANDRY'S RESTAURANTS INC CUSIP 51508L103 D A DAVIDSON & CO INC / 12 00 OTHER CHARGES 12	- 200 000 19 551400	3,898 18	000	- 1,712.00	2 188 18	0 00	2 188 18
8 Oct 02 15 Oct 02 Settled	LANDRY'S RESTAURANTS INC CUSIP 51508L103 LIQUIDNET INC / 2 10 OTHER CHARGES 08	- 100 000 19 440000	1,941 94	000	- 858 00	1,085 94	0 00	1,085 94
8 Oct 02 15 Oct 02 Settled	LANDRY'S RESTAURANTS INC CUSIP 51508L103 D A DAVIDSON & CO INC / 8 00 OTHER CHARGES 08	- 100 000 18 383800	1,832 30	000	- 858 00	1,076 30	0 00	1,076 30
11 Oct 02 17 Oct 02 Settled	LANDRY'S RESTAURANTS INC CUSIP 51508L103 THOMSON INSTITUT ONAL SERVICES / 12 00 OTHER CHARGES 13	- 200 000 20 377800	4,063 43	000	- 1,712 00	2,351 43	0 00	2,351 43
11 Oct 02 17 Oct 02 Settled	LANDRY'S RESTAURANTS INC CUSIP 51508L103 D A DAVIDSON & CO INC / 8 00 OTHER CHARGES 07	- 100 000 19 880500	1,889 88	000	- 858 00	1,133 88	0 00	1,133 88
11 Oct 02 17 Oct 02 Settled	LANDRY'S RESTAURANTS INC CUSIP 51508L103 LIQUIDNET INC / 2 00 OTHER CHARGES 06	- 100 000 19 865000	1,884 44	000	- 858 00	1,128 44	0 00	1,128 44
18 Oct 02 21 Oct 02 Settled	LOC FINL CORP COM CUSIP 538553107 FRIEDMAN BILLING AND RAMSEY / 10 00 OTHER CHARGES 09	- 200 000 14 120000	2,813 91	000	- 2,631 25	182 68	0 00	182 68
17 Oct 02 22 Oct 02 Settled	LOC FINL CORP COM CUSIP 538553107 STIFEL NICOLAUS AND COMPAN / 85 00 OTHER CHARGES 73	- 1,700 000 14 100000	23,884 27	000	- 18,784 00	7,120 27	0 00	7 120 27
18 Oct 02 23 Oct 02 Settled	LOC FINL CORP COM CUSIP 538553107 FRIEDMAN BILLING AND RAMSEY / 15 00 OTHER CHARGES 13	- 300 000 14 185000	4,240 37	000	- 2,693 25	1 547 12	0 00	1 547 12

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Account number 2608334
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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	LOC FINL CORP COM CUSIP 539553107 FRIEDMAN BILLING AND RAMSEY / 5 00 OTHER CHARGES 05	- 100 000 14 200000	1,414 85	000	- 897 75	517 20	0 00	517 20
24 Oct 02 29 Oct 02 Settled	LOC FINL CORP COM CUSIP 539553107 FRIEDMAN BILLING AND RAMSEY / 10 00 OTHER CHARGES 09	- 200 000 14 163000	2 822 51	000	- 1,795 50	1 027 01	0 00	1 027 01
5 Feb 02 8 Feb 02 Settled	MATTHEWS INTL CORP CL A CUSIP 577128101 WEEDEN AND & CO OTHER CHARGES 08	- 200 000 25 077100	5,015 34	000	- 2 378 00	2 638 34	0 00	2,638 34
7 Feb 02 12 Feb 02 Settled	MATTHEWS INTL CORP CL A CUSIP 577128101 WEEDEN AND & CO OTHER CHARGES 08	- 200 000 25 031700	5,008 28	000	- 2,378 00	2 627 28	0 00	2 627 28
8 Feb 02 13 Feb 02 Settled	MATTHEWS INTL CORP CL A CUSIP 577128101 WEEDEN AND & CO OTHER CHARGES 12	- 300 000 25 012500	7,503 83	000	- 3,568 50	3 935 13	0 00	3,935 13
25 Sep 02 30 Sep 02 Settled	MATTHEWS INTL CORP CL A CUSIP 577128101 INSTINET / 8 00 OTHER CHARGES 14	- 200 000 22 814700	4,558 80	000	- 2,378 00	2 177 80	0 00	2,177 80
8 Aug 02 13 Aug 02 Settled	MAXWELL SHOE INC CL A CUSIP 577766108 BEAR STEARNS, SECURITIES CORP / 25 00 OTHER CHARGES 20	- 500 000 12 803300	8 378 45	000	- 4,848 87	1,529 78	0 00	1 529 78
8 Aug 02 14 Aug 02 Settled	MAXWELL SHOE INC CL A CUSIP 577766108 BEAR STEARNS, SECURITIES CORP / 10 00 OTHER CHARGES 08	- 200 000 12 750000	2,538 82	000	- 1,770 18	768 74	0 00	768 74
12 Aug 02 15 Aug 02 Settled	MAXWELL SHOE INC CL A CUSIP 577766108 BEAR STEARNS, SECURITIES CORP / 5 00 OTHER CHARGES 04	- 100 000 12 850000	1 288 88	000	- 788 73	491 23	0 00	491 23

◆ 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	MAXWELL SHOE INC CL A CUSIP 577788108 BEAR, STEARNS, SECURITIES CORP / 5 00 OTHER CHARGES 04	- 100 000 12 750000	1 269 88	000	- 788 80	473 38	0 00	473 38
14 Aug 02 18 Aug 02 Settled	MAXWELL SHOE INC CL A CUSIP 577788108 BEAR, STEARNS, SECURITIES CORP / 5 00 OTHER CHARGES 04	- 100 000 12 500000	1,244 88	000	- 788 80	448 38	0 00	448 38
15 Aug 02 20 Aug 02 Settled	MAXWELL SHOE INC CL A CUSIP 577788108 BEAR, STEARNS, SECURITIES CORP / 5 00 OTHER CHARGES 04	- 100 000 12 750000	1,269 88	000	- 785 47	474 49	0 00	474 49
18 Aug 02 21 Aug 02 Settled	MAXWELL SHOE INC CL A CUSIP 577788108 BEAR, STEARNS, SECURITIES CORP / 15 00 OTHER CHARGES 12	- 300 000 12 750000	3,809 88	000	- 2 383 00	1 428 88	0 00	1,428 88
11 Sep 02 11 Sep 02 Settled	MYERS INDS INC COM CUSIP 828484108	- 0 250 0 000000	3 88	000	- 2 73	1 15	0 00	1 15
29 Oct 02 1 Nov 02 Settled	N W PIPE CO COM CUSIP 887748101 D A. DAVIDSON & CO INC / 5 00 OTHER CHARGES 08	- 100 000 17 340000	1,728 84	000	- 1,783 00	- 34 08	0 00	- 34 08
30 Oct 02 4 Nov 02 Settled	N W PIPE CO COM CUSIP 887748101 D A. DAVIDSON & CO INC / 5 00 OTHER CHARGES 08	- 100 000 18 648100	1,658 85	000	- 1,783 00	- 103 15	0 00	- 103 15
4 Nov 02 7 Nov 02 Settled	N W PIPE CO COM CUSIP 887748101 D A. DAVIDSON & CO INC / 5 00 OTHER CHARGES 05	- 100 000 14 275300	1,422 48	000	- 1 783 00	- 340 52	0 00	- 340 52
5 Nov 02 8 Nov 02 Settled	N W PIPE CO COM CUSIP 887748101 D A. DAVIDSON & CO INC / 15 00 OTHER CHARGES 13	- 300 000 13 750000	4,108 87	000	- 5 178 81	- 1,068 84	0 00	- 1,068 84
1 Aug 02 8 Aug 02 Settled	NATL R V HLDGS INC COM CUSIP 837277104 ERNST AND COMPANY / 30 00 OTHER CHARGES 15	- 500 000 8 511500	4,725 60	000	- 6,259 74	- 1,534 14	0 00	- 1 534 14

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
2 Aug 02 7 Aug 02 Settled	NATL R V HLDGS INC COM CUSIP 837277104 ERNST AND COMPANY / 18 00 OTHER CHARGES 09	- 300 000 9 550000	2,846 91	000	- 3 711 25	- 884 34	0 00	- 884 34
5 Aug 02 8 Aug 02 Settled	NATL R V HLDGS NC COM CUSIP 837277104 ERNST AND COMPANY / 48 00 OTHER CHARGES 23	- 800 000 9 429100	7,495 05	000	- 8 452 75	- 1,957 70	0 00	- 1 857 70
20 Aug 02 23 Aug 02 Settled	NATL R V HLDGS INC COM CUSIP 837277104 ERNST AND COMPANY / 8 00 OTHER CHARGES 03	- 100 000 9 501100	844 08	000	- 1,168 50	- 224 42	0 00	- 224 42
21 Aug 02 26 Aug 02 Settled	NATL R V HLDGS INC COM CUSIP 837277104 ERNST AND COMPANY / 48 00 OTHER CHARGES 24	- 800 000 9 571200	7,608 72	000	- 8 348 00	- 1 739 28	0 00	- 1,739 28
22 Aug 02 27 Aug 02 Settled	NATL R V HLDGS INC COM CUSIP 837277104 ERNST AND COMPANY / 54 00 OTHER CHARGES 28	- 800 000 10 035300	8 977 49	000	- 10 516 50	- 1,538 01	0 00	- 1 538 01
27 Aug 02 30 Aug 02 Settled	NATL R V HLDGS INC COM CUSIP 837277104 ERNST AND COMPANY / 12 00 OTHER CHARGES 07	- 200 000 10 000000	1,987 93	000	- 2 240 50	- 252 57	0 00	- 252 57
18 Sep 02 19 Sep 02 Settled	NATL R V HLDGS INC COM CUSIP 837277104 ERNST AND COMPANY / 8 00 OTHER CHARGES 03	- 100 000 9 000000	893 97	000	- 1,072 00	- 178 03	0 00	- 178 03
17 Sep 02 20 Sep 02 Settled	NATL R V HLDGS INC COM CUSIP 837277104 ERNST AND COMPANY / 8 00 OTHER CHARGES 03	- 100 000 9 788400	873 81	000	- 1 072 00	- 188 09	0 00	- 188 09
8 Oct 02 11 Oct 02 Settled	NATL R V HLDGS INC COM CUSIP 837277104 SUNGARD GLOBAL EXE SVS LLC / 10 00 OTHER CHARGES 04	- 200 000 5 318500	1,053 66	000	- 2,144 00	- 1,090 34	0 00	- 1,090 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								
9 Oct 02 15 Oct 02 Settled	NATL R V HLDGS INC COM CUSIP 837277104 LYNCH JONES & RYAN / 12 00 OTHER CHARGES 04	- 200 000 5 070800	1,002 08	000	- 2,144 00	- 1,141 82	0 00	- 1,141 82
10 Oct 02 18 Oct 02 Settled	NATL R V HLDGS INC COM CUSIP 837277104 LYNCH JONES & RYAN / 8 00 OTHER CHARGES 02	- 100 000 5 055800	498 58	000	- 1,072 00	- 572 44	0 00	- 572 44
16 Oct 02 21 Oct 02 Settled	NATL R V HLDGS INC COM CUSIP 837277104 SUNGARD GLOBAL EXE SVS LLC / 5 00 OTHER CHARGES 02	- 100 000 4 850000	478 88	000	- 1,031 13	- 551 15	0 00	- 551 15
17 Oct 02 22 Oct 02 Settled	NATL R V HLDGS INC COM CUSIP 837277104 SUNGARD GLOBAL EXE SVS LLC / 80 00 OTHER CHARGES 18	- 1,200 000 4 800000	5,898 82	000	- 11,128 85	- 5 428 83	0 00	- 5 428 83
4 Jan 02 8 Jan 02 Settled	NAVIGATORS GROUP INC COM CUSIP 838904102 INSTINET / 8 00 OTHER CHARGES 07	- 200 000 20 502100	4,084 35	000	- 2,683 00	1 411 35	0 00	1 411 35
9 Jan 02 14 Jan 02 Settled	NAVIGATORS GROUP INC COM CUSIP 838904102 INSTINET / 3 00 OTHER CHARGES 04	- 100 000 20 200800	2,017 02	000	- 1,341 50	675 52	0 00	675 52
31 Jan 02 5 Feb 02 Settled	NAVIGATORS GROUP INC COM CUSIP 838904102 INSTINET / 8 00 OTHER CHARGES 07	- 200 000 21 380600	4,270 05	000	- 2,683 50	1,606 55	0 00	1,606 55
13 Feb 02 18 Feb 02 Settled	NAVIGATORS GROUP INC COM CUSIP 838904102 INSTINET / 3 00 OTHER CHARGES 04	- 100 000 21 086200	2,108 58	000	- 1 326 00	789 58	0 00	789 58
4 Mar 02 7 Mar 02 Settled	NAVIGATORS GROUP INC COM CUSIP 838904102 INSTINET / 3 00 OTHER CHARGES 04	- 100 000 20 883300	2,093 28	000	- 1,304 00	789 28	0 00	789 28

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Account number 2506334
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Investment Transaction Detail

Trade date Settle date Trade 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	NAVIGATORS GROUP INC COM CUSIP 838904102 INSTINET / 8 00 OTHER CHARGES 07	- 200 000 20 873700	4,168 67	000	- 2 608 00	1 560 67	0 00	1 560 67
12 Mar 02 15 Mar 02 Settled	NAVIGATORS GRO JP INC COM CUSIP 838904102 INSTINET / 15 00 OTHER CHARGES 18	- 500 000 21 028300	10 498 99	000	- 6 445 00	4,053 99	0 00	4 053 99
7 Jan 02 10 Jan 02 Settled	ORTHOPIX INTL N V COM STK USD0 10 CUSIP N8748L102 FIRST UNION CAPITAL MARKETS CLEARANCE OTHER CHARGES 11	- 200 000 38 481100	7,288 11	000	- 4,488 98	2 807 15	0 00	2 807 15
8 Jan 02 11 Jan 02 Settled	ORTHOPIX INTL N V COM STK USD0 10 CUSIP N8748L102 FIRST UNION CAPITAL MARKETS CLEARANCE OTHER CHARGES 08	- 100 000 38 377800	3,837 72	000	- 1,898 98	1,838 78	0 00	1,838 78
9 Jan 02 14 Jan 02 Settled	ORTHOPIX INTL N V COM STK USD0 10 CUSIP N8748L102 FIRST UNION CAPITAL MARKETS CLEARANCE OTHER CHARGES 06	- 100 000 38 438300	3,843 77	000	- 1 893 75	1 850 02	0 00	1,850 02
11 Jan 02 18 Jan 02 Settled	ORTHOPIX INTL N V COM STK USD0 10 CUSIP N8748L102 FIRST UNION CAPITAL MARKETS CLEARANCE OTHER CHARGES 08	- 100 000 38 073300	3,607 27	000	- 1,878 75	1 828 52	0 00	1 828 52
15 Jan 02 18 Jan 02 Settled	ORTHOPIX INTL N V COM STK USD0 10 CUSIP N8748L102 FIRST UNION CAPITAL MARKETS CLEARANCE OTHER CHARGES 08	- 100 000 34 850000	3 484 94	000	- 1,978 75	1 508 19	0 00	1,508 19
25 Jun 02 28 Jun 02 Settled	ORTHOPIX INTL N V COM STK USD0 10 CUSIP N8748L102 INVESTMENT TECHNOLOGY GROUP INC / 42 00 OTHER CHARGES 2 12	- 2,100 000 33 385000	70 064 38	000	- 42,813 20	27,251 18	0 00	27,251 18
5 Apr 02 10 Apr 02 Settled	OSHKOSH B GOSH INC CL A CUSIP 688222207 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 5 00 OTHER CHARGES 15	- 100 000 47 750000	4,769 85	000	- 1,781 50	2 978 35	0 00	2,978 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			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
9 Oct 02 15 Oct 02 Settled	OSHKOSH B GOSH INC CL A CUSIP 688222207 ARCHIPELAGO BCC CAPITAL / 2 00 OTHER CHARGES 10	- 100 000 32 001800	3,188 08	000	- 1,781 50	1,408 58	0 00	1,408 58
10 Oct 02 18 Oct 02 Settled	OSHKOSH B GOSH INC CL A CUSIP 688222207 ARCHIPELAGO BCC CAPITAL / 2 00 OTHER CHARGES 10	- 100 000 32 089000	3 208 80	000	- 1 791 50	1,415 30	0 00	1,415 30
11 Oct 02 17 Oct 02 Settled	OSHKOSH B GOSH INC CL A CUSIP 688222207 ARCHIPELAGO BCC CAPITAL / 2 00 OTHER CHARGES 10	- 100 000 32 787200	3,274 82	000	- 1 634 88	1,639 78	0 00	1,639 78
18 Oct 02 21 Oct 02 Settled	QUAKER CY BANCORP INC COM CUSIP 74731K108 SANDLER O'NEILL & PARTNER / 30 00 OTHER CHARGES 85	- 800 000 35 471400	21,252 19	000	- 17,844 00	3,308 19	0 00	3,308 19
22 Oct 02 25 Oct 02 Settled	QUAKER CY BANCORP INC COM CUSIP 74731K108 SANDLER O'NEILL & PARTNER / 5 00 OTHER CHARGES 11	- 100 000 34 500000	3,444 89	000	- 2 816 63	528 28	0 00	528 28
25 Oct 02 30 Oct 02 Settled	QUAKER CY BANCORP INC COM CUSIP 74731K108 SANDLER O'NEILL & PARTNER / 15 00 OTHER CHARGES 31	- 300 000 33 280000	9,882 89	000	- 8,726 52	1,238 17	0 00	1,238 17
28 Oct 02 1 Nov 02 Settled	QUAKER CY BANCORP INC COM CUSIP 74731K108 SANDLER O'NEILL & PARTNER / 15 00 OTHER CHARGES 30	- 300 000 32 950000	8,869 70	000	- 8 712 25	1,157 45	0 00	1 157 45
18 Nov 02 21 Nov 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 4 00 OTHER CHARGES 14	- 200 000 23 065500	4,608 86	000	- 3,400 16	1,208 80	0 00	1,208 80
18 Nov 02 22 Nov 02 Settled	QUAL SYS INC COM CUSIP 747582104 KNIGHT SECURITIES LP / 5 00 OTHER CHARGES 07	- 100 000 23 154300	2,310 38	000	- 1,700 08	610 28	0 00	610 28

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		Total
			Principal	Accrued Interest		Market	Translation	
Sales								
Equities								
21 Nov 02 28 Nov 02 Settled	QUAL SYS INC COM CUSIP 747582104 KNIGHT SECURITIES LP / 10 00 OTHER CHARGES 14	- 200 000 22 858900	4,521 84	000	- 3 400 16	1 121 68	0 00	1,121 68
22 Nov 02 27 Nov 02 Settled	QUAL SYS INC COM CUSIP 747582104 KNIGHT SECURITIES LP / 15 00 OTHER CHARGES 21	- 300 000 22 590700	8 782 00	000	- 5 100 24	1,881 78	0 00	1,881 78
28 Nov 02 2 Dec 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 2 00 OTHER CHARGES 07	- 100 000 22 558200	2 253 55	000	- 1 700 08	553 47	0 00	553 47
27 Nov 02 3 Dec 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 8 00 OTHER CHARGES 28	- 400 000 23 288100	8 288 85	000	- 6,800 32	2,488 63	0 00	2 488 63
29 Nov 02 4 Dec 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 10 00 OTHER CHARGES 38	- 500 000 23 718200	11 848 74	000	- 8,487 08	3 381 68	0 00	3 381 68
3 Dec 02 8 Dec 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 8 00 OTHER CHARGES 28	- 400 000 24 050800	9,812 07	000	- 6 716 09	2 895 88	0 00	2 895 88
4 Dec 02 9 Dec 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 2 00 OTHER CHARGES 07	- 100 000 23 000000	2,287 83	000	- 1,852 00	645 83	0 00	645 83
5 Dec 02 10 Dec 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 2 00 OTHER CHARGES 08	- 100 000 23 307400	2,328 88	000	- 1,852 00	678 88	0 00	678 88
9 Dec 02 12 Dec 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 8 00 OTHER CHARGES 28	- 400 000 23 402300	8,352 83	000	- 6,570 81	2 781 72	0 00	2,781 72

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 Dec 02 13 Dec 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 4 00 OTHER CHARGES 15	- 200 000 23 439300	4,883 71	000	- 3,282 18	1,421 53	0 00	1 421 53
18 Dec 02 18 Dec 02 Settled	QUAL SYS INC COM CUSIP 747582104 ARCHIPELAGO BCC CAPITAL / 4 00 OTHER CHARGES 15	- 200 000 23 318000	4 859 85	000	- 3,234 88	1,424 86	0 00	1,424 86
1 Apr 02 4 Apr 02 Settled	QUANEX CORP COM CUSIP 747820102 STANDARD AND POORS SECURITIES / 12 00 OTHER CHARGES 22	- 200 000 35 839600	7,115 70	000	- 4,612 00	2,503 70	0 00	2 503 70
2 Apr 02 5 Apr 02 Settled	QUANEX CORP COM CUSIP 747820102 STANDARD AND POORS SECURITIES / 12 00 OTHER CHARGES 22	- 200 000 35 770100	7,141 80	000	- 4,608 42	2,533 38	0 00	2 533 38
3 Apr 02 8 Apr 02 Settled	QUANEX CORP COM CUSIP 747820102 STANDARD AND POORS SECURITIES / 8 00 OTHER CHARGES 11	- 100 000 35 753100	3,589 20	000	- 2,258 14	1,313 08	0 00	1,313 08
8 Apr 02 11 Apr 02 Settled	QUANEX CORP COM CUSIP 747820102 ERNST AND COMPANY / 42 00 OTHER CHARGES 75	- 700 000 35 309100	24,873 82	000	- 15 841 78	8,031 83	0 00	8 031 83
8 Apr 02 12 Apr 02 Settled	QUANEX CORP COM CUSIP 747820102 ERNST AND COMPANY / 18 00 OTHER CHARGES 33	- 300 000 35 850000	10,738 87	000	- 8,874 31	4,082 38	0 00	4 082 38
21 Feb 02 28 Feb 02 Settled	SBS TECHNOLOGIES INC COM CUSIP 78387P103 JEFFERIES & COMPANY / 110 00 OTHER CHARGES 50	- 2,200 000 15 050000	32 899 50	000	- 40,802 00	- 7,802 50	0 00	- 7 802 50
22 Feb 02 27 Feb 02 Settled	SBS TECHNOLOGIES INC COM CUSIP 78387P103 CANTOR FITZGERALD & CO / 35 00 OTHER CHARGES 18	- 700 000 15 000000	10,484 84	000	- 11,780 87	- 1,296 03	0 00	- 1,296 03

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Account number 2806334
Account Name WESTLAKE HLTH FOUN - DALTON

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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 Mar 02 12 Mar 02 Settled	SBS TECHNOLOGIES INC COM CUSIP 78387P103 CIBC WORLD MARKETS CORP NEW YORK / 20 00 OTHER CHARGES 09	400 000 14 500000	5 778 81	000	- 6,720 50	- 840 58	0 00	- 840 58
8 Mar 02 13 Mar 02 Settled	SBS TECHNOLOGIES INC COM CUSIP 78387P103 CIBC WORLD MARKETS CORP NEW YORK / 10 00 OTHER CHARGES 05	- 200 000 14 750000	2,838 85	000	- 3,380 25	- 420 30	0 00	- 420 30
26 Mar 02 1 Apr 02 Settled	SBS TECHNOLOGIES INC COM CUSIP 78387P103 CIBC WORLD MARKETS CORP NEW YORK / 15 00 OTHER CHARGES 06	- 300 000 12 052300	3 600 83	000	- 5 040 38	- 1,438 75	0 00	- 1 438 75
27 Mar 02 2 Apr 02 Settled	SBS TECHNOLOGIES INC COM CUSIP 78387P103 CIBC WORLD MARKETS CORP NEW YORK / 5 00 OTHER CHARGES 02	- 100 000 12 250000	1,219 88	000	- 1,680 13	- 480 15	0 00	- 480 15
28 Mar 02 3 Apr 02 Settled	SBS TECHNOLOGIES INC COM CUSIP 78387P103 JEFFERIES & COMPANY / 5 00 OTHER CHARGES 02	- 100 000 12 850000	1,278 88	000	- 1 680 12	- 400 14	0 00	- 400 14
3 Apr 02 8 Apr 02 Settled	SBS TECHNOLOGIES INC COM CUSIP 78387P103 CIBC WORLD MARKETS CORP NEW YORK / 15 00 OTHER CHARGES 12	- 300 000 12 500000	3,734 88	000	- 5,031 00	- 1 288 12	0 00	- 1,288 12
5 Apr 02 10 Apr 02 Settled	SBS TECHNOLOGIES INC COM CUSIP 78387P103 JEFFERIES & COMPANY / 5 00 OTHER CHARGES 04	- 100 000 12 850000	1,258 88	000	1 877 00	- 417 04	0 00	- 417 04
8 Apr 02 11 Apr 02 Settled	SBS TECHNOLOGIES INC COM CUSIP 78387P103 CIBC WORLD MARKETS CORP NEW YORK / 10 00 OTHER CHARGES 08	- 200 000 12 450000	2,478 82	000	- 3 048 83	- 570 01	0 00	570 01

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JAN 02 - 31 DEC 02

Account number 2608334
Account Name WESTLAKE HLTH FOUN - DALTON

Investment Transaction Detail

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

Sales

Equities

26 Nov 02 2 Dec 02 Settled	SCANSOURCE INC COM CUSIP 806037107 BLAIR WILLIAM & CO / 5 00 OTHER CHARGES 23	- 100 000 75 508700	7 545 44	000	- 4,887 00	2,578 44	0 00	2,578 44
27 Nov 02 3 Dec 02 Settled	SCANSOURCE INC COM CUSIP 806037107 BLAIR, WILLIAM & CO / 15 00 OTHER CHARGES 67	- 300 000 74 154500	22,230 88	000	- 14,800 00	7,430 88	0 00	7,430 88
3 Dec 02 6 Dec 02 Settled	SCANSOURCE INC COM CUSIP 806037107 ARCHIPELAGO BCC CAPITAL / 2 00 OTHER CHARGES 22	- 100 000 71 588000	7,158 58	000	- 3,843 75	3,212 83	0 00	3,212 83
28 Aug 02 29 Aug 02 Settled	SIMMONS 1ST NATL CORP CL A \$5 PAR CUSIP 828730200 MORGAN KEEGAN AND COMPANY / 5 00 OTHER CHARGES 12	- 100 000 37 575900	3,752 47	000	- 3,428 50	322 97	0 00	322 97
27 Aug 02 30 Aug 02 Settled	SIMMONS 1ST NATL CORP CL A \$5 PAR CUSIP 828730200 MORGAN KEEGAN AND COMPANY / 5 00 OTHER CHARGES 12	- 100 000 38 250000	3,818 88	000	- 3,428 50	390 38	0 00	390 38
18 Sep 02 18 Sep 02 Settled	SIMMONS 1ST NATL CORP CL A \$5 PAR CUSIP 828730200 ARCHIPELAGO BCC CAPITAL / 2 00 OTHER CHARGES 12	- 100 000 37 838200	3,781 70	000	- 3,178 00	615 70	0 00	615 70
20 Sep 02 25 Sep 02 Settled	SIMMONS 1ST NATL CORP CL A \$5 PAR CUSIP 828730200 ARCHIPELAGO BCC CAPITAL / 2 00 OTHER CHARGES 12	- 100 000 37 350000	3,732 88	000	- 3,178 00	558 88	0 00	558 88
22 Oct 02 25 Oct 02 Settled	SIMMONS 1ST NATL CORP CL A \$5 PAR CUSIP 828730200 ARCHIPELAGO BCC CAPITAL / 2 00 OTHER CHARGES 12	- 100 000 37 028300	3,700 51	000	- 3,178 00	524 51	0 00	524 51
25 Oct 02 30 Oct 02 Settled	SIMMONS 1ST NATL CORP CL A \$5 PAR CUSIP 828730200 STEPHENS INC / 20 00 OTHER CHARGES 45	- 400 000 37 053200	14,800 83	000	- 8,978 18	4,824 65	0 00	4 824 65

Portfolio Statement

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Account number 2806334
Account Name WESTLAKE HLTH FOUR - DALTON

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 Oct 02 31 Oct 02 Settled	SIMMONS 1ST NATL CORP CL A \$5 PAR CUSIP 828730200 STEPHENS INC / 5 00 OTHER CHARGES 12	- 100 000 37 750000	3 769 88	000	- 2 258 34	1 513 54	0 00	1 513 54
1 Nov 02 8 Nov 02 Settled	SIMMONS 1ST NATL CORP CL A \$5 PAR CUSIP 828730200 ARCHIPELAGO BCC CAPITAL / 2 00 OTHER CHARGES 12	- 100 000 38 182100	3,816 09	000	- 2 258 34	1 559 75	0 00	1 559 75
22 Nov 02 27 Nov 02 Settled	SIMMONS 1ST NATL CORP CL A \$5 PAR CUSIP 828730200 ARCHIPELAGO BCC CAPITAL / 2 00 OTHER CHARGES 12	- 100 000 37 124400	3,710 32	000	- 2 258 34	1 453 98	0 00	1 453 98
2 Oct 02 7 Oct 02 Settled	SIPEX CORP COM CUSIP 829909100 INSTINET / 51 00 OTHER CHARGES 08	- 1,700 000 1 140900	1,888 47	000	- 22,028 13	- 20 137 66	0 00	- 20,137 66
3 Oct 02 8 Oct 02 Settled	SIPEX CORP COM CUSIP 829909100 INSTINET / 45 00 OTHER CHARGES 05	- 1,500 000 1 025000	1 492 45	000	- 17 854 42	- 18 381 87	0 00	- 18 381 87
4 Oct 02 8 Oct 02 Settled	SIPEX CORP COM CUSIP 829909100 ARCHIPELAGO BCC CAPITAL / 40 00 OTHER CHARGES 07	- 2,000 000 0 896900	1 953 73	000	- 22,238 20	- 20,282 47	0 00	- 20,282 47
7 Oct 02 10 Oct 02 Settled	SIPEX CORP COM CUSIP 829909100 INSTINET / 12 00 OTHER CHARGES 02	- 400 000 1 000000	387 88	000	- 4,353 02	- 3,865 04	0 00	3 865 04
7 Oct 02 10 Oct 02 Settled	SIPEX CORP COM CUSIP 829909100 ARCHIPELAGO BCC CAPITAL / 18 00 OTHER CHARGES 03	- 800 000 1 000100	784 05	000	- 8,608 37	- 7,825 32	0 00	- 7 825 32
8 Oct 02 11 Oct 02 Settled	SIPEX CORP COM CUSIP 829909100 ARCHIPELAGO BCC CAPITAL / 14 00 OTHER CHARGES 03	- 700 000 0 891700	680 18	000	- 7,377 88	- 6 697 72	0 00	- 6,697 72

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 Oct 02 15 Oct 02 Settled	SIPEX CORP COM CUSIP 828909100 ARCHIPELAGO BCC CAPITAL / 14 00 OTHER CHARGES 03	- 700 000 0 896800	683 73	000	- 7,304 08	- 6,620 35	0 00	- 8,620 35
10 Oct 02 16 Oct 02 Settled	SIPEX CORP COM CUSIP 828909100 ARCHIPELAGO BCC CAPITAL / 12 00 OTHER CHARGES 02	- 800 000 0 881900	577 12	000	- 6,228 58	- 5,651 48	0 00	- 5,651 48
11 Oct 02 17 Oct 02 Settled	SIPEX CORP COM CUSIP 828909100 ARCHIPELAGO BCC CAPITAL / 14 00 OTHER CHARGES 03	- 700 000 0 868500	684 62	000	- 7,138 68	- 6,475 07	0 00	- 8,475 07
14 Oct 02 17 Oct 02 Settled	SIPEX CORP COM CUSIP 828909100 ARCHIPELAGO BCC CAPITAL / 4 00 OTHER CHARGES 01	- 200 000 0 998700	185 83	000	- 1,988 81	- 1,800 88	0 00	- 1,800 88
15 Oct 02 18 Oct 02 Settled	SIPEX CORP COM CUSIP 828909100 ARCHIPELAGO BCC CAPITAL / 38 00 OTHER CHARGES 06	- 1,800 000 1 043700	1,842 60	000	- 15 078 85	- 13 238 25	0 00	- 13 238 25
16 Oct 02 21 Oct 02 Settled	SIPEX CORP COM CUSIP 828909100 ARCHIPELAGO BCC CAPITAL / 12 00 OTHER CHARGES 02	- 600 000 1 012800	585 72	000	- 1,812 73	- 1,317 01	0 00	- 1,317 01
17 Oct 02 22 Oct 02 Settled	SIPEX CORP COM CUSIP 828909100 ARCHIPELAGO BCC CAPITAL / 58 00 OTHER CHARGES 10	- 2,900 000 1 084800	3,087 82	000	- 8,828 05	- 5,741 23	0 00	- 5,741 23
18 Oct 02 23 Oct 02 Settled	SIPEX CORP COM CUSIP 828909100 ARCHIPELAGO BCC CAPITAL / 22 00 OTHER CHARGES 04	- 1,100 000 1 138700	1,230 53	000	- 3,322 00	- 2,081 47	0 00	- 2 081 47
21 Oct 02 24 Oct 02 Settled	SIPEX CORP COM CUSIP 828909100 ARCHIPELAGO BCC CAPITAL / 16 00 OTHER CHARGES 03	- 800 000 1 158100	811 25	000	- 2,415 78	- 1,504 51	0 00	- 1 504 51

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Account number 2608334
Account Name WESTLAKE HLTH FOUN - DALTON

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	SIPEX CORP COM	- 1 400 000	1 707 38	000	- 4,204 78	- 2,497 40	0 00	2 497 40
25 Oct 02	CUSIP 829909100							
Settled	ARCHIPELAGO BCC CAPITAL / 28 00 OTHER CHARGES 06	1 239600						
23 Oct 02	SIPEX CORP COM	- 400 000	503 02	000	- 1,169 20	668 18	0 00	- 866 18
28 Oct 02	CUSIP 829909100							
Settled	ARCHIPELAGO BCC CAPITAL / 8 00 OTHER CHARGES 02	1 277800						
24 Oct 02	SIPEX CORP COM	- 1 400 000	1,789 70	000	- 4 028 58	- 2 238 86	0 00	- 2,238 86
29 Oct 02	CUSIP 829909100							
Settled	ARCHIPELAGO BCC CAPITAL / 28 00 OTHER CHARGES 06	1 298400						
25 Oct 02	SIPEX CORP COM	- 800 000	1 110 78	000	- 2,237 62	- 1,127 06	0 00	- 1,127 06
30 Oct 02	CUSIP 829909100							
Settled	ARCHIPELAGO BCC CAPITAL / 18 00 OTHER CHARGES 04	1 408500						
28 Oct 02	SIPEX CORP COM	- 200 000	270 23	000	- 556 88	- 286 65	0 00	- 286 65
31 Oct 02	CUSIP 829909100							
Settled	ARCHIPELAGO BCC CAPITAL / 4 00 OTHER CHARGES 01	1 371200						
28 Jun 02	SKYLINE CORP COM	- 300 000	9,861 70	000	- 10,521 00	- 839 30	0 00	- 839 30
3 Jul 02	CUSIP 830830105							
Settled	ERNST AND COMPANY / 18 00 OTHER CHARGES 30	33 000000						
8 Jul 02	SKYLINE CORP COM	- 400 000	13,175 60	000	- 11 330 00	1 845 80	0 00	1 845 80
12 Jul 02	CUSIP 830830105							
Settled	ERNST AND COMPANY / 24 00 OTHER CHARGES 40	33 000000						
11 Jul 02	SKYLINE CORP COM	- 400 000	13,175 60	000	- 8 860 74	3 314 86	0 00	3 314 86
16 Jul 02	CUSIP 830830105							
Settled	ERNST AND COMPANY / 24 00 OTHER CHARGES 40	33 000000						
29 Jul 02	SKYLINE CORP COM	- 200 000	6 440 70	000	- 4,523 88	1 816 84	0 00	1 816 84
1 Aug 02	CUSIP 830830105							
Settled	ERNST AND COMPANY / 12 00 OTHER CHARGES 20	32 284500						

Portfolio Statement

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Account number 2806334
Account Name WESTLAKE HLTH FOUN - DALTON

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	SKYLINE CORP COM CUSIP 830830105 ERNST AND COMPANY / 8 00 OTHER CHARGES 10	- 100 000 32 288000	3,220 70	000	2,149 04	1,071 68	0 00	1,071 68
31 Jul 02 5 Aug 02 Settled	SKYLINE CORP COM CUSIP 830830105 ERNST AND COMPANY / 8 00 OTHER CHARGES 10	- 100 000 32 903200	3,284 22	000	- 2,149 04	1,135 18	0 00	1,135 18
8 Aug 02 13 Aug 02 Settled	SKYLINE CORP COM CUSIP 830830105 FIDELITY CAPITAL MARKETS / 25 00 OTHER CHARGES 48	- 500 000 31 850000	15,889 52	000	- 10,684 88	5,204 84	0 00	5,204 84
22 Aug 02 27 Aug 02 Settled	SKYLINE CORP COM CUSIP 830830105 ERNST AND COMPANY / 12 00 OTHER CHARGES 19	- 200 000 31 028300	6,193 07	000	- 4,260 18	1,932 81	0 00	1,932 81
25 Sep 02 30 Sep 02 Settled	SKYLINE CORP COM CUSIP 830830105 LYNCH JONES & RYAN / 80 00 OTHER CHARGES 82	- 1,000 000 29 952800	28 881 78	000	- 20,873 37	8 218 41	0 00	8,218 41
27 Sep 02 2 Oct 02 Settled	SKYLINE CORP COM CUSIP 830830105 LYNCH JONES & RYAN / 42 00 OTHER CHARGES 57	- 700 000 27 000000	18,857 43	000	- 14,078 58	4,778 87	0 00	4,778 87
4 Mar 02 7 Mar 02 Settled	TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CUSIP 874054109 GERARD KLAIDER MATTISON & COMPANY / 25 00 OTHER CHARGES 18	- 500 000 20 852700	10,301 19	000	- 5,227 43	5 073 78	0 00	5 073 78
4 Mar 02 7 Mar 02 Settled	TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CUSIP 874054109 MORGAN KEEGAN AND COMPANY / 70 00 OTHER CHARGES 45	- 1,400 000 21 187800	29,582 81	000	- 14,035 20	15,557 41	0 00	15,557 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

8 Mar 02 11 Mar 02 Settled	TAKE-TWO INTERACTIVE SOFTWARE INC CDT COM CUSIP 874054109 GERARD KLAIDER MATTISON & COMPANY / 30 00 OTHER CHARGES 18	- 600 000 19 888800	11,803 10	000	- 5 854 28	8,048 82	0 00	8 048 82
7 Mar 02 12 Mar 02 Settled	TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM CUSIP 874054109 GERARD KLAIDER MATTISON & COMPANY / 20 00 OTHER CHARGES 13	- 400 000 20 187500	8,054 87	000	- 3,835 72	4 219 15	0 00	4,219 15
8 Mar 02 13 Mar 02 Settled	TAKE-TWO INTERACTIVE SOFTWARE INC CDT COM CUSIP 874054109 WEDBUSH MORGAN SECURITIES INC / 40 00 OTHER CHARGES 26	- 800 000 20 852800	18 721 88	000	- 7,014 38	8,707 60	0 00	8,707 60
11 Mar 02 14 Mar 02 Settled	TAKE TWO INTERACTIVE SOFTWARE INC CDT COM CUSIP 874054109 WEDBUSH MORGAN SECURITIES, INC / 25 00 OTHER CHARGES 17	- 500 000 21 488400	10 724 03	000	- 3,888 84	7 035 39	0 00	7,035 39
1 Oct 02 4 Oct 02 Settled	THERMA-WAVE INC COM STK CUSIP 88343A108 ARCHIPELAGO BCC CAPITAL / 14 00 OTHER CHARGES 02	- 700 000 0 686500	452 53	000	- 10 187 86	- 8,735 43	0 00	- 8,735 43
2 Oct 02 7 Oct 02 Settled	THERMA WAVE INC COM STK CUSIP 88343A108 ARCHIPELAGO BCC CAPITAL / 10 00 OTHER CHARGES 01	- 500 000 0 833400	308 69	000	- 6,058 68	- 5,749 87	0 00	- 5 749 87
3 Oct 02 8 Oct 02 Settled	THERMA-WAVE INC COM STK CUSIP 88343A108 ARCHIPELAGO BCC CAPITAL / 8 00 OTHER CHARGES 01	400 000 0 531800	204 75	000	- 4,822 82	- 4,618 17	0 00	- 4,618 17
4 Oct 02 9 Oct 02 Settled	THERMA-WAVE INC COM STK CUSIP 88343A108 ARCHIPELAGO BCC CAPITAL / 4 00 OTHER CHARGES 01	- 200 000 0 500000	85 89	000	- 2 402 82	- 2,308 83	0 00	- 2 308 83

Investment Transaction Detail

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

Realized gain/loss

Sales

Equities

7 Oct 02	Settled	THERMA-WAVE INC COM STK	CUSIP 88343A108	ARCHIPELAGO BCC CAPITAL / 28 00	OTHER CHARGES	0 408800	505 42	- 15,368 28	- 14,862 88	0 00	- 14,862 88
10 Oct 02	Settled	THERMA-WAVE INC COM STK	CUSIP 88343A108	ARCHIPELAGO BCC CAPITAL / 30 00	OTHER CHARGES	0 339800	479 88	- 18,892 98	- 18,413 30	0 00	- 18,413 30
8 Oct 02	Settled	THERMA-WAVE INC COM STK	CUSIP 88343A108	ARCHIPELAGO BCC CAPITAL / 30 00	OTHER CHARGES	0 339800	479 88	- 18,892 98	- 18,413 30	0 00	- 18,413 30
11 Oct 02	Settled	THERMA-WAVE INC COM STK	CUSIP 88343A108	ARCHIPELAGO BCC CAPITAL / 50 00	OTHER CHARGES	0 360500	851 22	- 27,380 81	- 26,539 59	0 00	- 26,539 59
9 Oct 02	Settled	THERMA-WAVE INC COM STK	CUSIP 88343A108	ARCHIPELAGO BCC CAPITAL / 50 00	OTHER CHARGES	0 347200	817 87	- 18,588 63	- 17,770 68	0 00	- 17,770 68
10 Oct 02	Settled	THERMA-WAVE INC COM STK	CUSIP 88343A108	ARCHIPELAGO BCC CAPITAL / 42 00	OTHER CHARGES	0 371800	738 75	- 5,481 20	- 4,752 45	0 00	- 4,752 45
11 Oct 02	Settled	THERMA-WAVE INC COM STK	CUSIP 88343A108	ARCHIPELAGO BCC CAPITAL / 20 00	OTHER CHARGES	0 412800	382 88	- 2,582 00	- 2,189 12	0 00	- 2,189 12
14 Oct 02	Settled	THERMA-WAVE INC COM STK	CUSIP 88343A108	ARCHIPELAGO BCC CAPITAL / 30 00	OTHER CHARGES	0 421200	601 78	- 3,810 00	- 3,208 22	0 00	- 3,208 22
15 Oct 02	Settled	THERMA-WAVE INC COM STK	CUSIP 88343A108	ARCHIPELAGO BCC CAPITAL / 30 00	OTHER CHARGES	0 421200	601 78	- 3,810 00	- 3,208 22	0 00	- 3,208 22
15 Oct 02	Settled	THERMA-WAVE INC COM STK	CUSIP 88343A108	INSTINET / 22 00	OTHER CHARGES	0 500800	528 97	- 2,784 00	- 2,285 03	0 00	- 2,285 03
18 Oct 02	Settled	THERMA-WAVE INC COM STK	CUSIP 88343A108	ARCHIPELAGO BCC CAPITAL / 8 00	OTHER CHARGES	0 478800	183 91	- 1,018 00	- 832 08	0 00	- 832 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								
18 Oct 02 21 Oct 02 Settled	THERMA-WAVE INC COM STK CUSIP 88343A108 INSTINET / 8 00 OTHER CHARGES 01	- 400 000 0 500000	181 99	000	- 1,016 00	- 824 01	0 00	- 824 01
17 Oct 02 22 Oct 02 Settled	THERMA-WAVE INC COM STK CUSIP 88343A108 ARCHIPELAGO BCC CAPITAL / 28 00 OTHER CHARGES 03	- 1,300 000 0 605900	781 84	000	- 3 302 00	- 2 540 38	0 00	- 2 540 38
18 Oct 02 23 Oct 02 Settled	THERMA WAVE INC COM STK CUSIP 88343A108 ARCHIPELAGO BCC CAPITAL / 8 00 OTHER CHARGES 01	- 300 000 0 500000	143 98	000	- 782 00	- 618 01	0 00	- 618 01
8 Mar 02 13 Mar 02 Settled	WABASH NATL CORP COM CUSIP 829568107 SCOTT & STRINGFELLOW INVESTMENT / 24 00 OTHER CHARGES 07	- 400 000 10 820000	4,303 93	000	- 8 024 00	- 1 720 07	0 00	- 1 720 07
11 Mar 02 14 Mar 02 Settled	WABASH NATL CORP COM CUSIP 829568107 SCOTT & STRINGFELLOW INVESTMENT / 38 00 OTHER CHARGES 10	- 800 000 10 800000	8,443 80	000	- 8 036 00	- 2 592 10	0 00	- 2,592 10
12 Mar 02 15 Mar 02 Settled	WABASH NATL CORP COM CUSIP 829568107 DEUTSCHE BANK SECURITIES INC / 24 00 OTHER CHARGES 07	- 400 000 10 858700	4,319 41	000	- 8 024 00	- 1,704 59	0 00	- 1,704 59
13 Mar 02 18 Mar 02 Settled	WABASH NATL CORP COM CUSIP 829568107 DEUTSCHE BANK SECURITIES INC / 42 00 OTHER CHARGES 12	- 700 000 10 852100	7,554 35	000	- 10 542 00	- 2 887 65	0 00	- 2 887 65
21 Mar 02 28 Mar 02 Settled	WABASH NATL CORP COM CUSIP 829568107 DEUTSCHE BANK SECURITIES INC / 12 00 OTHER CHARGES 04	- 200 000 10 308800	2,049 74	000	- 3,012 00	- 882 28	0 00	- 882 28
22 Mar 02 27 Mar 02 Settled	WABASH NATL CORP COM CUSIP 829568107 DEUTSCHE BANK SECURITIES INC / 8 00 OTHER CHARGES 02	- 100 000 10 287500	1,020 73	000	- 1,508 00	- 485 27	0 00	- 485 27

Investment Transaction Detail

Trade date Settle date Trade 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	WABASH NATL CORP COM CUSIP 028568107 DEUTSCHE BANK SECURITIES INC / 24 00 OTHER CHARGES 07	- 400 000 10 250000	4,075 93	000	- 6,024 00	- 1 848 07	0 00	- 1 848 07
2 Apr 02 5 Apr 02 Settled	WABASH NATL CORP COM CUSIP 028568107 DEUTSCHE BANK SECURITIES INC / 8 00 OTHER CHARGES 03	- 100 000 8 787800	873 75	000	- 1,508 00	- 532 25	0 00	- 532 25
3 Apr 02 8 Apr 02 Settled	WABASH NATL CORP COM CUSIP 028568107 DEUTSCHE BANK SECURITIES INC / 18 00 OTHER CHARGES 08	- 300 000 8 818800	2,888 88	000	- 4,518 00	- 1,651 11	0 00	- 1 651 11
4 Apr 02 8 Apr 02 Settled	WABASH NATL CORP COM CUSIP 028568107 DEUTSCHE BANK SECURITIES INC / 18 00 OTHER CHARGES 09	- 300 000 8 818300	2,887 40	000	- 4,468 00	- 1,600 60	0 00	- 1,600 60
8 Apr 02 11 Apr 02 Settled	WABASH NATL CORP COM CUSIP 028568107 DEUTSCHE BANK SECURITIES INC / 8 00 OTHER CHARGES 03	- 100 000 8 654700	858 44	000	- 1,481 00	- 521 58	0 00	- 521 58
8 Apr 02 12 Apr 02 Settled	WABASH NATL CORP COM CUSIP 028568107 FACTSET DATA SYSTEMS / 12 00 OTHER CHARGES 06	- 200 000 8 748900	1,837 32	000	- 2,862 00	- 1,024 68	0 00	- 1,024 68
10 Apr 02 15 Apr 02 Settled	WABASH NATL CORP COM CUSIP 028568107 FACTSET DATA SYSTEMS / 24 00 OTHER CHARGES 12	- 400 000 8 927800	3 847 04	000	- 5 085 47	- 1 138 43	0 00	- 1,138 43
17 May 02 22 May 02 Settled	WABASH NATL CORP COM CUSIP 028568107 SCOTT & STRINGFELLOW INVESTMENT / 8 00 OTHER CHARGES 04	- 100 000 10 500000	1,043 88	000	- 1,205 88	- 182 02	0 00	- 182 02
21 May 02 24 May 02 Settled	WABASH NATL CORP COM CUSIP 028568107 BRIDGE TRADING COMPANY / 108 00 OTHER CHARGES 58	- 1,800 000 10 255200	18,350 80	000	- 21,588 70	- 3,245 80	0 00	- 3,245 80

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2806334
Account Name WESTLAKE HLTH FOUN - DALTON

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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 Sep 02 1 Oct 02 Settled	YOUNG INNOVATIONS INC COM CUSIP 987520103 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 5 00 OTHER CHARGES 09	100 000 27 160000	2,710 81	000	- 2 428 00	282 81	0 00	282 81
2 Oct 02 7 Oct 02 Settled	YOUNG INNOVATIONS INC COM CUSIP 987520103 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 10 00 OTHER CHARGES 17	- 200 000 27 000000	5 388 83	000	- 3 814 00	1 575 83	0 00	1 575 83
18 Oct 02 23 Oct 02 Settled	YOUNG INNOVATIONS INC COM CUSIP 987520103 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 15 00 OTHER CHARGES 25	- 300 000 27 016800	8,089 79	000	- 4,149 87	3,840 12	0 00	3,840 12
21 Oct 02 24 Oct 02 Settled	YOUNG INNOVATIONS INC COM CUSIP 987520103 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 10 00 OTHER CHARGES 17	- 200 000 27 008800	5,381 21	000	- 2,755 33	2,635 88	0 00	2 635 88
2 Jan 02 7 Jan 02 Settled	1ST CONSULTING GROUP INC COM CUSIP 31988R103 WELLS FARGO VAN KASPER, LLC OTHER CHARGES 20	- 800 000 14 400000	12,959 80	000	- 4 841 00	8,318 80	0 00	8 318 80
3 Jan 02 8 Jan 02 Settled	1ST CONSULTING GROUP INC COM CUSIP 31988R103 WELLS FARGO VAN KASPER, LLC OTHER CHARGES 05	- 200 000 14 418700	2 883 28	000	- 1,008 00	1,875 28	0 00	1,875 28
4 Jan 02 9 Jan 02 Settled	1ST CONSULTING GROUP INC COM CUSIP 31988R103 WELLS FARGO VAN KASPER, LLC OTHER CHARGES 03	- 100 000 14 200000	1 419 87	000	- 504 00	815 87	0 00	815 87
7 Jan 02 10 Jan 02 Settled	1ST CONSULTING GROUP INC COM CUSIP 31988R103 WELLS FARGO VAN KASPER, LLC OTHER CHARGES 05	- 200 000 14 258300	2,851 21	000	- 843 78	2,007 45	0 00	2,007 45
8 Jan 02 11 Jan 02 Settled	1ST CONSULTING GROUP INC COM CUSIP 31988R103 WELLS FARGO VAN KASPER, LLC OTHER CHARGES 17	- 800 000 13 555700	10,844 39	000	- 3 242 87	7,601 42	0 00	7 601 42

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 29 Jan 03

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

8 Jan 02 11 Jan 02 Settled	1ST CONSULTING GROUP INC COM CUSIP 31888R103 KNIGHT SECURITIES LP OTHER CHARGES 08	- 400 000 13 100000	5,239 92	000	- 1,885 94	3,553 98	0 00	3,553 98
8 Jan 02 11 Jan 02 Settled	1ST CONSULTING GROUP INC COM CUSIP 31888R103 BLAIR, WILLIAM & CO OTHER CHARGES 02	- 100 000 13 170000	1,318 88	000	- 421 88	895 10	0 00	895 10
17 Oct 02 22 Oct 02 Settled	4 KIDS ENTMT INC COM CUSIP 350885101 D A. DAVIDSON & CO INC / 18 00 OTHER CHARGES 25	- 300 000 27 457100	8,218 88	000	- 8,058 43	2,182 45	0 00	2 182 45
18 Oct 02 23 Oct 02 Settled	4 KIDS ENTMT INC COM CUSIP 350885101 D A. DAVIDSON & CO INC / 30 00 OTHER CHARGES 42	- 500 000 27 388300	13,888 73	000	- 10,088 81	3 578 82	0 00	3,578 82
18 Oct 02 23 Oct 02 Settled	4 KIDS ENTMT INC COM CUSIP 350885101 FACTSET DATA SYSTEMS / 38 00 OTHER CHARGES 50	- 600 000 27 305500	18,348 80	000	- 12,093 32	4 253 48	0 00	4,253 48
23 Oct 02 28 Oct 02 Settled	4 KIDS ENTMT INC COM CUSIP 350885101 ARNHOLD & S BLEICHROEDER INC / 18 00 OTHER CHARGES 27	- 300 000 28 200000	8,741 73	000	- 8 045 38	2,696 37	0 00	2,696 37

Total United States - USD 2,262,399 69 000 - 1,808,881 08 353,518 63 0 00 353,518 63

Total common stock 2,318,911 82 000 - 2,004,381 57 315,550 35 0 00 315,550 35

Rights/warrants

United States - USD

28 Jun 02 1 Jul 02 Settled	MAGNUM HUNTER RES INC WT EXP CUSIP 55972F138 UBS WARBURG LLC / 45 00 OTHER CHARGES 04	- 1,500 000 0 852400	1 233 58	000	- 1 444 42	- 210 88	0 00	- 210 88
27 Jun 02 2 Jul 02 Settled	MAGNUM HUNTER RES INC WT EXP CUSIP 55972F138 UBS WARBURG LLC / 15 00 OTHER CHARGES 02	- 500 000 0 855700	412 83	000	- 448 88	- 38 03	0 00	- 38 03

Investment Transaction Detail

Trade date Settle date Trade 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	MAGNUM HUNTER RES INC WT EXP	- 440 000	382 50	000	- 378 57	- 14 07	0 00	- 14 07	
3 Jul 02	CUSIP 55872F138								
Settled	UBS WARBURG LLC / 13 20 OTHER CHARGES 02	0 853900							
Total United States - USD			2,008 89	000	- 2,269 85	- 260 96	0 00	- 260 88	
Total rights/warrants			2,008 89	000	- 2,269 85	- 260 96	0 00	- 260 96	
Total equities			2,321,920 81	000	- 2,006,631 42	316,289 38	0 00	316,289 39	
Total sales			- 181,080 25	2,321,920 81	000	- 2,006,631 42	316,289 38	0 00	316,289 39
Total transactions			- 848,147 41	000	1,185,829 42	317,482 01	0 00	317,482 01	

WESTLAKE HEALTH FOUNDATION

Grant Policy

The Board of Trustees of Westlake Health Foundation has the obligation to award grants in a responsible and orderly manner. To that end, the Board of Trustees developed this policy to regulate the conferring of grants.

Annual Gifts

The amount of annual giving shall be as regulated by law. That is, the Board shall award 20% of its distributable amount for the first year (2000), 40% of its distributable amount for the second year (2001); 60% of the distributable amount for the third year of the start-up period (2002), and 80% of the distributable amount for the fourth year of the start-up period (2003). Additional amounts of annual giving can be made with the approval of the Board.

Grants Committee

The Grants Committee shall be appointed by the Chairman of the Board of Trustees and shall be responsible for reviewing all completed grant applications and making recommendations to the Board of Trustees. It shall meet each May and November in order to make such recommendations at the Board's June and December meetings. The Board of Trustees will make grants by unanimous vote.

Accountability

At the last meeting of the Board of Trustees each year, an accounting of all gifts shall be made.

Grant Criteria

The grants awarded must be used for the purpose of promoting community health primarily in west suburban Cook County, Illinois specifically to organizations located in Proviso Township. They may be awarded for either new projects or those that complement existing health care providers. Grants will be made only to organizations that have 501 (c) status by the Internal Revenue Service. Documentation of such status must be made by the Grantee before the grant award monies are disbursed by the Foundation.

Use of Funds Granted

Funds will be available for sponsorship of specific grants in the areas of a) Health Research efforts; b) Health Educational efforts; c) Illness Prevention; d) Health Promotion; e) Improved access to care, and f) Direct health care; Funds shall be available for capital expenditures such as buildings as well as projects encompassing areas listed above. There shall be no restrictions with respect to race, sex, creed or financial need.

Grantee Reporting Responsibilities

Award recipients must submit a performance report to Westlake Health Foundation within 60 days of the project completion date. Multi-year grants require at least an annual performance report. Further support consideration is contingent on timely submission of these required reports.

Future Support

A Westlake Health Foundation grant does not guarantee further support or a pledge for future support.

Ineligibility

Westlake Health Foundation will not fund applications for the following:

1. Incomplete applications
2. Political organizations, campaigns or lobbying activities and/or organizations designed primarily for lobbying and advocacy
3. Religious organizations for direct religious activities
4. Endowment campaigns
5. Fraternal organizations, societies or orders
6. Benefit fundraisers, raffles, tickets, testimonial or recognition events
7. Telephone solicitations
8. Projects that benefit individuals

**WESTLAKE HEALTH FOUNDATION
TRUSTEE ROSTER**

Earl C. Bird,
Metropolitan Chicago Healthcare Council
222 S. Riverside Plaza #1700
Chicago, IL 60606

Arthur T. Dalton, Chairman
1129 Birch Lane
Western Springs, IL 60558

John A. Fogle, Treasurer
397 Holly Avenue
Elmhurst, IL 60126

John P. Goedert, Secretary
Goedert Huntington & DeBoer
1011 Lake Street, #303
Oak Park, IL 60302

Frank J. McGarr
Foley & Lardner
1 IBM Plaza

Richard M. Montalbano, Sr.
President, Montalbano Majestic
3000 St. Charles Road
Bellwood 60104-1544

Leonard J. Muller, President
One Lincoln Centre, Suite 1660
18 W 140 Butterfield Road
Oakbrook Terrace, IL 60181

Raul Villasuso, M.D.
675 W. North Avenue
Melrose Park, IL 60160

Application for Extension of Time To File an Exempt Organization Return

► File a separate application for each return

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

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

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

Note: Form 990-T corporations requesting an automatic 6-month extension - check this box and complete Part I only. All other corporations (including Form 990-C filers) must use Form 7004 to request an extension of time to file income tax returns. Partnerships, REMICs and trusts must use Form 8736 to request an extension of time to file Form 1065, 1066, or 1041

Type or print	Name of Exempt Organization WESTLAKE HEALTH FOUNDATION	Employer identification number 36-3104071
File by the due date for filing your return. See instructions.	Number, street, and room or suite no. If a P O box, see instructions ONE LINCOLN CENTER/18 W. 140 BUTTERFIELD RD, NO. 1	
	City, town or post office, state, and ZIP code. For a foreign address, see instructions OAKBROOK TERRACE, IL 60181	

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 _____, and ending _____

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 \$ 16,680.

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 \$ 49,266.

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 ► *Carl A. [Signature]* Title ► *CPA agent* Date ► *JUN 03*
LHA For Paperwork Reduction Act Notice, see instruction _____ Form 8868 (12-2000)

