6 6 8 6 9 2 0 0 2 2 0 1 0 0 1 0 2

LIFE AND ACCIDENT AND HEALTH COMPANIES —ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2002

OF THE CONDITION AND AFFAIRS OF THE

NATIONWIDE LIFE INSURANCE COMPANY

NAIC Group Code 0140 (Current Period) 0140 (Prior Period) NAIC Company Code 66869 Employer's ID Number 31-4156830

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile United States of America

Incorporated 03/21/1929 Commenced Business 01/10/1931

Statutory Home Office One Nationwide Plaza (Street and Number), Columbus, OH 43215-2220 (City or Town, State and Zip Code)

Main Administrative Office One Nationwide Plaza (Street and Number)

Columbus, OH 43215-2220 (City or Town, State and Zip Code) 800-882-2822 (Area Code) (Telephone Number)

Mail Address One Nationwide Plaza (Street and Number or P.O. Box), Columbus, OH 43215-2220 (City or Town, State and Zip Code)

Primary Location of Books and Records One Nationwide Plaza (Street and Number)

Columbus, OH 43215-2220 (City or Town, State and Zip Code) 800-882-2822-97952 (Area Code) (Telephone Number)

Internet Website Address www.nationwide.com

Statement Contact John A. Reese (Name) 800-882-2822-97952 (Area Code) (Telephone Number) (Extension)

reeseja@nationwide.com (E-mail Address) 614-677-6688 (FAX Number)

Policyowner Relations Contact One Nationwide Plaza (Street and Number)

Columbus, OH 43215-2220 (City or Town, State and Zip Code) 800-882-2822-96408 (Area Code) (Telephone Number) (Extension)

OFFICERS

President	Joseph John Gasper	Secretary	Patricia Ruth Hatler
Controller	David Allen Jacoby	Actuary	Philip Clarence Gath

VICE PRESIDENTS

John Roscoe Cook Jr.	David Andrew Diamond	Philip Clarence Gath
Patricia Ruth Hatler	Richard Dale Headley	Michael Stevens Helfer
David Karl Hollingsworth	David Ralph Jahn	Donna Anita James
Richard Andrew Karas	Michael Craig Keller	Gregory Samuel Lashutka
Edwin Pugh McCausland Jr.	Robert Harold McNaghten	Michael Dean Miller
Brian Waggoner Nocco	Robert Alan Oakley	Mark David Phelan
Kathleen Dunbar Ricord #	Douglas Craig Robinette	John Stephen Skubik
Mark Raymond Thresher	Richard Michael Waggoner	Susan Ackerman Wolken
Robert Jay Woodward Jr.		

DIRECTORS OR TRUSTEES

Joseph Anthony Alutto #	James Gilbert Brocksmith Jr. #	Joseph John Gasper
Henry Scarborough Holloway #	William Gerald Jurgensen	Lydia Micheaux Marshall #
Donald Lee McWhorter #	David Owen Miller #	James Ferry Patterson #
Gerald Dennis Prothro #	Arden Lee Shisler #	Alex Shumate #

State of Ohio
County of Franklin } ss

The officers of this reporting entity, being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures Manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively.

Joseph John Gasper President	Glenn Warren Soden Assistant Secretary	David Allen Jacoby Controller

Subscribed and sworn to before me this
31 day of July, 2002

Patricia J. Smith
Notary Public - State of Ohio May 22, 2003

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	16,383,543,971	0	16,383,543,971	15,466,961,821
2. Stocks:				
2.1 Preferred stocks	5,500,000	0	5,500,000	5,500,000
2.2 Common stocks	176,295,772	0	176,295,772	183,149,970
3. Mortgage loans on real estate:				
3.1 First liens	6,723,403,580	0	6,723,403,580	6,424,908,266
3.2 Other than first liens	1,000,000	0	1,000,000	1,000,000
4. Real estate:				
4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0		
4.2 Properties held for the production of income (less $ 0 encumbrances)	101,329,951	0	101,329,951	109,499,668
4.3 Properties held for sale (less $ 0 encumbrances)	19,122,103	0	19,122,103	27,113,556
5. Policy loans	619,518,935	0	619,518,935	590,563,007
6. Premium notes, including $ 0 for first year premiums	0	0		
7. Cash ($ (109,746,399)) and short -term investments ($ 361,843,040)	252,096,641	0	252,096,641	143,013,005
8. Other invested assets	157,418,423	0	157,418,423	158,046,305
9. Receivable for securities	74,053,268	0	74,053,268	16,094,596
10. Aggregate write-ins for invested assets	151,238,939	0	151,238,939	(95,247,340)
11. Subtotals, cash and invested assets (Lines 1 to 10)	24,664,521,583	0	24,664,521,583	23,030,602,855
12. Reinsurance ceded:				
12.1 Amounts recoverable from reinsurers	2,671,526	0	2,671,526	8,456,823
12.2 Commissions and expense allowances due	0	0		(6,505)
12.3 Experience rating and other refunds due	0	0		
12.4 Other amounts receivable under reinsurance contracts	0	0		
13. Electronic data processing equipment and software	0	0		
14. Federal and foreign income tax recoverable and interest thereon (including $ 332,512,324 net deferred tax asset)	332,512,324	213,791,512	118,720,812	98,177,026
15. Guaranty funds receivable or on deposit	485,070	0	485,070	553,567
16. Life insurance premiums and annuity considerations deferred and uncollected on in force business (less premiums on reinsurance ceded and less $ 0 loading)	60,793,851	0	60,793,851	62,509,148
17. Accident and health premiums due and unpaid	4,007,932	126,621	3,881,311	2,266,574
18. Investment income due and accrued	276,345,910	0	276,345,910	252,288,849
19. Net adjustment in assets and liabilities due to foreign exchange rates	0	0		
20. Receivable from parent, subsidiaries and affiliates	70,867,463	0	70,867,463	8,513,954
21. Amounts receivable relating to uninsured accident and health plans	0	0		60,000
22. Amounts due from agents	0	0		
23. Other assets nonadmitted	13,827,316	13,827,316	0	0
24. Aggregate write-ins for other than invested assets	124,461,240	46,318,454	78,142,786	52,396,345
25. Total assets excluding Separate Accounts business (Lines 11 to 24)	25,550,494,215	274,063,903	25,276,430,312	23,515,818,636
26. From Separate Accounts Statement	52,109,579,976	0	52,109,579,976	57,240,229,728
27. Total (Lines 25 and 26)	77,660,074,192	274,063,903	77,386,010,288	80,756,048,364
DETAILS OF WRITE-INS				
1001. DERIVATIVES	151,238,939	0	151,238,939	(95,247,340)
1002.				
1003.				
1098. Summary of remaining write-ins for Line 10 from overflow page				
1099. Totals (Lines 1001 thru 1003 plus 1098)(Line 10 above)	151,238,939	0	151,238,939	(95,247,340)
2401. ACCOUNTS RECEIVABLE AND OTHER ASSETS	78,142,786	0	78,142,786	52,395,478
2402. DEFERRED SOFTWARE AND OTHER COSTS	46,318,454	46,318,454	0	0
2403. COINSURANCE DUE FROM AFFILIATE	0	0	0	867
2498. Summary of remaining write-ins for Line 24 from overflow page				
2499. Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	124,461,240	46,318,454	78,142,786	52,396,345

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for Life contracts $ 18,492,538,340 less $ 0 included in Line 6.3 (including $ 64,995,733 Modco Reserve)	18,492,538,340	18,060,748,822
2. Aggregate reserve for accident and health contracts (including $ 94,707,933 Modco Reserve)	110,390,336	99,130,192
3. Liability for deposit-type contracts (including $ 0 Modco Reserve)	5,282,945,875	3,591,118,500
4. Contract claims:		
4.1 Life	23,932,295	19,501,854
4.2 Accident and health	109,599,490	72,052,120
5. Policyholders' dividends $ 0 and coupons $ 0 due and unpaid	0	
6. Provision for policyholders' dividends and coupons payable in following calendar year—estimated amounts:		
6.1 Dividends apportioned for payment to 06/30/2003 (including $ Modco Reserve)	44,004,589	43,779,442
6.2 Dividends not yet apportioned (including $ Modco Reserve)	0	
6.3 Coupons and similar benefits (including $ Modco Reserve)	0	
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 2,036,498 accident and health premiums	3,137,367	3,407,575
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	
9.2 Provision for experience rating refunds, including $ accident and health experience rating refunds	221,487	
9.3 Other amounts payable on reinsurance including $ assumed and $ ceded	0	
9.4 Interest Maintenance Reserve	11,972,178	20,323,909
10. Commissions to agents due or accrued—life and annuity contracts $ 4,158,336 accident and health $ 225,963 and deposit-type contract funds $ 5,891,138	10,275,437	6,369,896
11. Commissions and expense allowances payable on reinsurance assumed	25,449,110	22,286,004
12. General expenses due or accrued	61,922,616	36,287,123
13. Transfers to Separate Accounts due or accrued (net) (Including $ (673,970,353) accrued for expense allowances recognized in reserves)	(1,261,917,750)	(1,294,579,884)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	12,619,529	18,454,955
15. Federal and foreign income taxes, including $ 43,719,950 on realized capital gains (losses) (including $ 0 net deferred tax liability)	74,456,733	173,690,793
16. Unearned investment income	9,554,373	8,995,237
17. Amounts withheld or retained by company as agent or trustee	157,540	(7,310,305)
18. Amounts held for agents' account, including $ 0 agents' credit balances	0	
19. Remittances and items not allocated	134,715,557	88,459,804
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	
21. Liability for benefits for employees and agents if not included above	0	
22. Borrowed money $ (40,799) and interest thereon $ 0	0	99,977,701
23. Dividends to stockholders declared and unpaid	0	
24. Miscellaneous liabilities:		
24.1 Asset valuation reserve	219,094,827	211,449,510
24.2 Reinsurance in unauthorized companies	0	
24.3 Funds held under reinsurance treaties with unauthorized reinsurers	0	
24.4 Payable to parent, subsidiaries and affiliates	66,737,729	52,002,534
24.5 Drafts outstanding	0	
24.6 Liability for amounts held under uninsured accident and health plans	0	
24.7 Funds held under coinsurance	0	
24.8 Payable for securities	285,472,147	19,250,226
24.9 Capital notes $ 0 and interest thereon $ 0	0	
25. Aggregate write-ins for liabilities	49,857,604	447,832,657
26. Total Liabilities excluding Separate Accounts business (Lines 1 to 25)	23,767,137,409	21,793,228,665
27. From Separate Accounts Statement	52,074,250,491	57,203,001,734
28. Total Liabilities (Lines 26 and 27)	75,841,387,900	78,996,230,399
29. Common capital stock	3,814,779	3,814,779
30. Preferred capital stock	0	
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes	600,000,000	300,000,000
33. Gross paid in and contributed surplus	139,185,353	614,185,353
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	801,622,256	841,817,833
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 $)		
36.2 shares preferred (value included in Line 30 $)		
37. Surplus (total Lines 31 + 32 + 33 + 34 + 35 - 36) (Including $ 35,329,485 in Separate Accounts Statement)	1,540,807,609	1,756,003,186
38. Totals of Lines 29, 30 and 37	1,544,622,388	1,759,817,965
39. Totals of Lines 28 and 38	77,386,010,288	80,756,048,364
DETAILS OF WRITE-INS		
2501. RESERVE FOR RATE STABILIZATIONS	22,212,118	22,192,925
2502. RESERVE FOR LITIGATION	21,367,945	20,794,972
2503. RESERVE FOR ESCHEAT FUNDS	3,970,518	3,723,854
2598. Summary of remaining write-ins for Line 25 from overflow page	2,307,023	401,120,906
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	49,857,604	447,832,657
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

(Excluding Unrealized Capital Gains and Losses)

	1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health policies and contracts	6,474,924,836	7,265,542,092	13,859,625,744
2. Considerations for supplementary contracts with life contingencies	0		
3. Net investment income	760,738,893	780,958,665	1,567,492,445
4. Amortization of Interest Maintenance Reserve (IMR)	743,385	159,945	382,024
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0		
6. Commissions and expense allowances on reinsurance ceded	54,824,244	38,675,234	77,864,821
7. Reserve adjustments on reinsurance ceded	(8,149,070)	(7,337,674)	(15,997,963)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	315,794,532	340,368,601	656,849,106
8.2 Charges and fees for deposit-type contracts	0		
8.3 Aggregate write-ins for miscellaneous income	152,796,225	94,899,236	153,555,402
9. Totals (Lines 1 to 8.3)	7,751,673,045	8,513,266,099	16,299,771,579
10. Death benefits	68,960,651	61,162,696	126,613,936
11. Matured endowments (excluding guaranteed annual pure endowments)	458,709	521,122	842,230
12. Annuity benefits	5,752,844,698	5,374,749,494	11,222,320,154
13. Disability benefits and benefits under accident and health contracts	1,000,868	1,106,820	2,137,967
14. Coupons, guaranteed annual pure endowments and similar benefits	0		
15. Surrender benefits and withdrawals for life contracts	146,037,071	118,183,352	207,028,599
16. Group conversions	0		
17. Interest and adjustments on contract or deposit-type contract funds	64,298,703	75,697,475	150,414,346
18. Payments on supplementary contracts with life contingencies	40,842	(138)	315,355
19. Increase in aggregate reserves for life and accident and health contracts	407,288,710	35,581,660	126,058,123
20. Totals (Lines 10 to 19)	6,440,930,252	5,667,002,481	11,835,730,710
21. Commissions on premiums, annuity considerations, and deposit-type contract funds(direct business only)	290,294,571	339,728,890	617,582,612
22. Commissions and expense allowances on reinsurance assumed	47,423,883	31,279,239	76,694,835
23. General insurance expenses	256,467,733	204,016,749	435,142,612
24. Insurance taxes, licenses and fees, excluding federal income taxes	29,464,977	32,167,103	57,240,662
25. Increase in loading on deferred and uncollected premiums	(890,289)	(897,380)	(1,423,918)
26. Net transfers to or (from) Separate Accounts	50,752,269	1,639,314,912	1,743,413,750
27. Aggregate write-ins for deductions	592,793,937	552,395,197	1,335,828,795
28. Totals (Lines 20 to 27)	7,707,237,333	8,465,007,191	16,100,210,058
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	44,435,712	48,258,908	199,561,521
30. Dividends to policyholders	23,100,365	21,048,237	42,708,860
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	21,335,347	27,210,671	156,852,661
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(10,117,610)	5,898,595	20,158,780
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	31,452,957	21,312,076	136,693,881
34. Net realized capital gains or (losses) less capital gains tax of $ (5,300,112) (excluding taxes of $ 7,608,346 transferred to the IMR)	(23,237,290)	(8,753,117)	(53,639,963)
35. Net income (Line 33 plus Line 34)	8,215,667	12,558,959	83,053,918
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,759,817,965	1,275,077,516	1,275,077,516
37. Net income (Line 35)	8,215,667	12,558,959	83,053,918
38. Change in net unrealized capital gains (losses)	(24,200,807)	(1,021,650)	(33,658)
39. Change in net unrealized foreign exchange capital gain (loss)	0		
40. Change in net deferred income tax	20,543,786	(9,639,647)	30,587,552
41. Change in non-admitted assets and related items	10,556,027	7,610,328	1,268,042
42. Change in liability for reinsurance in unauthorized companies	0		
43. Change in reserve on account of change in valuation basis, (increase) or decrease	4,305	4,803	80,806,791
44. Change in asset valuation reserve	(7,645,317)	(18,008,480)	(17,818,377)
45. Change in treasury stock	0		
46. Surplus (contributed to) withdrawn from Separate Accounts during period	522,062	(105,922)	2,083,774
47. Other changes in surplus in Separate Accounts Statement	(1,898,508)	935,804	(566,518)
48. Change in surplus notes	300,000,000		300,000,000
49. Cumulative effect of changes in accounting principles	0	59,989,461	46,340,083
50. Capital changes:			
50.1 Paid in	0		
50.2 Transferred from surplus (Stock Dividend)	0		
50.3 Transferred to surplus	0		
51. Surplus adjustment:			
51.1 Paid in	(475,000,000)		
51.2 Transferred to capital (Stock Dividend)	0		
51.3 Transferred from capital	0		
51.4 Change in surplus as a result of reinsurance	0		
52. Dividends to stockholders	(35,000,000)		(35,000,000)
53. Aggregate write-ins for gains and losses in surplus	(11,292,792)	(2,623,436)	(5,981,158)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(215,195,577)	49,700,220	484,740,449
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,544,622,388	1,324,777,736	1,759,817,965
DETAILS OF WRITE-INS			
08.301. MISCELLANEOUS INCOME	152,796,225	94,899,236	153,555,402
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. TOTALS (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	152,796,225	94,899,236	153,555,402
2701. RESERVE ADJUSTMENT ON REINSURANCE ASSUMED	590,077,198	542,202,337	1,326,711,734
2702. INCREASE IN RESERVES FOR FULLY PURCHASED ANNUITIES	2,570,599	10,243,665	10,168,145
2703. INCREASE IN PROVISION FOR EXPERIENCE RATE REFUNDS	221,487	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	(75,347)	(50,805)	(1,051,084)
2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	592,793,937	552,395,197	1,335,828,795
5301. DIVIDENDS TO STOCKHOLDER - NON CASH	(9,973,739)	0	0
5302. ADJUSTMENT TO INITIAL COMMISSION AND EXPENSE ALLOWANCE	(1,250,556)	(2,594,299)	(6,021,826)
5303. INCREASE IN GUARANTY FUNDS	(68,497)	(29,137)	40,668
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(11,292,792)	(2,623,436)	(5,981,158)

CASH FLOW

		1 Current Year To Date	2 Prior Year Ended December 31
	Cash from Operations		
1.	Premiums and annuity considerations for life and accident and health contracts	6,476,234,039	13,861,742,449
2.	Charges and fees for deposit-type contracts		
3.	Considerations for supplementary contracts with life contingencies		
4.	Net investment income	740,394,224	1,516,389,637
5.	Commissions and expense allowances on reinsurance ceded	46,668,671	61,866,451
6.	Fees associated with investment management, administration and contract guarantees from Separate Accounts	315,794,532	656,849,106
7.	Aggregate write-ins for miscellaneous income	168,377,661	211,029,531
8.	Total (Lines 1 to 7)	7,747,469,127	16,307,877,173
9.	Death Benefits	69,944,118	124,136,427
10.	Matured endowments	458,709	842,230
11.	Annuity Benefits	5,752,796,273	11,222,807,367
12.	Disability benefits and benefits under accident and health contracts	369,958	5,082,822
13.	Coupons, guaranteed annual pure endowments and similar benefits		
14	Surrender benefits and withdrawals for life contracts	146,032,671	206,484,417
15.	Group conversions		
16.	Interest and adjustments on contract or deposit-type contract funds	(915,617,928)	150,414,346
17.	Payments on supplementary contracts with life contingencies	40,842	315,355
18.	Total (Lines 9 to 17)	5,054,024,643	11,710,082,964
19.	Commissions on premiums, annuity considerations and deposit-type contract funds	300,860,911	687,899,547
20.	Commissions and expense allowances on reinsurance assumed	44,260,777	65,225,354
21.	General insurance expenses	256,467,733	435,142,611
22.	Insurance taxes, licenses and fees, excluding federal income taxes	29,464,977	57,240,662
23.	Net transfers to or (from) Separate Accounts	19,199,689	1,805,507,166
24.	Aggregate write-ins for deductions		1,326,711,734
25.	Total (Lines 18 to 24)	5,704,278,731	16,087,810,039
26.	Dividends paid to policyholders	22,875,218	41,190,786
27.	Federal income taxes (excluding tax on capital gains)	83,816,338	(33,889,803)
28.	Total (Lines 25 to 27)	5,810,970,287	16,095,111,022
29.	Net cash from operations (Line 8 minus Line 28)	1,936,498,840	212,766,152
	Cash from Investments		
30.	Proceeds from investments sold, matured or repaid:		
	30.1 Bonds	2,698,722,489	3,999,908,790
	30.2 Stocks	12,473,794	28,295,761
	30.3 Mortgage loans	457,280,275	1,138,760,049
	30.4 Real estate	29,928,302	34,175,155
	30.5 Other invested assets	(194,171)	180,314,948
	30.6 Net gains or (losses) on cash and short-term investments	2,829,261	(9,327,447)
	30.7 Miscellaneous proceeds	0	88,667,629
	30.8 Total investment proceeds (Lines 30.1 to 30.7)	3,201,039,950	5,460,794,884
31.	Net tax on capital gains (losses)	0	
32.	Total (Line 30.8 minus Line 31)	3,201,039,950	5,460,794,884
33.	Cost of investments acquired (long-term only):		
	33.1 Bonds	3,640,457,341	5,418,076,923
	33.2 Stocks	27,571,249	99,986,859
	33.3 Mortgage loans	758,534,136	1,762,129,844
	33.4 Real estate	10,750,251	10,256,022
	33.5 Other invested assets	32,194,394	53,863,774
	33.6 Miscellaneous applications	246,486,278	
	33.7 Total investments acquired (Lines 33.1 to 33.6)	4,715,993,651	7,344,313,422
34.	Net increase (or decrease) in policy loans and premium notes	28,955,928	29,467,630
35.	Net cash from investments (Line 32 minus Line 33.7 minus Line 34)	(1,543,909,629)	(1,912,986,168)
	Cash from Financing and Miscellaneous Sources		
36.	Cash provided:		
	36.1 Surplus notes, capital and surplus paid in	(175,000,000)	
	36.2 Borrowed money $ less amounts repaid $	0	
	36.3 Capital notes $ less amounts repaid $		
	36.4 Deposits on deposit-type contract funds and other liabilities without life or disability contingencies		1,637,042,255
	36.5 Other cash provided	0	176,454,283
	36.6 Total (Lines 36.1 to 36.5)	(175,000,000)	1,813,496,538
37.	Cash applied:		
	37.1 Dividends to stockholders paid	35,000,000	35,000,000
	37.2 Interest on indebtedness		
	37.3 Withdrawals on deposit-type contract funds and other liabilities without life or disability contingencies		250,524,642
	37.4 Other applications (net)	73,505,576	
	37.5 Total (Lines 37.1 to 37.4)	108,505,576	285,524,642
38.	Net cash from financing and miscellaneous sources (Line 36.6 minus Line 37.5)	(283,505,576)	1,527,971,896
	RECONCILIATION OF CASH AND SHORT-TERM INVESTMENTS		
39.	Net change in cash and short-term investments (Line 29, plus Line 35, plus Line 38)	109,083,636	(172,248,120)
40.	Cash and short-term investments:		
	40.1 Beginning of year	143,013,005	315,261,126
	40.2 End of period (Line 39 plus Line 40.1)	252,096,641	143,013,005
	DETAILS OF WRITE-INS		
0701.	MISCELLANEOUS INCOME	168,377,661	211,029,531
0702.			
0703.			
0798.	Summary of remaining write-ins for Line 7 from overflow page		
0799.	TOTALS (Lines 0701 thru 0703 plus 0798) (Line 7 above)	168,377,661	211,029,531
2401.	RESERVE ADJUSTMENT ON REINSURANCE ASSUMED		1,326,711,734
2402.			
2403.			
2498.	Summary of remaining write-ins for Line 24 from overflow page		
2499.	TOTALS (Lines 2401 thru 2403 plus 2498) (Line 24 above)		1,326,711,734

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial Life	0		
2. Ordinary Life Insurance	670,700,190	832,549,102	1,476,588,461
3. Ordinary Individual Annuities	1,375,987,683	38,979,289	2,721,463,635
4. Credit Life (Group & Individual)	0		
5. Group Life Insurance	137,736,454	26,889,904	60,072,738
6. Group Annuities	3,576,976,188	36,748,320	8,170,018,316
7. A & H - Group	121,460,274	56,691,551	115,461,303
8. A & H - Credit (Group & Individual)	0		
9. A & H - Other	28,973,988	31,914,895	60,953,338
10. Aggregate of All Other Lines of Business		5,756,761,533	
11. Subtotal	5,911,834,777	6,780,534,594	12,604,557,791
12. Deposit-Type Contracts	978,078,186	1,093,886,934	1,483,896,515
13. Total	6,889,912,963	7,874,421,528	14,088,454,306
DETAILS OF WRITE-INS			
1001. OTHER CONSIDERATIONS		5,756,761,533	
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 thru 1003 plus 1098)(Line 10 above)		5,756,761,533	

NOTES TO FINANCIAL STATEMENTS

(1) Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Nationwide Life Insurance Company (Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance (Department) recognizes only statutory accounting practices prescribed or permitted by the Department for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures* manual, version effective January 1, 2001, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Ohio.

The Company elected to use rounding in reporting amounts in the statement. The amounts in this statement pertain to the entire Company business including, as appropriate, its Separate Account business.

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosures of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Life premiums are recognized as income over the paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

(1) Short-term investments are stated at fair value.

(2) Issuer obligations are stated at amortized cost using the modified scientific method.

(3) Common stocks are stated at market.

(4) Preferred stocks are stated at market, except for redeemable preferred stocks at cost.

(5) Mortgage loans on real estate are stated at the aggregate unpaid balance.

(6) Loan-backed securities are stated at amortized cost using the retrospective method.

(7) The Company carries its wholly owned subsidiary, Nationwide Life and Annuity Insurance Company (NLAIC), at the value of its underlying statutory equity.

(8) The Company has ownership interests in joint ventures. The Company carries these interests based on the underlying GAAP equity of the investee.

(9) Derivative instruments are valued consistently with the hedged item. Hedges of assets carried at market value are valued at market value. Hedges of assets carried at amortized cost are valued at amortized cost. Derivatives, which cease to be effective hedges, are valued at market value.

(10) To be conservative in the premium deficiency reserve, the Company does not utilize anticipated investment income as a factor in the calculation.

(11) The Company's accident and health liabilities include amounts for the following coverage(s): comprehensive medical, dental, prescription drug, accident only, short-term disability, and long term disability (LTD).

For all coverage except LTD the liabilities for loss are determined using a completion factor method. The factors are based on historical payment patterns for the respective coverage(s). Consideration is made for early duration adjustments using loss ratio techniques. Consideration is also made for review of claim count levels (backlogs) relative to historical levels. Additionally, retrospective reserve testing is done to judge prior levels and their appropriateness.

For LTD liabilities a seriatim reserve is established for indivdual claimants using an established valuation table and interest rates. Loss adjustment expense liabilities are estimated as a percentage of the claim liabilities and are calculated by applying the percentage to the claim liability amount.

NOTES TO FINANCIAL STATEMENTS

(12) Real estate is carried at cost less accumulated depreciation and valuation allowance.

(13) Investments in wholly owned noninsurance subsidiaries are carried at the value of their underlying Generally Accepted Accounting Principles (GAAP) basis equity.

(14) Policy loans are carried at their aggregate unpaid balance.

(2) Accounting Changes and Correction of Errors

A. The Company has no material changes in accounting principle or correction of errors other than those listed in B.

B. The Company prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the state of Ohio. Effective January 1, 2001 the State of Ohio required that insurance companies domiciled in the state of Ohio prepare their statutory basis financial statements in accordance with the NAIC *Accounting Practices and Procedures* manual – version effective January 1, 2001, subject to any deviations prescribed or permitted by the state of Ohio insurance commissioner.

Accounting changes adopted to conform to the provisions of the NAIC *Accounting Practices and Procedures* Manual – version effective January 1, 2001, were reported as changes in accounting principles. The cumulative effect of changes in accounting principles was reported as an adjustment to unassigned funds (surplus) in the period of the change in accounting principle. The cumulative effect was the difference between the amount of capital and surplus at the beginning of the year and the amount of capital and surplus that would have been reported at that date if the new accounting principles had been applied retroactively for all prior periods. As a result of these changes, the Company reported a net impact to unassigned funds (surplus) of $64,641,000 as of January 1, 2001. Of this total, $46,340,000 was reported as a change in accounting principle and $18,301,000 was reported as a change in net unrealized capital gain (loss). Included in this change was an increase in unassigned funds of approximately $68,000,000 related to deferred tax assets.

(9) Income Taxes

A. The components of the net deferred tax asset/(liability) at June 30 are as follows:

		6/30/2002	12/31/2001
(1)	Total of all deferred tax assets (admitted and nonadmitted)	486,899,825	487,233,503
(2)	Total of all deferred tax liabilities	(154,387,501)	(148,712,214)
(3)	Total deferred tax assets nonadmitted in accordance with SSAP No. 10, Income Taxes	213,791,512	240,344,263
(4)	Increase(decrease) in deferred tax assets nonadmitted	(26,552,751)	925,450

B. Deferred tax liabilities are not recognized for the following amounts:

Not Applicable

C. Current income taxes incurred consist of the following major components:

		6/30/2002	12/31/2001
1.	Current year expense	(14,105,221)	23,191,157
2.	Tax credits	(1,312,500)	(2,625,000)
3.	Current year equity tax	-	-
4.	Prior year over/under accrual of tax reserves	-	10,165,499
5.	Current income taxes incurred	(15,417,721)	30,731,656

The main components of the 2002 deferred tax amounts are as follows:

	DTAs	Statutory	Tax	Difference	Tax Effect
6.	Reserves	24,021,491,898	23,616,899,518	404,592,380	141,607,333
7.	DAC	-	657,750,597	657,750,597	230,212,709
8.	Accrued Deferred Comp	10,934,008	-	10,934,008	3,826,903
9.	Total DTAs	47,727,612,001	46,336,469,645	1,391,142,356	486,899,825
10.	DTAs nonadmitted	213,791,512	-	213,791,512	213,791,512

	DTLs	Statutory	Tax	Difference	Tax Effect
11.	Bonds	16,383,543,971	16,512,654,590	(129,110,619)	(45,188,717)
12.	Deferred Intercompany Gains	47,285,980	-	(47,285,980)	(16,550,093)
13.	Internal Developed Software	40,926,639	-	(40,926,639)	(14,324,324)
14.		-	-	-	-
15.	Total DTLs	15,943,018,621	16,384,297,694	(441,107,146)	(154,387,501)

NOTES TO FINANCIAL STATEMENTS

The changes in main components of DTAs and DTLs are as follows:

	DTAS RESULTING FROM BOOK/TAX DIFFERENCES IN	6/30/2002	12/31/2001	Change
16.	Reserves	141,607,333	164,679,329	(23,071,996)
17.	DAC	230,212,709	222,535,317	7,677,392
18.	Accrued Deferred Comp	3,826,903	3,826,903	-
19.	Total DTAs	486,899,825	487,233,503	(333,678)
20.	DTAs nonadmitted	213,791,512	240,344,263	(26,552,751)

	DTLS RESULTING FROM BOOK/TAX DIFFERENCES IN	6/30/2002	12/31/2001	Change
21.	Bonds	(45,188,717)	(28,865,994)	(16,322,723)
22.	Deferred Intercompany Gains	(16,550,093)	(26,067,378)	9,517,285
23.	Internal Developed Software	(14,324,324)	(15,003,770)	679,446
24.		-	-	-
25.	Total DTLs	(154,387,501)	(148,712,214)	(5,675,287)

D. Among the more significant book to tax adjustments were the following:

		Amount	Tax Effect
1.	Income before taxes	(15,553,788)	(5,443,826)
2.	Dividends Received Deduction	(55,579,524)	(19,452,833)
3.	Reserves	(9,730,258)	(3,405,590)
4.	Deferred Aquisition Costs	21,935,405	7,677,392
5.	Unearned Premium Reserves	2,072,763	725,467
6.	Investments	(10,145,972)	(3,551,090)
7.	Agents Security Compensation	-	-
8.	Intercompany Transactions	27,287,792	9,550,727
9.	Internally Developed Software	1,941,276	679,447
10.	Other, net	(2,528,327)	(884,914)
11.	Taxable Income - Before Credits	(40,300,632)	(14,105,221)

E.

		Amount	Origination	Expiration
(1)	Amount of operating loss carry forwards	-		
	Amount of tax credits	(1,312,500)	2002	N/A

(2) The following are income taxes incurred in the current and prior years that will be available for recoupment in the event of future net losses:

Current year	-
2001	23,191,157
2000	71,620,962
1999	30,510,252

(10) During the first six months of 2002, the Company paid a dividend of $35,000,000 and dividends in the form of return of capital of $475,000,000 to Nationwide Financial Services, (NFS).

In June 2002, the Company contributed its shares of common stock of Nationwide Securities, Inc., a wholly owned broker/dealer subsidiary, to NFS.

(13) On June 27, 2002, the Company issued a $300,000,000 surplus note, with an interest rate of 8.15% per annum, to NFS. The carrying value of the note at June 30, 2002 was $300,000,000. The Company will pay interest semi-annually on April 15 and October 15 of each year commencing October 15, 2002 with approval of the superintendent of the state of Ohio. The principal and interest on this note shall not be a liability or claim against the Company, or any of its assets, except as provided in Section 3901.72 of the Ohio Revised Code. The note will mature on June 27, 2032.

NOTES TO FINANCIAL STATEMENTS

(17) Sale, Transfer and Servicing of Financial Assets and Extinguishment of Liabilities

A. Transfers of Receivables Reported as Sales

None

B. Transfer and Servicing of Financial Assets

None

C. Wash Sales

None

GENERAL INTERROGATORIES

(Responses to these interrogatories should be based on changes that have occurred since the prior year end unless otherwise noted.)

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Did the reporting entity implement any significant accounting policy changes which would require disclosure in the Notes to the Financial Statements? Yes [ ] No [X]

1.2 If yes, explain:

2.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [X] No [ ]

2.2 If yes, has the report been filed with the domiciliary state? Yes [X] No [ ]

3.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

3.2 If yes, date of change:

If not previously filed, furnish herewith a certified copy of the instrument as amended.

4. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No [ ]

If yes, attach an organizational chart.

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

5.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

6. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] NA [ ]

If yes, attach an explanation.

7.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2001

7.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/1996

7.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 09/08/1998

7.4 By what department or departments?

Ohio and Delaware

8.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? (You need not report an action, either formal or informal, if a confidentiality clause is part of the agreement.) Yes [ ] No [X]

8.2 If yes, give full information:

GENERAL INTERROGATORIES

(Responses to these interrogatories should be based on changes that have occurred since the prior year end unless otherwise noted.)

INVESTMENT

9.1 Has there been any change in the reporting entity's own preferred or common stock? Yes [ ] No [X]

9.2 If yes, explain:

10.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

10.2 If yes, give full and complete information relating thereto:

11. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ (2,772,670)

12. Amount of real estate and mortgages held in short-term investments: $

13.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

13.2 If yes, please complete the following:

		1 Prior Year-End Statement Value	2 Current Quarter Statement Value
13.21	Bonds	$ 0	$ 1,003,664
13.22	Preferred Stock	$	$
13.23	Common Stock	$ 133,037,236	$ 164,599,823
13.24	Short-term Investments	$	$
13.25	Mortgages, Loans or Real Estate	$	$
13.26	All Other	$	$
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 133,037,236	$ 165,603,487
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$
13.29	Receivable from Parent not included in Lines 13.21 to 13.26 above	$	$

14.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

14.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ]

If no, attach a description with this statement.

15. Excluding items in Schedule E, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Part 1 - General, Section IV.H - Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [ ] No [X]

15.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
Bank of New York	One Wall Street, New York, NY 10286

GENERAL INTERROGATORIES

(Responses to these interrogatories should be based on changes that have occurred since the prior year end unless otherwise noted.)

INVESTMENT

15.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Morgan Stanley Capital Services	1585 Broadway, New NY 10036	Swap Collateral
AIG Financial	100 Nyla Farm, Westport, CT 06880	Swap Collateral
Salomon Smith Barney Holding Company	390 Greenwich St., New York, NY 10013	Swap Collateral
Merrill Lynch Capital Services	WFC, NT 22 Flr, 250 Vessey St. New York, NY 10281	Swap Collateral
ABN-AMRO Bank	181 W. Madison St., Chicago, IL 60602	Swap Collateral
Goldman Sachs	85 Broad Street, New York, NY 10004	Swap Collateral
Credit Suisse First Boston	One Cabot Sq., London E14-4QJ, England	Swap Collateral
Lehman Brothers International	One Broadgate, 3rd Flr., London EC2M 7HA, England	Swap Collateral
Aftermarket Technologies	Morgan Stanley Secured Loan	Term Loan
Allied Waste Industries	Chse Manhattan	Term Loan
American Seafoods	Bank of America	Term Loan
AMI Semiconductor	Credit Suisse First Boston	Term Loan
Arch Western Resources LLC	Chase Manhattan	Term Loan
Associated Materials	UBS	Term Loan
Church & Dwight Co.	Chase Manhattan	Term Loan
Collins & Aikman Corp.	Chase Manhattan	Term Loan
Collins & Aikman Floor Coverings	Credit Suisse First Boston	Term Loan
Compass Minerals Group	Chase Manhattan	Term Loan
CSG Systems	Lehman Brothers	Term Loan
DaVita, Inc.	Credit Suisse First Boston	Term Loan
Hughes Electronics	Bank of America	Term Loan
International Multifoods Corp.	CIBC World Market	Term Loan
Legerity	Morgan Stanley Secured Loan	Term Loan
LTV Corporation Credit Agreement	Credit Suisse First Boston	Term Loan
Lyondell	Morgan Stanley Secured Loan	Term Loan
Meow Mix	UBS	Term Loan
Neptune Company	UBS	Term Loan
RailAmerica	Morgan Stanley Secured Loan	Term Loan
Resolution Performance	Morgan Stanely Secured Loan	Term Loan
SPX Corporation	Chase Manhattan	Term Loan
Steel Dynamics, Inc.	Morgan Stanley Secured Loan	Term Loan
TSI Telecommunications	Lehman Brothers	Term Loan
Western Resources	Chase Manhattan	Term Loan
Yuasa, Inc.	Morgan Stanley Secured Loan	Term Loan

15.3 Have there been any changes, including name changes in the custodian(s) identified in 15.1 during the current year? Yes [ ] No [X]

15.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

15.5 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address

GENERAL INTERROGATORIES (continued)

(Responses to these interrogatories should be based on changes that have occurred since the prior year end unless otherwise noted.)

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 0
	1.12 Residential Mortgages	$ 390,574
	1.13 Commercial Mortgages	$ 6,699,504,744
	1.14 Total Mortgages in Good Standing	$ 6,699,895,318
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing	$ 24,508,262
	1.3 Long-Term Mortgages Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$ 0
	1.32 Residential Mortgages	$ 0
	1.33 Commercial Mortgages	$ 0
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgages Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$ 0
	1.42 Residential Mortgages	$ 0
	1.43 Commercial Mortgages	$ 0
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Col. 3, Lines 3.1 plus 3.2)	$ 6,724,403,580
	1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$ 0
	1.62 Residential Mortgages	$ 0
	1.63 Commercial Mortgages	$ 10,552,231
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 10,552,231

SCHEDULE A - VERIFICATION

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value, beginning of period	136,613,224	132,486,643		163,550,974
2. Increase (decrease) by adjustment	(2,521,861)	(3,184,784)		(11,879,812)
3. Cost of acquired	9,380,572	1,100,000		9,901,538
4. Cost of additions to and permanent improvements	7,132	262,548		352,579
5. Total profit (loss) on sales	4,568,578	4,154,949		2,490,822
6. Increase (decrease) by foreign exchange adjustment		0		
7. Amount received on sales	15,561,002	14,367,299		27,802,876
8. Book/adjusted carrying value at end of current period	132,486,643	120,452,057		136,613,224
9. Total valuation allowance				
10. Subtotal (Lines 8 plus 9)	132,486,643	120,452,057		136,613,224
11. Total nonadmitted amounts				
12. Statement value, current period (Page 2, real estate lines, current period)	132,486,643	120,452,057		136,613,224

SCHEDULE B - VERIFICATION

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/recorded investment excluding accrued interest on mortgages owned, beginning of period	6,466,195,189	6,510,809,082		5,833,011,165
2. Amount loaned during period:				
2.1. Actual cost at time of acquisitions	246,495,999	500,726,334		1,714,619,831
2.2. Additional investment made after acquisitions	5,822,041	5,489,763		47,510,013
3. Accrual of discount and mortgage interest points and committment fees	398,846	245,435		1,111,793
4. Increase (decrease) by adjustment	(1,276,923)	2,200,000		(1,873,077)
5. Total profit (loss) on sale	(1,768,027)	(2,017,979)		9,493,663
6. Amounts paid on account or in full during the period	204,786,249	252,494,026		1,136,796,607
7. Amortization of premium	271,793	268,105		881,592
8. Increase (decrease) by foreign exchange adjustment				
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period	6,510,809,082	6,764,690,503		6,466,195,189
10. Total valuation allowance	(40,286,923)	(40,286,923)		(40,286,923)
11. Subtotal (Lines 9 plus 10)	6,470,522,159	6,724,403,580		6,425,908,266
12. Total nonadmitted amounts				
13. Statement value of mortgages owned at end of current period	6,470,522,159	6,724,403,580		6,425,908,266

SCHEDULE BA - VERIFICATION

Other Invested Assets Included in Schedule BA

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, beginning of period	158,046,304	151,712,444		252,251,369
2. Cost of acquisitions during period:				
2.1. Actual cost at time of acquisitions	11,731,655	525,068		20,662,764
2.2. Additional investment made after acquisitions	10,800,941	9,136,730		33,201,010
3. Accrual of discount				
4. Increase (decrease) by adjustment	(257,549)	(3,008,956)		(7,636,927)
5. Total profit (loss) on sale				44,442,835
6. Amounts paid on account or in full during the period	28,608,907	946,863		184,874,747
7. Amortization of premium				
8. Increase (decrease) by foreign exchange adjustment				
9. Book/adjusted carrying value of long-term invested assets at end of current period	151,712,444	157,418,423		158,046,304
10. Total valuation allowance				
11. Subtotal (Lines 9 plus 10)	151,712,444	157,418,423		158,046,304
12. Total nonadmitted amounts				
13. Statement value of long-term invested assets at end of current period	151,712,444	157,418,423		158,046,304

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Statement Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Statement Value End of First Quarter	6 Statement Value End of Second Quarter	7 Statement Value End of Third Quarter	8 Statement Value December 31 Prior Year
BONDS								
1. Class 1	9,105,714,994	6,108,396,716	5,561,646,160	(302,446,693)	9,105,714,994	9,350,018,857		9,032,611,640
2. Class 2	5,986,441,398	643,601,462	518,261,842	46,421,860	5,986,441,398	6,158,202,878		5,680,308,280
3. Class 3	819,732,296	278,105,943	289,691,627	103,225,504	819,732,296	911,372,116		703,802,516
4. Class 4	136,454,324	18,967,850	23,125,394	82,462,170	136,454,324	214,758,950		127,966,520
5. Class 5	44,459,934	84,372	385,949	10,030,329	44,459,934	54,188,686		61,172,808
6. Class 6	62,544,371	23,990,000	8,827,941	(20,860,904)	62,544,371	56,845,526		61,718,820
7. Total Bonds	16,155,347,317	7,073,146,343	6,401,938,913	(81,167,734)	16,155,347,317	16,745,387,013		15,667,580,584
PREFERRED STOCK								
8. Class 1	2,500,000				2,500,000	2,500,000		2,500,000
9. Class 2								
10. Class 3	3,000,000				3,000,000	3,000,000		3,000,000
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock	5,500,000				5,500,000	5,500,000		5,500,000
15. Total Bonds and Preferred Stock	16,160,847,317	7,073,146,343	6,401,938,913	(81,167,734)	16,160,847,317	16,750,887,013		15,673,080,584

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Amount of Interest Received Current Quarter	5 Paid for Accrued Interest
8099999 Totals	365,998,590	XXX	366,984,369	337,417	54,167

SCHEDULE DA - PART 2- Verification

Short-Term Investments Owned

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value, beginning of period	198,300,409	205,426,119		380,365,767
2. Cost of short-term investments acquired	4,070,137,182	5,337,160,923		19,630,966,541
3. Increase (decrease) by adjustment	243,157	373,025		(1,329,416)
4. Increase (decrease) by foreign exchange adjustment				
5. Total profit (loss) on disposal of short-term investments	10,000	9,375		(8,900)
6. Consideration received on disposal of short-term investments	4,063,264,629	5,176,970,852		19,811,693,583
7. Book/adjusted carrying value, current period	205,426,119	365,998,590		198,300,409
8. Total valuation allowance				
9. Subtotal (Lines 7 plus 8)	205,426,119	365,998,590		198,300,409
10. Total nonadmitted amounts				
11. Statement value (Lines 9 minus 10)	205,426,119	365,998,590		198,300,409
12. Income collected during period	2,202,764	3,180,773		24,767,446
13. Income earned during period	2,250,094	3,473,000		24,276,312

SCHEDULE DB - PART F- SECTION 1

Summary of Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12
Replication RSAT Number	Description	NAIC Designation or Other Description	Statement Value	Fair Value	Description	Fair Value	CUSIP	Description	Statement Value	Fair Value	NAIC Designation or Other Description
	Corning Inc., 6.00%, 08/15/03 (A-) replicated by combining high quality (AAA) ABS with credit default swap	1	5,988,600	5,935,584	Credit default swap on Corning Inc., 6.00%, 08/15/03	(1,135,608)	85333J-BE-6	Standard Credit Card Master Trust 1994-2 Cl A	6,325,131	6,604,560	1
	Lowe's Companies Inc., 7.50%, 12/15/05, (A) replicated by combining high quality (AAA) ABS with credit default swap	1PE	2,113,000	2,123,614	Credit default swap on Lowe's Companies Inc., 7.50%, 12/15/05	35,135	85333J-BE-6	Standard Credit Card Master Trust 1994-2 Cl A	2,108,377	2,201,520	1
	Fort James Corp., 6.875%, 09/15/07, (BBB-) replicated by combining high quality (AAA) ABS with credit default swap	2PE	5,761,200	5,688,174	Credit default swap on Fort James Corp., 6.875%, 09/15/07	(359,975)	02582J-BN-9	American Express Credit Account Master Trust 2001-5 Cl A	6,002,987	6,016,620	1PE
	Fort James Corp., 6.875%, 09/15/07, (BBB-) replicated by combining high quality (AAA) ABS with credit default swap	2PE	2,880,600	2,844,087	Credit default swap on Fort James Corp., 6.875%, 09/15/07	(179,987)	17303C-BM-2	Citibank Credit Card Master Trust I 1999-2 Cl A	2,990,694	3,137,580	1PE
	Lowe's Companies Inc., 6.375%, 12/15/05, (A) replicated by combining high quality (AAA) MBS with credit default swap	1PE	5,107,500	5,339,500	Credit default swap on Lowe's Companies Inc., 6.375%, 12/15/05	37,839	55264T-AC-5	MBNA Master Credit Card Trust 2001-A1	5,043,922	5,260,550	1
	Verizon Global Funding Corp., 6.75%, 12/01/05, (A+) replicated by combining high quality (AAA) CMO with credit default swap	1	5,157,000	5,182,245	Credit default swap on Verizon Global Funding Corp., 6.75%, 12/01/05	(294,638)	55264T-AC-5	MBNA Master Credit Card Trust 2001-A1	5,043,922	5,260,550	1
	Royal Caribbean Cruises, 8.25%, 04/01/05, (BB+) replicated by combining high quality (AAA) ABS with credit default swap	2PE	3,028,800	2,850,000	Credit default swap on Royal Caribbean Cruises, 8.25%, 04/01/05	(161,410)	55264T-AC-5	MBNA Credit Card Master Note Trust 2001-A1	3,026,353	3,156,330	1
	Royal Caribbean Cruises, 8.25%, 04/01/05, (BB+) replicated by combining high quality (AAA) ABS with credit default swap	2PE	2,019,200	1,900,000	Credit default swap on Royal Caribbean Cruises, 8.25%, 04/01/05	(107,606)	055237-AQ-4	BA Master Credit Card Trust 2001-A Cl A	2,000,694	2,003,020	1PE
	Legg Mason Inc., 0.00%, 06/06/31, (BBB) replicated by combining high quality (AAA) ABS with credit default swap	2PE	1,599,992	1,910,000	Credit default swap on Legg Mason Inc., 0.00%, 06/06/31	50,674	55262T-FU-2	MBNA Credit Card Master Note Trust 2000-K Cl A	4,001,962	4,005,400	1PE
	Legg Mason Inc., 0.00%, 06/06/31, (BBB) replicated by combining high quality (AAA) ABS with credit default swap	2PE	1,199,994	1,432,500	Credit default swap on Legg Mason Inc., 0.00%, 06/06/31	38,005	55262T-FR-9	MBNA Credit Card Master Note Trust 2000-I Cl A	3,155,002	3,256,380	1PE
	Best Buy, .684%, 06/27/21, (BBB-) replicated by combining high quality (AAA) ABS with credit default swap	2PE	6,650,000	6,597,952	Credit default swap on Best Buy, 0.684%, 06/27/21	44,530	981464-AG-5	World Financial Network Credit Card Master Trust 2001-A Cl A	10,003,860	10,008,500	1PE
	Vodafone Group Plc, 7.75%, 02/15/10, (A) replicated by combining high quality (AAA) ABS with credit default swap	1	2,219,800	2,126,530	Credit default swap on Vodafone Group Plc, 7.75%, 02/15/10	(36,987)	337435-CF-6	First USA Credit Card Master Trust 1997-4 Cl A	2,006,466	2,009,600	1PE
	Vodafone Group Plc, 7.75%, 02/15/10, (A) replicated by combining high quality (AAA) ABS with credit default swap	1	11,099,000	10,632,650	Credit default swap on Vodafone Group Plc, 7.75%, 02/15/10	(184,933)	14040K-CD-8	Capital One Master Trust 2001-8 A Cl A	9,977,638	10,047,300	1PE
	AT&T Corp., 03/15/09, 6.00%, (A) replicated by combining high quality (AAA) MBS with credit default swap	1	1,949,200	1,580,000	Credit default swap on AT&T Corp., 6.00%, 03/15/09	(382,514)	337435-CF-6	First USA Credit Card Master Trust 1997-4 Cl A	2,006,466	2,009,600	1PE

SCHEDULE DB - PART F- SECTION 1

Summary of Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12
Replication RSAT Number	Description	NAIC Designation or Other Description	Statement Value	Fair Value	Description	Fair Value	CUSIP	Description	Statement Value	Fair Value	NAIC Designation or Other Description
	AT&T Corp., 03/15/09, 6.00%, (A) replicated by combining high quality (AAA) MBS with credit default swap	1	9,746,000	7,900,000	Credit default swap on AT&T Corp., 6.00%, 03/15/09	(1,912,568)	17305E-AG-0	Citibank Credit Card Issuance Trust 2000-A3	10,753,783	10,981,200	1
	Sears Roebuck Acceptance Corp., 7.00%, 02/01/11, (A-) replicated by combining high quality (AAA) ABS with credit default swap	1	997,700	1,041,623	Credit default swap on Sears Robuck Acceptance Corp., 7.00%, 02/01/11	15,142	337435-CF-6	First USA Credit Card Master Trust 1997-4 Cl A	1,003,233	1,004,800	1PE
	Sears Roebuck Acceptance Corp., 7.00%, 02/01/11, (A-) replicated by combining high quality (AAA) ABS with credit default swap	1	4,988,500	5,208,115	Credit default swap on Sears Robuck Acceptance Corp., 7.00%, 02/01/11	75,712	14040K-CD-8	Capital One Master Trust 2001-8 A Cl A	4,988,819	5,023,650	1PE
	Toys R Us, 7.625%, 08/01/11, (BBB+) replicated by combining high quality (AAA) ABS with credit default swap	2PE	4,976,500	5,455,504	Credit default swap on Toys R Us, 7.625%, 08/01/11	(134,112)	17305E-AG-0	Citibank Credit Card Issuance Trust 2000-A3	5,376,891	5,490,600	1
	Merrill Lynch & Co., 6.00%, 02/17/09, (AA-) replicated by combining high quality (AAA) ABS with credit default swap	1	9,940,000	10,168,020	Credit default swap on Merrill Lynch & Co., 6.00%, 02/17/09	(25,450)	55264T-AQ-4	MBNA Master Credit Card Trust 2002-A1	10,032,021	10,188,400	1
	Kohls Corp., 0.00%, 6/12/20, (BBB+) replicated by combining high quality (AAA) ABS with credit default swap	2	2,994,000	3,168,750	Credit default swap on Kohls Corp., 0.00%, 06/12/20	19,508	17305E-AN-5	Citibank Credit Card Issuance Trust 2001-A5	5,003,537	5,003,200	1PE
	Kohls Corp., 0.00%, 6/12/20, (BBB+) replicated by combining high quality (AAA) ABS with credit default swap	2	2,994,000	3,168,750	Credit default swap on Kohls Corp., 0.00%, 06/12/20	19,508	85333J-AY-3	Standard Credit Card Master Trust 1993-2 Cl A	5,137,762	5,200,800	1
	Harrahs Operating Co. Inc., 7.50%, 01/15/09, (BBB-) replicated by combining high quality (AAA) ABS with credit default swap	2	4,915,000	5,277,555	Credit default swap on Harrahs Operating Co. Inc., 7.50%, 01/15/09	165,475	55264T-AL-5	MBNA Credit Card Master Note Trust 2001-A4 Cl A	5,000,592	5,011,000	1PE
	America Online Time Warner, 0.00%, 12/06/19, (BBB) replicated by combining high quality (AAA) ABS with credit default swap	2	2,668,000	2,495,795	Credit default swap on America Online Time Warner, 0.00%, 12/06/19	(350,551)	14040K-BT-4	Capital One Master Trust 2001-3A Cl A	5,163,752	5,208,950	1PE
	Devon Energy Corp., 0.00%, 06/27/20, (BBB+) replicated by combining high quality (AAA) ABS with credit default swap	2	4,133,700	4,455,000	Credit default swap on Devon Energy Corp., 0.00%, 06/27/20	211,184	85333J-BX-4	Standard Credit Card Master Trust 1995-9 Cl A	9,577,073	9,681,750	1
	Devon Energy Corp., 0.00%, 06/27/20, (BBB+) replicated by combining high quality (AAA) ABS with credit default swap	2	5,052,300	5,445,000	Credit default swap on Devon Energy Corp., 0.00%, 06/27/20	258,114	55262T-DM-2	MBNA Master Credit Card Trust 1998-F Cl A	10,998,719	11,014,520	1PE
	International Lease Finance Corp., 8.375%, 12/15/04, (AA-) replicated by combining high quality (AAA) ABS with credit default swap	1PE	16,542,000	16,418,640	Credit default swap on International Lease Finance Corp., 8.375%, 12/15/04	215,953	55264T-AQ-4	MBNA Master Credit Card Trust 2002-A1	15,048,032	15,282,600	1
	Franklin Resources Inc., 0.00%, 05/11/31, (A) replicated by combining high quality (AAA) ABS with credit default swap	1PE	5,519,000	5,751,499	Credit default swap on Franklin Resources Inc., 0.00%, 05/11/31	106,286	14040P-AP-2	Capital One Master Trust 2001-7A Cl A	9,978,919	10,092,000	1
	Textron Financial Corp., 7.125%, 12/09/04, (A-) replicated by combining high quality (AAA) ABS with credit default swap	1PE	5,222,000	5,265,025	Credit default swap on Textron Financial Corp., 7.125%, 12/09/04	160,475	55262T-FG-3	MBNA Master Credit Card Trust 2000-D Cl A	5,011,123	5,023,200	1

SCHEDULE DB - PART F- SECTION 1

Summary of Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12
Replication RSAT Number	Description	NAIC Designation or Other Description	Statement Value	Fair Value	Description	Fair Value	CUSIP	Description	Statement Value	Fair Value	NAIC Designation or Other Description
	Worldcom Inc., 7.50%, 05/15/11, (CC) replicated by combining high quality (AAA) ABS with credit default swap	6	5,025,000	700,000	Credit default swap on Worldcom Inc., 7.50%, 05/15/11	(4,476,447)	17305E-AV-7	Citibank Credit Card Issuance Trust 2002-A1 Cl A1	4,961,901	5,084,900	1PE
	Cooper Tire & Rubber Co., 7.75%, 12/15/09, (BBB) replicated by combining high quality (AAA) ABS with credit default swap	2PE	7,479,500	7,400,379	Credit default swap on Cooper Tire & Rubber Co., 7.75%, 12/15/09	211,628	17305E-AV-7	Citibank Credit Card Issuance Trust 2002-A1 Cl A1	6,946,661	7,118,860	1PE
	Cooper Tire & Rubber Co., 7.75%, 12/15/09, (BBB) replicated by combining high quality (AAA) ABS with credit default swap	2PE	3,205,500	3,171,591	Credit default swap on Cooper Tire & Rubber Co., 7.75%, 12/15/09	90,698	02582J-BU-3	American Express Credit Account Master Trust 2002-1 Cl A	3,001,054	3,001,350	1PE
	Amgen Inc., 0.00%, 03/01/32, (A) replicated by combining high quality (AAA) ABS with credit default swap	1PE	7,153,000	6,800,000	Credit default swap on Amgen Inc., 0.00%, 03/01/32	(2,107)	02582J-BU-3	American Express Credit Account Master Trust 2002-1 Cl A	10,003,512	10,004,500	1PE
	Amgen Inc., 0.00%, 03/01/32, (A) replicated by combining high quality (AAA) ABS with credit default swap	1PE	14,306,000	13,600,000	Credit default swap on Amgen Inc., 0.00%, 03/01/32	(4,213)	55264T-AQ-4	MBNA Master Credit Card Trust 2002-A1	20,064,043	20,376,800	1
	Amgen Inc., 0.00%, 03/01/32, (A) replicated by combining high quality (AAA) ABS with credit default swap	1PE	3,576,500	3,400,000	Credit default swap on Amgen Inc., 0.00%, 03/01/32	(5,719)	02582J-BU-3	American Express Credit Account Master Trust 2002-1 Cl A	5,001,756	5,002,250	1PE
	Amgen Inc., 0.00%, 03/01/32, (A) replicated by combining high quality (AAA) ABS with credit default swap	1PE	3,576,500	3,400,000	Credit default swap on Amgen Inc., 0.00%, 03/01/32	(1,053)	17305E-AV-7	Citibank Credit Card Issuance Trust 2002-A1 Cl A1	4,961,901	5,084,900	1PE
	General Electric Capital Corp., 5.875%, 02/15/12, (AAA) replicated by combining high quality (AAA) ABS with credit default swap	1PE	4,820,000	4,951,960	Credit default swap on General Electric Capital Corp., 5.875%, 02/15/12	(16,579)	17305E-AV-7	Citibank Credit Card Issuance Trust 2002-A1 Cl A1	4,961,901	5,084,900	1PE
	General Electric Capital Corp., 5.875%, 02/15/12, (AAA) replicated by combining high quality (AAA) ABS with credit default swap	1PE	4,820,000	4,951,960	Credit default swap on General Electric Capital Corp., 5.875%, 02/15/12	(15,500)	17305E-AV-7	Citibank Credit Card Issuance Trust 2002-A1 Cl A1	4,961,901	5,084,900	1PE
	Devon Energy Corp, 6.875%, 09/30/11, (BBB) replicated by combining high quality (AAA) ABS with credit default swap	2PE	9,843,000	10,414,360	Credit default swap on Devon Energy Corp, 6.875%, 09/30/11	230,011	55262T-EB-5	MBNA Master Credit Card Trust MBNAM 99-B A	10,071,305	10,467,200	1PE
	Fifth Third Bank, 6.75%, 07/15/05, (A+) replicated by combining high quality (AAA) ABS with credit default swap	1	7,373,100	7,581,637	Credit default swap on Fifth Third Bank Corp., 6.75%, 07/15/05	281	44183R-AE-7	Household Pvt Label Cr Card Master Nt Trust I HPLCC 2002-1 A	6,991,045	7,261,940	1PE
	Farmer Mac, 5.40%, 10/14/11, (NA) replicated by combining high quality (AAA) ABS with credit default swap	1	4,810,000	4,995,000	Credit default swap on Farmer Mac, 5.40%, 10/14/11	(819,502)	25466K-DY-2	Discover Card Master Trust I DCMT 2002-2 A	4,993,478	5,126,350	1PE
	BJ Services, 0.3954%, 4/24/22, (BBB-) replicated by combining high quality (AAA) ABS with credit default swap	2PE	4,063,300	3,964,050	Credit default swap on BJ Services, 0.3954%, 4/24/22	(7,526)	44183R-AE-7	Household Pvt Label Cr Card Master Nt Trust I HPLCC 2002-1 A	4,993,604	5,187,100	1PE
	BJ Services, 0.3954%, 4/24/22, (BBB-) replicated by combining high quality (AAA) ABS with credit default swap	2PE	4,063,300	3,964,050	Credit default swap on BJ Services, 0.3954%, 4/24/22	(7,526)	25466K-DY-2	Discover Card Master Trust I DCMT 2002-2 A	4,993,478	5,126,350	1PE

SCHEDULE DB - PART F- SECTION 1

Summary of Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12
Replication RSAT Number	Description	NAIC Designation or Other Description	Statement Value	Fair Value	Description	Fair Value	CUSIP	Description	Statement Value	Fair Value	NAIC Designation or Other Description
	Ocean Energy Inc., 7.25%, 10/01/11, (BBB-) replicated by combining high quality (AAA) ABS with credit default swap	2PE	7,829,600	8,268,000	Credit default swap on Ocean Energy Inc., 7.25%, 10/01/11	52,144	25466K-DY-2	Discover Card Master Trust I DCMT 2002-2 A	7,989,565	8,202,160	1PE
	Horace Mann Educators Corp., 1.425%, 05/14/32, (BBB+) replicated by combining high quality (AAA) ABS with credit default swap	1	1,432,500	1,342,500	Credit default swap on Horace Mann Educators Corp., 1.425%, 05/14/32	9,423	14040K-BP-2	Capital One Master Tr 2001-1 A	3,008,144	3,011,340	1PE
	Horace Mann Educators Corp., 1.425%, 05/14/32, (BBB+) replicated by combining high quality (AAA) ABS with credit default swap	1	5,252,500	4,922,500	Credit default swap on Horace Mann Educators Corp., 1.425%, 05/14/32	34,552	55262T-EB-5	MBNA Master Credit Card Trust MBNAM 99-B A	11,078,436	11,513,920	1PE
	NCR Corp., 7.125%, 06/15/09, (BBB-) replicated by combining high quality (AAA) ABS with credit default swap	2PE	5,039,300	5,075,750	Credit default swap on NCR Corp., 7.125%, 06/15/09	6,268	14040K-AH-1	Capital One Master Tr 1998-1 A	5,123,424	5,330,950	1PE
	Medtronic Inc., 1.25%, 09/15/21, (AA-) replicated by combining high quality (AAA) ABS with credit default swap	1	9,160,110	9,155,610	Credit default swap on Medtronic Inc., 1.25%, 09/15/21	6,855	17303C-BM-2	Citibank Credit Card Master Trust CCIMT 1999-2 A	8,972,082	9,412,740	1PE
	Medtronic Inc., 1.25%, 09/15/21, (AA-) replicated by combining high quality (AAA) ABS with credit default swap	1	1,017,790	1,017,290	Credit default swap on Medtronic Inc., 1.25%, 09/15/21	762	14040K-AH-1	Capital One Master Tr 1998-1 A	1,024,685	1,066,190	1PE
	Medtronic Inc., 1.25%, 09/15/21, (AA-) replicated by combining high quality (AAA) ABS with credit default swap	1	5,088,950	5,086,450	Credit default swap on Medtronic Inc., 1.25%, 09/15/21	5,939	17303C-BM-2	Citibank Credit Card Master Trust CCIMT 1999-2 A	4,984,490	5,229,300	1PE
	American Express, 5.25%, 09/12/06, (A+) replicated by combining high quality (AAA) ABS with credit default swap	1	8,266,000	8,240,160	Credit default swap on American Express., 5.50%, 09/12/06	2,745	55262T-EB-5	MBNA Master Credit Card Trust MBNAM 99-B A	8,057,044	8,373,760	1PE
	American Express, 5.25%, 09/12/06, (A+) replicated by combining high quality (AAA) ABS with credit default swap	1	6,199,500	6,180,120	Credit default swap on American Express., 5.50%, 09/12/06	2,058	14040K-AH-1	Capital One Master Tr 1998-1 A	6,148,109	6,397,140	1PE
	American Express, 5.25%, 09/12/06, (A+) replicated by combining high quality (AAA) ABS with credit default swap	1	1,033,250	1,030,020	Credit default swap on American Express., 5.50%, 09/12/06	343	17303C-BM-2	Citibank Credit Card Master Trust CCIMT 1999-2 A	996,898	1,045,860	1PE
9999999 Totals			271,896,786	266,975,499	XXX	(8,515,264)	XXX	XXX	321,058,147	327,779,840	XXX

SCHEDULE DB - PART F - SECTION 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-to-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory	28	137,462,586	37	191,424,586					28	137,462,586
2. Add: Opened or Acquired Transactions	10	63,919,000	15	80,472,200					25	144,391,200
3. Add: Increases in Replicated Asset Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions	1	9,957,000							1	9,957,000
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	37	191,424,586	52	271,896,786					52	271,896,786

SCHEDULE S—CEDED REINSURANCE

Showing all new reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (Yes or No)
		LIFE AND ANNUITY AFFILIATES		
		LIFE AND ANNUITY NON-AFFILIATES		
		ACCIDENT AND HEALTH AFFILIATES		
		ACCIDENT AND HEALTH NON-AFFILIATES		

NONE

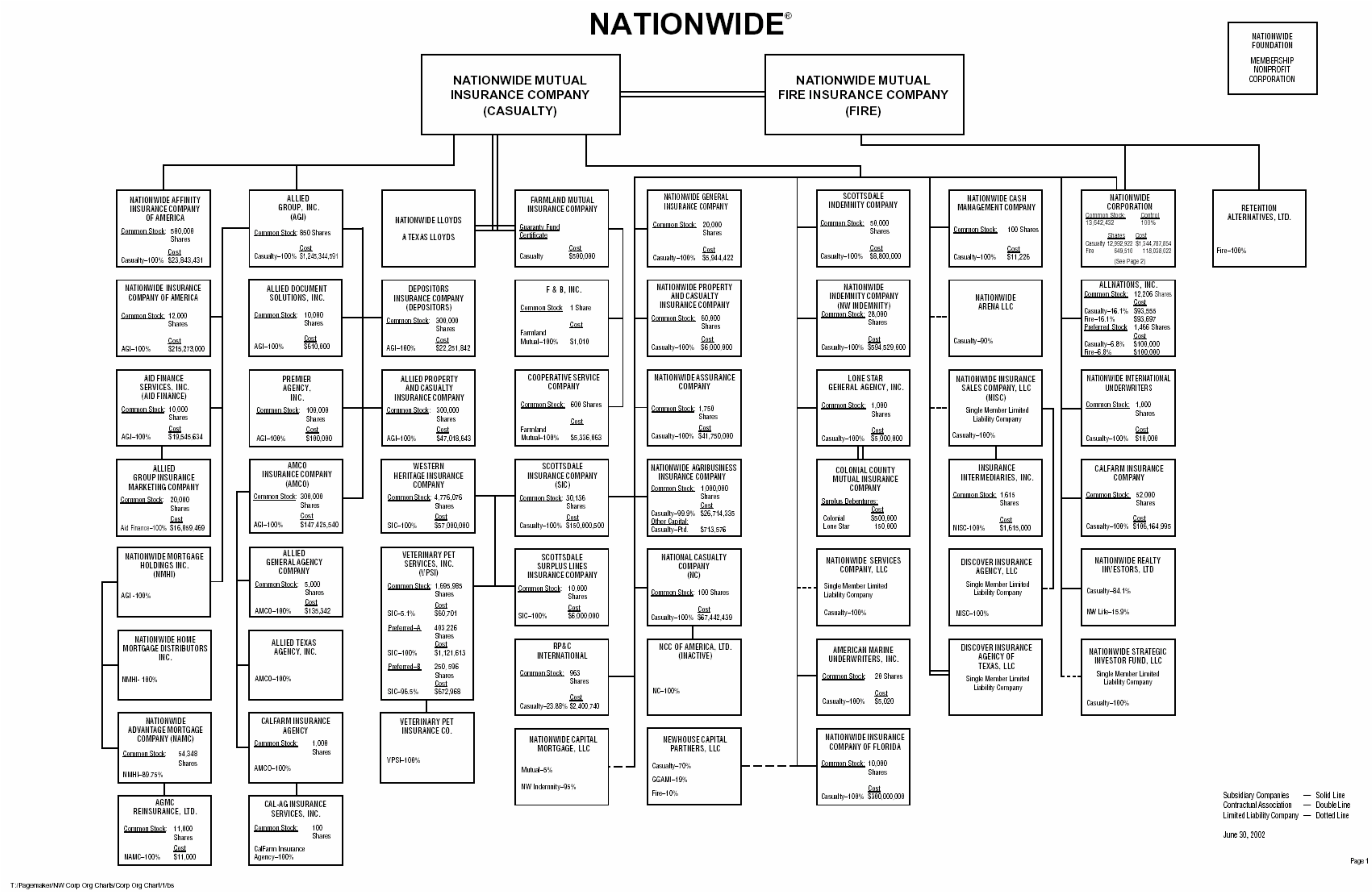
SCHEDULE T—PREMIUMS AND ANNUITY CONSIDERATIONS

During Current Year to Date - Allocated by States and Territories

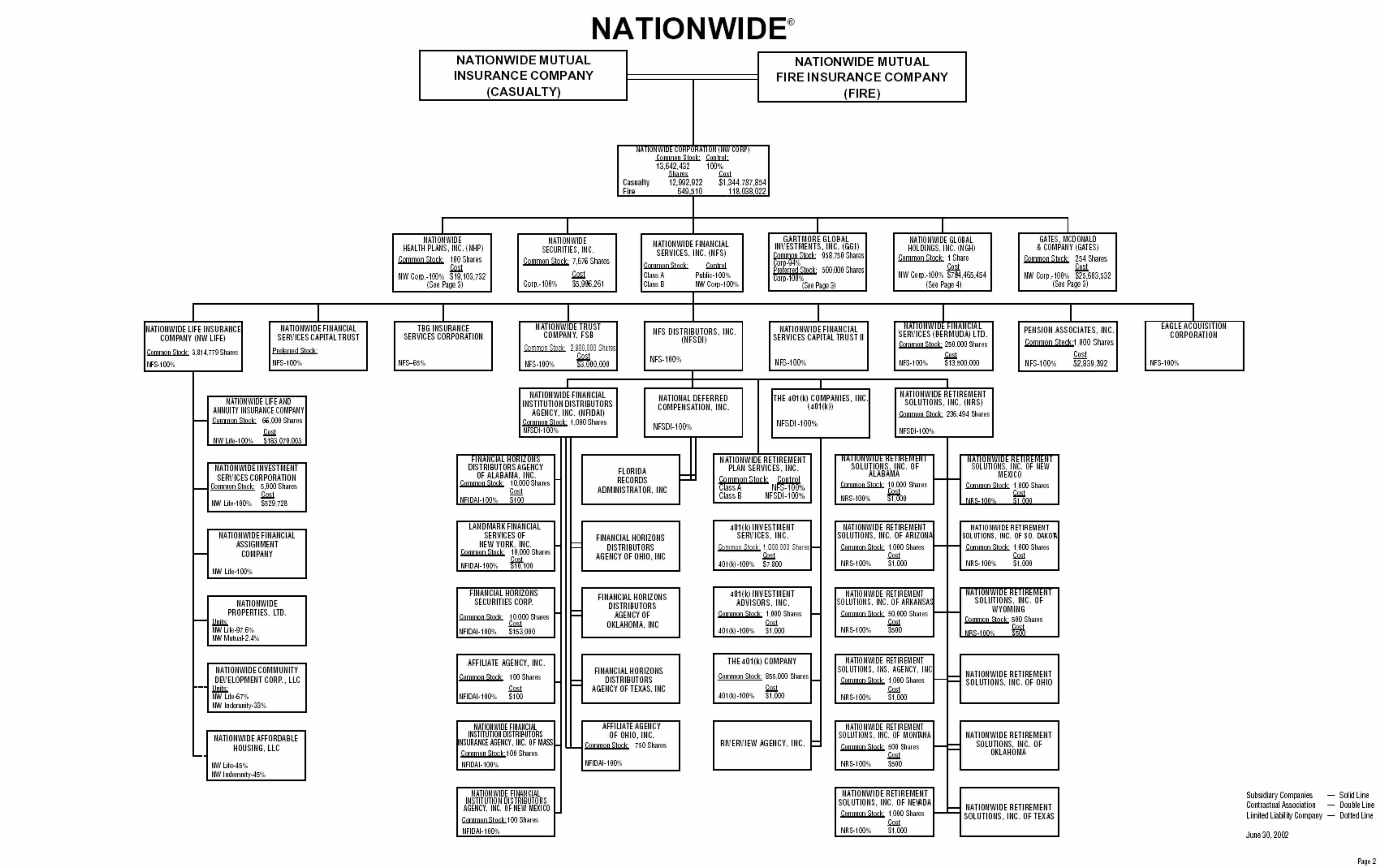
			Direct Business Only				
			Life Contracts		4	5	6
		1	2	3			
States, Etc.		Is Insurer Licensed? (Yes or No)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Deposit-Type Contract Funds	Other Considerations
1. Alabama	AL	Yes	4,217,399	1,724,444	512,131		56,526,627
2. Alaska	AK	Yes	97,107	311,538	2,128		3,828,177
3. Arizona	AZ	Yes	5,538,875	1,027,208	74,530		95,179,771
4. Arkansas	AR	Yes	1,746,565	561,778	387,690		18,686,399
5. California	CA	Yes	93,552,104	4,497,462	59,068,677		443,115,219
6. Colorado	CO	Yes	18,386,129	1,498,493	47,370		79,863,309
7. Connecticut	CT	Yes	9,712,268	804,228	1,699,092		83,444,152
8. Delaware	DE	Yes	106,412,780	394,951	202,596		13,906,160
9. District of Columbia	DC	Yes	422,032	0	41,771		10,779,021
10. Florida	FL	Yes	43,846,724	5,469,705	2,497,836		372,673,728
11. Georgia	GA	Yes	21,369,550	1,114,473	1,126,561		111,268,705
12. Hawaii	HI	Yes	10,490,274	60,454	1,018		31,092,459
13. Idaho	ID	Yes	257,986	193,610	21,345		19,026,371
14. Illinois	IL	Yes	39,666,751	3,016,424	222,791		313,070,623
15. Indiana	IN	Yes	4,321,680	419,871	425,720		97,288,687
16. Iowa	IA	Yes	1,204,582	581,430	88,373		43,107,211
17. Kansas	KS	Yes	2,808,104	1,210,877	100,733		68,662,502
18. Kentucky	KY	Yes	4,010,863	293,758	276,359		39,483,753
19. Louisiana	LA	Yes	1,689,967	283,835	70,473		29,145,316
20. Maine	ME	Yes	813,628	88,168	32,034		13,810,289
21. Maryland	MD	Yes	22,390,433	2,819,977	1,280,446		71,825,967
22. Massachusetts	MA	Yes	13,970,550	1,338,842	61,794		153,315,815
23. Michigan	MI	Yes	14,282,089	1,718,116	640,423		168,408,402
24. Minnesota	MN	Yes	31,208,335	1,248,138	87,330		70,031,927
25. Mississippi	MS	Yes	3,323,651	163,663	819,807		14,303,322
26. Missouri	MO	Yes	6,273,631	1,100,639	160,522		112,365,409
27. Montana	MT	Yes	415,293	226,295	9,549		8,964,433
28. Nebraska	NE	Yes	1,734,166	272,048	46,118		35,123,583
29. Nevada	NV	Yes	14,329,272	75,000	11,585		12,636,196
30. New Hampshire	NH	Yes	2,875,671	939,616	133,926		25,862,049
31. New Jersey	NJ	Yes	12,245,097	1,723,406	776,409		173,019,346
32. New Mexico	NM	Yes	329,365	115,618	24,444		22,068,639
33. New York	NY	Yes	63,927,183	5,510,670	2,120,105		765,408,011
34. North Carolina	NC	Yes	38,157,288	1,601,888	5,033,919		91,607,749
35. North Dakota	ND	Yes	290,324	19,000	9,782		4,947,170
36. Ohio	OH	Yes	55,166,656	5,396,567	58,910,857		237,686,567
37. Oklahoma	OK	Yes	981,076	551,356	80,226		50,914,382
38. Oregon	OR	Yes	1,346,989	990,086	28,861		43,397,978
39. Pennsylvania	PA	Yes	71,255,514	3,212,353	4,261,609		176,885,248
40. Rhode Island	RI	Yes	2,291,360	738,804	98,356		23,044,574
41. South Carolina	SC	Yes	6,163,948	20,000	1,215,441		28,216,804
42. South Dakota	SD	Yes	1,055,345	25,000	29,598		6,870,946
43. Tennessee	TN	Yes	5,313,982	845,113	1,127,144		53,757,463
44. Texas	TX	Yes	25,602,396	892,841	534,698		277,599,404
45. Utah	UT	Yes	1,074,577	16,997	9,492		31,875,950
46. Vermont	VT	Yes	1,231,265	223,029	72,057		8,484,082
47. Virginia	VA	Yes	21,855,244	476,235	2,292,160		81,764,844
48. Washington	WA	Yes	3,339,727	289,616	25,497		77,032,140
49. West Virginia	WV	Yes	5,487,803	399,223	1,946,288		11,141,503
50. Wisconsin	WI	Yes	1,753,264	1,123,696	16,393		94,683,001
51. Wyoming	WY	Yes	326,119	6,063	7,277	3,078,186	5,851,285
52. American Samoa	AS	No	0	0	0		0
53. Guam	GU	Yes	0	0	0		1,328,014
54. Puerto Rico	PR	Yes	707,688	299,529	(640)		10,650,932
55. US Virgin Islands	VI	Yes	8,516	0	6,514		0
56. Canada	CN	No	123,175	0	5,632		0
57. Aggregate Other Alien	OT	XXX	341,200	129	468	975,000,000	0
58. Subtotal		(a) 54	801,743,560	57,932,260	148,783,315	978,078,186	4,895,031,614
90. Reporting entity contributions for employee benefit plans		XXX	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	7,948,096	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	1,078,429	0	0	0	0
94. Aggregate of other amounts not allocable by State		XXX					
95. Totals (Direct Business)		XXX	810,770,085	57,932,260	148,783,315	978,078,186	4,895,031,614
96. Plus Reinsurance Assumed		XXX	118,704	0	1,646,322	0	775,136,894
97. Totals (All Business)		XXX	810,888,789	57,932,260	150,429,637	978,078,186	5,670,168,508
98. Less Reinsurance Ceded		XXX	22,782,242	0	151,754,290	0	38,014,798
99. Totals (All Business) less Reinsurance Ceded		XXX	788,106,547	57,932,260	(1,324,653)	978,078,186	5,632,153,710
DETAILS OF WRITE-INS							
5701. Alien(01)		XXX	341,200	129	468	975,000,000	0
5702.		XXX					
5703.		XXX					
5798. Summary of remaining write-ins for Line 57 from overflow page		XXX					
5799. Totals (Lines 5701 thru 5703 plus 5798)(Line 57 above)		XXX	341,200	129	468	975,000,000	0
9401.		XXX					
9402.		XXX					
9403.		XXX					
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX					
9499. Totals (Lines 9401 thru 9403 plus 9498)(Line 94 above)		XXX					

(a) Insert the number of yes responses except for Canada and Other Alien.

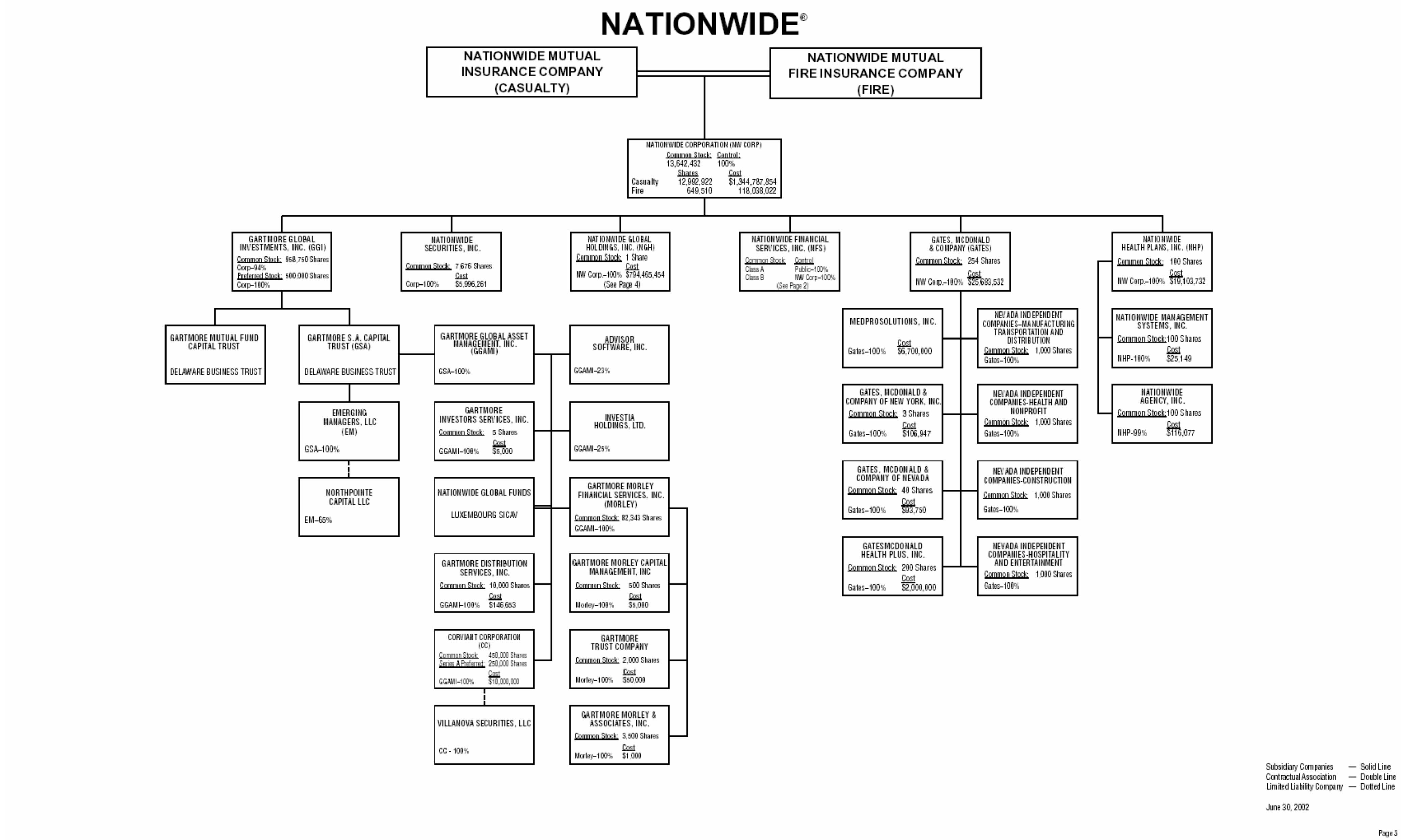
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

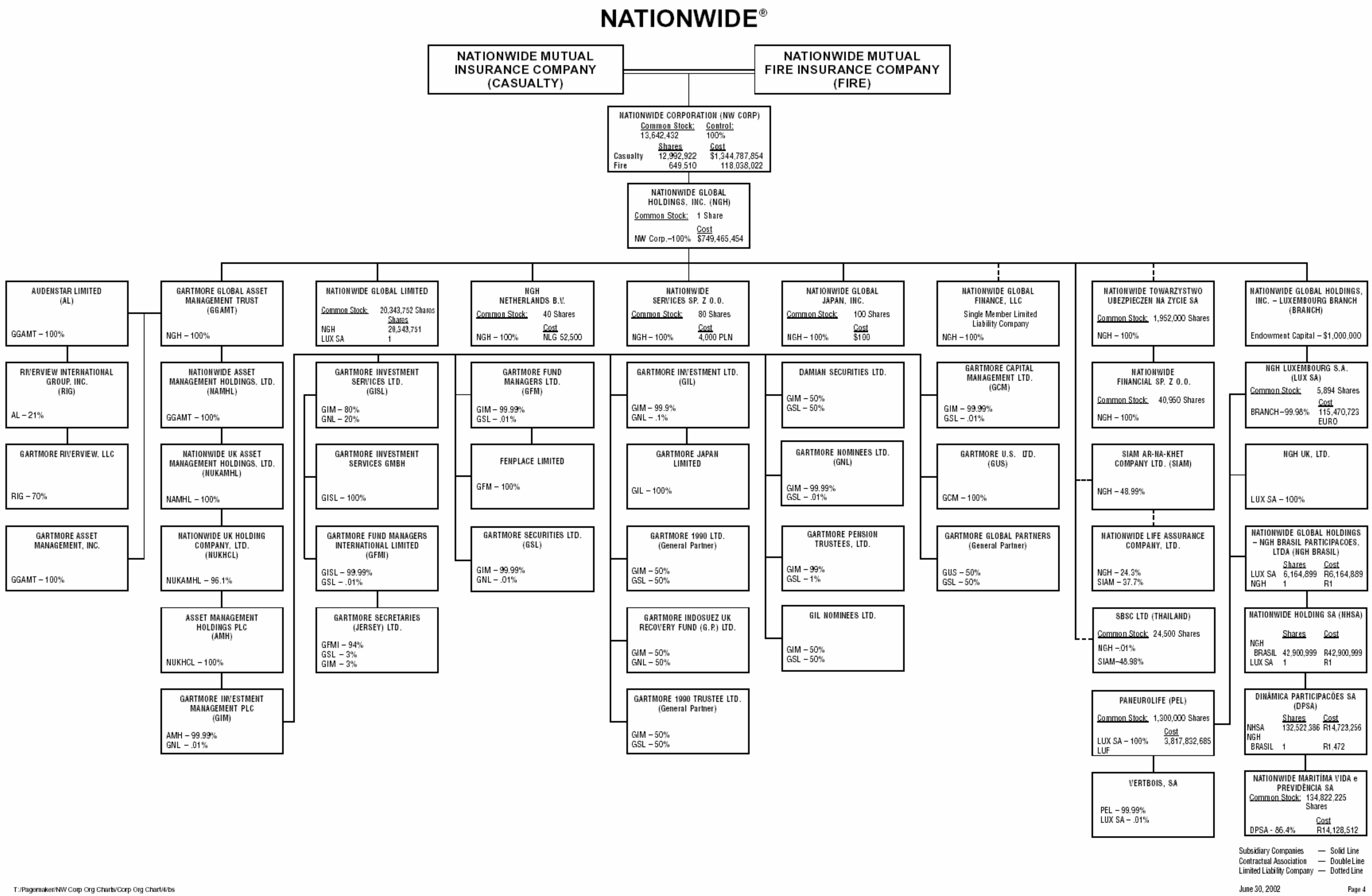


SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



T:/Pagemaker/NW Corp Org Charts/Corp Org Chart/3/bs

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of **NO** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplemental is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

	RESPONSES
1. Will the SVO Compliance Certification be filed with this statement?	Yes
2. Will the Trusteed Surplus Statement be filed with the State of Domicile and the NAIC with this statement?	No

Explanations:

Bar Codes:

Trusteed Surplus Statement (Document Identifier 490) here:

6 6 8 6 9 2 0 0 2 4 9 0 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

LQ003 Additional Aggregate Lines for Page 03 Line 25.
*LIAB

2504. LOSS RECOGNITION RESERVE	2,307,023	2,449,604
2505. RESERVE FOR FULLY PURCHASED ANNUITIES	0	398,671,302
2597. Summary of remaining write-ins for Line 25 from Page 03	2,307,023	401,120,906

LQ004 Additional Aggregate Lines for Page 04 Line 27.
*SUMOPS

2704. LOSS RECOGNITION RESERVE	(142,581)	(152,340)	(894,359)
2705. MISCELLANEOUS EXPENSE	48,041	344,434	0
2706. INCREASE IN RESERVES FOR RATE STABILIZATION	19,193	(242,899)	(156,725)
2797. Summary of remaining write-ins for Line 27 from Page 04	(75,347)	(50,805)	(1,051,084)

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Expended for Additions and Permanent Improvements
Hillsboro K-Mart	Hillsboro	OH	04/30/2002	Hillsboro K-Mart	1,100,000	0	1,100,000	1,100,000
College Industrial Park	Louisville	KY	06/20/1983	Capital Improvement				146,912
Cornerway/Solo Serve Building	San Antonio	TX	02/05/2002	Capital Improvement				12,832
The Forum	San Antonio	TX	12/31/1996	Capital Improvement				7,927
Genessee Crossing Shpg Ctr	Flint	MI	08/15/1997	Capital Improvement				44,195
North Towne Shopping Center	Toledo	OH	03/01/2002	Capital Improvement				25,045
Poe Avenue	Dayton	OH	11/06/2000	Capital Improvement				328
Woodland Square Shopping Cntr	Livonia	MI	03/31/1997	Capital Improvement				15,309
York Plaza	Rock Hill	SC	09/28/1992	Capital Improvement				10,000
0199999 - Acquired by purchase					1,100,000	0	1,100,000	1,362,548
9999999 - Totals					1,100,000	0	1,100,000	1,362,548

SCHEDULE A - PART 3

Showing all Real Estate SOLD during the Current Quarter, including Payments during the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	9	10	11	12	13	14	15	16
	2	3													
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Expended for Additions, Permanent Improvements and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances	Amounts Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Heritage Building	Providence	RI	04/26/2002	Heritage Buildings Associates LLC	3,984,246	0	0	0	2,501,103	4,959,510	0	2,458,407	2,458,407	449,066	566,560
Kroger Center	Morehead	KY	05/21/2002	Kentucky Transportation Cabinet	76,850	0	0	0	76,850	76,850	0	0	0	0	0
Tractor Supply	Fort Madison	IA	06/11/2002	Huffman Welding & Machine	260,068	0	0	0	71,714	133,739	0	62,025	62,025	2,527	3,837
IEIP Industrial Building	Bexar County	TX	06/28/2002	ProLogis LTD	4,173,505	0	0	0	3,738,289	5,276,951	0	1,538,662	1,538,662	347,686	310,380
West Broad Plaza	Columbus	OH	06/28/2002	West Broad Plaza LLC	9,137,055	(2,700,000)	0	0	3,824,394	3,920,250	0	95,856	95,856	487,776	406,236
0199999 - Property Sold					17,631,724	(2,700,000)	0	0	10,212,350	14,367,300	0	4,154,950	4,154,950	1,287,055	1,287,013
9999999 Totals					17,631,724	(2,700,000)	0	0	10,212,350	14,367,300	0	4,154,950	4,154,950	1,287,055	1,287,013

SCHEDULE B - PART 1

Showing all Mortgage Loans ACQUIRED during the Current Quarter

1	Location 2	Location 3	4	5	6	7	8	9	10	11
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1000320	Lufkin	TX		08/29/2000	4.090	411,305	0		19,970,000	07/05/2000
00-1000360	Columbus	OH		07/17/2001	4.030	3,778,537	0		29,500,000	02/05/2001
00-1000585	Los Angeles	CA		04/19/2002	7.160	17,550,000	0		23,000,000	06/02/2001
00-1000642	Romeoville	IL		04/19/2002	7.260	4,000,000	0		6,815,000	03/01/2002
00-1000644	Sioux Falls	SD		05/15/2002	7.820	3,200,000	0		4,600,000	05/29/2001
00-1000648	Irving	TX		04/18/2002	7.340	3,700,000	0		5,475,000	05/16/2001
00-1000696	Ft. Lauderdale	FL		05/08/2002	7.450	14,000,000	0		20,452,174	03/09/2002
00-1000729	Lyndhurst	NJ		07/31/2001	4.391	1,299,921	0		28,500,000	06/18/2001
00-1000857	Schererville	IN		04/10/2002	7.500	9,300,757	0		13,620,000	01/10/2002
00-1000858	Brook Park	OH		04/09/2002	7.680	7,100,000	0		11,980,000	01/23/2002
00-1000859	Dyer	IN		05/28/2002	7.100	1,000,000	0		1,375,000	04/09/2002
00-1000865	Grand Rapids	MI		04/04/2002	5.000	6,300,000	0		16,865,000	01/28/2002
00-1000873	Lexington	KY		04/22/2002	7.450	2,575,000	0		3,336,084	02/14/2002
00-1000886	San Diego	CA		04/10/2002	7.500	700,000	0		1,370,988	03/01/2002
00-1000888	Houston	TX		05/10/2002	4.670	4,065,000	0		4,316,803	03/06/1996
00-1000892	Tamarac	FL		04/17/2002	7.350	5,000,000	0		6,351,923	03/13/2002
00-1000893	Charlotte	NC		04/25/2001	7.630	10,500,000	0		13,200,000	03/21/2002
00-1000902	Spring Hill	FL		06/24/2002	6.500	3,250,000	0		4,225,000	02/25/2002
00-1000904	Washington	DC		04/30/2002	4.240	11,000,000	0		15,000,000	04/23/2002
00-1000909	Ithaca	NY		04/30/2002	7.460	7,750,000	0		3,683,333	03/07/2002
00-1000910	Greece	NY		04/30/2002	7.460	7,750,000	0		10,651,282	03/07/2002
00-1000911	Rochester	NY		04/30/2002	7.460	2,750,000	0		3,772,593	03/07/2002
00-1000912	Hamlin	NY		04/30/2002	7.460	2,000,000	0		2,761,111	03/07/2002
00-1000916	Fishers	IN		05/07/2002	6.680	10,400,000	0		14,308,725	03/19/2002
00-1000917	Irving	TX		05/07/2002	6.680	12,000,000	0		16,324,468	03/15/2002
00-1000919	Cleveland	OH		04/29/2002	6.510	1,966,404	0		2,842,662	02/01/2002
00-1000920	Richardson	TX		04/23/2002	3.940	7,500,000	0		14,570,000	03/07/2002
00-1000921	Cleveland	OH		06/12/2002	3.660	27,500,000	0		58,200,000	03/25/2002
00-1000928	Pittsburgh	PA		05/15/2002	7.400	2,000,000	0		3,313,846	03/28/2002
00-1000929	Cranberry	PA		06/11/2002	7.570	18,400,000	0		23,040,292	04/22/2002
00-1000932	Harrison Township	MI		05/29/2002	7.100	8,125,000	0		12,133,333	03/22/2002
00-1000936	Vista	CA		04/18/2002	6.850	1,500,000	0		3,000,000	03/21/2002
00-1000939	Highland Park	TX		06/27/2002	7.310	31,500,000	0		51,490,385	05/14/2002
00-1000941	Spartanburg	SC		05/07/2002	7.650	1,275,000	0		1,751,374	03/13/2002
00-1000944	Oakbrook	IL		04/10/2002	6.810	10,000,000	0		19,388,889	03/25/2002
00-1000945	Oakland	CA		05/08/2002	6.930	14,000,000	0		28,280,000	04/03/2002
00-1000949	Stow	OH		05/30/2002	7.620	4,000,000	0		5,033,598	04/01/2002
00-1000953	Tampa	FL		05/24/2002	5.000	15,500,000	0		25,650,000	04/26/2002
00-1000958	Houston	TX		06/18/2002	7.580	2,550,000	0		3,870,000	03/26/2002
00-1000963	Cleveland	OH		06/05/2002	4.630	33,000,000	0		47,000,000	04/26/2002
00-1000966	Chestnut Hill	PA		06/27/2002	6.610	7,250,000	0		9,797,297	05/08/2002
00-1000969	North Bergen	NJ		05/31/2002	7.590	4,750,000	0		6,864,234	04/04/2002
00-1000970	North Bergen	NJ		05/31/2002	4.000	12,250,000	0		17,754,476	04/04/2002
00-1000971	Kingwood	TX		06/26/2002	3.820	14,152,000	0		19,600,000	05/16/2002
00-1000972	Forest Park	OH		05/30/2002	7.380	1,600,000	0		2,352,798	04/11/2002
00-1000977	Oceanside	CA		06/13/2002	7.000	3,275,000	0		4,749,402	04/16/2002
00-1000980	Hillsboro	OR		06/07/2002	6.930	2,500,000	0		4,080,000	05/13/2002
00-1000981	Tampa	FL		06/19/2002	6.520	13,700,000	0		23,700,000	05/17/2002
00-1000982	Columbia	MD		06/28/2002	3.640	10,800,000	0		15,100,000	03/06/2002
00-1000983	Columbia	MD		06/28/2002	3.640	7,300,000	0		9,300,000	03/06/2002
00-1000984	Columbia	MD		06/28/2002	3.640	12,140,000	0		16,200,000	03/11/2002
00-1000985	Columbia	MD		06/28/2002	3.640	14,450,000	0		18,900,000	03/05/2002
00-1000986	Columbia	MD		06/28/2002	3.640	12,500,000	0		17,900,000	03/05/2002
00-1000987	Columbia	MD		06/28/2002	3.640	8,200,000	0		11,650,000	03/05/2002
00-1000997	Cleveland	OH		04/29/2002	6.510	5,850,342	0		8,457,338	02/01/2002
00-1001007	Tampa	FL		06/25/2002	6.040	1,700,000	0		2,218,421	11/29/2001
00-1001022	Rosemont	IL		06/12/2002	5.500	24,068,759	0		6,000,000	01/01/2002
00-1001042	Ravenna	OH		06/27/2002	7.460	5,700,000	0		7,197,033	06/10/2002
00-1001069	Columbia	MD		06/28/2002	3.640	7,610,000	0			03/11/2002
00-9000133	Brea	CA		04/01/2002	8.000	1,261,750	0		1,862,000	01/21/2002
00-9000134	Brea	CA		04/01/2002	8.000	1,222,920	0		1,798,300	01/21/2002

SCHEDULE B - PART 1

Showing all Mortgage Loans ACQUIRED during the Current Quarter

1	Location		4	5	6	7	8	9	10	11
	2	3								
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-9000135	Chula Vista	CA		05/01/2002	7.375	440,487	0		784,000	02/05/2002
00-9000137	Yorba Linda	CA		05/01/2002	7.750	392,000	0		882,000	02/14/2002
00-9000138	Brentwood	TN		05/20/2002	7.250	541,062	0		1,029,000	03/21/2002
00-9000139	West Caldwell	NJ		06/03/2002	7.125	343,000	0		833,000	04/22/2002
00-9000140	Mamaroneck	NY		06/03/2002	7.125	392,000	0		1,024,100	04/08/2002
00-9000141	Napa	CA		06/03/2002	8.125	747,250	0		1,225,000	02/20/2002
0599999 - Mortgages in good standing - Commercial Mortgages - All Other						505,333,495	0	0	792,277,262	XXX
0799999 - Total - Mortgages in Good Standing						505,333,495	0	0	792,277,262	XXX
9999999 Totals						505,333,495	0	0	792,277,262	XXX

SCHEDULE B - PART 2

Showing all Mortgage Loans SOLD, transferred or paid in full during the Current Quarter

1	Location		4	5	6	7	8	9	10	11	12	13
	2	3										
Loan Number	City	State	Loan Type	Date Acquired	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book Value/Recorded Investment Excluding Accrued Interest at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
00-1000045	Rosemont	IL		12/17/1999	24,014,824			24,030,566	24,311,761		36,339	36,339
00-1000085	Irvine	CA		12/22/1999	1,276,668			1,264,716	1,291,770			
00-1000208	Houston	TX		04/28/2000	4,800,000			4,800,000	4,864,753			
00-1000345	Pearland	TX		09/14/2000	11,500,000			11,500,000	11,673,333			
00-1000356	Columbus	OH		04/17/2001	11,000,000			10,435,897	10,459,821			
00-1000636	Highland Park	TX		12/10/2001	5,000,000			5,000,000	5,009,718			
03-0286001	Columbus	OH		12/01/1998	709,468			679,004	690,850			
03-0287259	Brooklun Center	MN		11/01/1998	17,674			16,677	16,846			
03-0288714	Crab Orchard	WV		12/01/1998	6,866			4,346	4,394			
03-0289077	Nashville	TN		12/01/1998	32,942			32,090	32,061			
03-0292881	Burke	VA		12/01/1998	2,851			892	894			
03-0296174	Matthews	NC		12/01/1998	2,249,486			2,216,316	1,373,720		(866,316)	(866,316)
03-0301421	Killingly	CT		12/01/1998	6,828,758			6,780,490	6,824,156			
03-0302922	Raleigh	NC		12/05/1998	2,089,831			2,038,695	2,055,833			
03-0303029	Schererville	IN		12/10/1998	8,472,160			8,414,971	8,414,971			
03-0303134	Brook Park	OH		12/10/1998	5,983,979			5,894,357	5,941,839			
03-0303221	Raleigh	NC		12/10/1998	8,588,521			8,544,223	8,613,383			
03-0303258	Elk Grove	CA		12/10/1998	2,627,945			2,589,319	2,610,557			
03-0303496	Cain Township	PA		12/01/1998	7,479,444			7,370,777	7,429,808			
03-0303616	Westerville	OH		12/01/1998	10,271,317			10,147,279	10,038,268			
03-0303625	Highland Park	TX		12/10/1998	26,162,352			25,861,336	25,975,050			
03-0303661	Lacey	WA		12/01/1998	3,382,892			3,335,177	3,352,911		654	654
03-0304135	Houston	TX		12/10/1998	1,479,938			1,402,069	1,418,909			
03-0305012	Irving	TX		12/10/1998	9,666,564			9,572,776	9,627,117		16,871	16,871
03-0308446	Bothell	WA		12/10/1998	6,562,660			6,565,926	7,420,691		33,655	33,655
03-0308455	Bothell	WA		12/10/1998	913,053			818,462	879,974		3,827	3,827
03-0308611	Fishers	IN		12/15/1998	10,127,457			10,051,853	10,094,571		23,751	23,751
03-0309552	Raleigh	NC		12/10/1998	2,300,249			2,293,551	2,309,630			
03-0310626	Highland Park	TX		12/10/1998	3,807,028			3,754,467	3,767,917			

SCHEDULE B - PART 2

Showing all Mortgage Loans SOLD, transferred or paid in full during the Current Quarter

1	Location 2	Location 3	4	5	6	7	8	9	10	11	12	13
Loan Number	City	State	Loan Type	Date Acquired	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book Value/Recorded Investment Excluding Accrued Interest at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
03-0310951	Indianapolis	IN		12/01/1998	2,136,240			2,107,416	2,212,766			
03-0311003	Cleveland	OH		12/01/1998	1,983,159			1,966,404	1,977,977			
03-0311952	Cleveland	OH		06/14/1999	5,896,876			5,850,342	5,887,575			
03-4000036	Columbus	OH		12/01/1998	9,378,350			9,320,668	9,376,103			
03-4100119	Temple Terrace	FL		12/10/1998	2,134,504			2,095,840	2,216,343		(7,841)	(7,841)
0199999 - Mortgages closed by repayment					198,884,059			196,756,902	198,176,271		(759,061)	(759,061)
03-0301072	Hillsboro	OH		12/05/1998	2,372,919			1,000,000	1,000,000		(1,258,918)	(1,258,918)
0399999 - Mortgages transferred					2,372,919			1,000,000	1,000,000	0	(1,258,918)	(1,258,918)
9999999 Totals					201,256,978			197,756,902	199,176,271	0	(2,017,979)	(2,017,979)

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets ACQUIRED during the Current Quarter

1	Location 2	Location 3	4	5	6	7	8	9	10
Number of Units and Description	City	State	Name of Vendor	Date Acquired	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment
Cottage View Terrace, LP 100%	Columbus	OH	Cottage View Terrace, LP	09/18/2000	143,916	0	280,394	136,478	0
National Equity Fund 1996 5.409%	Chicago	IL	National Equity Fund 1996	04/27/1999	644,578	0	1,869,700	592,514	0
National Equity Fund 1997 2.7754%	Chicago	IL	National Equity Fund 1997	04/21/2000	291,411	0	862,992	150,150	0
Nationwide Community Development Corp. 66%	Columbus	OH	Nationwide Community Development Corp.	11/03/2000	6,860,345	0	24,675,779	(561,872)	0
Ohio Equity Fund for Housing VIII, LLP 8.2562%	Columbus	OH	Ohio Equity Fund for Housing VIII, LLP	04/07/2000	882,422	0	1,055,288	(12,288)	0
Ohio Equity Fund for Housing IX, LLP 7.34559%	Columbus	OH	Ohio Equity Fund for Housing IX, LLP	12/31/1999	525,068	0	(59,395)	(100,851)	0
Saratoga Place 100%	Newport	KY	Saratoga Place	05/10/2000	121,488	0	233,580	(7,785)	
0999999 - Joint Venture Interests - Real Estate					9,469,228	0	28,918,338	196,346	0
Brentwood Assoc Private Equity III, L.P. 0.218554%	Los Angeles	CA	Brentwood Assoc Private Equity III, L.P.	06/29/1999	16,533	0	593,096	(4,287)	0
Greenwich Street Capital Partners II, L.P. 0.0781%	New York	NY	Greenwich Street Capital Partners II, L.P.	10/30/1998	15,807	0	875,380	28,435	0
Russell Emerging Fund 100%	Columbus	OH	Russell Emerging Fund	10/16/2001	160,230	0	2,152,910	(20,004)	0
1099999 - Joint Venture Interests - Other					192,570	0	3,621,386	4,144	0
9999999 Totals					9,661,798	0	32,539,724	200,490	0

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets SOLD, transferred or paid in full during the Current Quarter

1	Location 2	Location 3	4	5	6	7	8	9	10	11	12	13
Number of Units and Description	City	State	Name of Purchaser or Nature of Disposition	Date Acquired	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/ Adjusted Carrying Value Less Encum- brances at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
9999999 Totals												

NONE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
BONDS								
US Governments								
United States								
3133MN-VV-0	Federal Home Loan Bk 5.750% 05/15/12 Global Nt	06/19/2002	Salomon Smith Barney		299,927,880	291,000,000	1,580,292	1
31359M-MP-5	FNMA Benchmark Nt 5.250% 04/15/07	06/27/2002	ABN Amro Sec (USA) Inc		15,571,350	15,000,000	201,250	1
Total United States					315,499,230	306,000,000	1,781,542	XXX
0399996 - Bonds - U.S. Government					315,499,230	306,000,000	1,781,542	XXX
0399999 - Total - Bonds - U.S. Government					315,499,230	306,000,000	1,781,542	XXX
Political Subdivisions of States								
United States								
Illinois								
484080-LN-4	Kane McHenry Cook 4.800% 12/01/05 DeKalb IL GO Cntys Sch Dist 300 Txble	05/22/2002	ABN Amro Sec (USA) Inc		1,498,080	1,500,000	5,600	1PE
Total Illinois					1,498,080	1,500,000	5,600	XXX
Total United States					1,498,080	1,500,000	5,600	XXX
2499996 - Bonds - Political Subdivision - United States					1,498,080	1,500,000	5,600	XXX
2499999 - Total - Bonds - Political Subdivisions					1,498,080	1,500,000	5,600	XXX
Special Revenue & Assessment								
United States								
Utah								
95640E-BN-4	West Valley Cty UT Mun 7.625% 05/01/16 Bld Rev Event Ctr Txbl Crossover Ref	05/20/2002	Piper Jaffray Inc		2,199,560	2,000,000	9,319	1PE
Total Utah					2,199,560	2,000,000	9,319	XXX
United States								
312904-N2-7	FHLMC REMIC Ser 1030 F 9.000% 12/15/20	06/05/2002	Raymond James & Assoc Inc		1,217,760	1,151,547	2,591	1
312913-ZE-9	FHLMC REMIC Ser 7.000% 12/15/22 1437-HD	06/01/2002	Interest Capitalization		71,337	71,337		1
312915-HX-2	FHLMC REMIC Ser 7.000% 08/15/22 1502-PZ	06/01/2002	Interest Capitalization		327,985	327,985		1Z
312915-PK-1	FHLMC REMIC Ser 7.500% 04/15/23 1494-PZ	04/04/2002	Greenwich Capital Markets Inc		15,494,020	14,699,337	24,499	1
312915-PK-1	FHLMC REMIC Ser 7.500% 04/15/23 1494-PZ	06/01/2002	Interest Capitalization		307,193	307,193		1
312915-UF-6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23	06/01/2002	Interest Capitalization		244,562	244,562		1
313399-HU-4	FHLMC REMIC Ser 2351 6.500% 07/15/30 PX	06/04/2002	Salomon Smith Barney		5,071,875	5,000,000	5,417	1
313399-U9-6	FHLMC REMIC Ser 2345 7.000% 07/15/21 VD	06/19/2002	CS First Boston Corporation		3,160,547	3,000,000	13,417	1
31339L-PD-6	FHLMC REMIC Ser 2393 C 5.500% 12/15/31	06/13/2002	Greenwich Capital Markets Inc		19,925,446	20,943,338	50,762	1
3133TE-LG-7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28	06/24/2002	Legg Mason Wood Walker Inc		1,025,625	1,000,000	4,333	1
3133TH-JB-4	FHLMC REMIC Ser 2103 6.000% 07/15/23 NB	06/07/2002	McDonald & Co Sec Inc		6,072,188	6,000,000	11,000	1
3133TS-SS-3	FHLMC REMIC Ser 2303 7.000% 06/15/14 VD	06/04/2002	Raymond James & Assoc Inc		2,105,000	2,000,000	2,333	1
3133TT-4Q-1	FHLMC REMIC Ser 2319 6.500% 04/15/30 PG	05/31/2002	Direct		4,017,078	3,981,000	2,875	1
3133TT-TA-9	FHLMC REMIC Ser 2330 6.500% 01/15/30 PD	06/21/2002	UBS, Warburg, Dillon Read		10,194,531	10,000,000	45,139	1Z
31358N-5B-4	FNMA REMIC Ser 7.000% 07/25/22 1992-124 PZ	06/01/2002	Interest Capitalization		355,979	355,979		1
31358R-G5-6	FNMA REMIC Ser 6.850% 06/25/22 1992-214 Z	06/01/2002	Interest Capitalization		80,993	80,993		1
31359E-LJ-8	FNMA REMIC Ser 6.500% 10/25/23 1993-204ZA	06/01/2002	Interest Capitalization		154,165	154,165		1
31359G-WW-2	FNMA REMIC Ser 1994-31 6.500% 03/25/23 ZB	04/22/2002	Morgan/JP/Securities - Bonds		8,173,071	8,022,647	34,765	1
31359G-WW-2	FNMA REMIC Ser 1994-31 6.500% 03/25/23 ZB	06/01/2002	Interest Capitalization		87,147	87,147		1
31359Q-UN-2	FNMA REMIC Ser 1997-56 7.000% 09/18/27 Z	06/01/2002	Interest Capitalization		128,947	128,947		1

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
31392D-AH-5	FHLMC REMIC Ser 6.500% 07/25/14 2002-28 VA	06/12/2002	Salomon Smith Barney		10,303,452	9,907,165	28,621	1
31392M-DF-6	FHLMC REMIC Ser 2448 6.500% 02/15/13 VG	06/12/2002	UBS, Warburg, Dillon Read		17,652,988	16,908,576	35,019	1
31392M-EH-1	FHLMC SPC Ser T-41 Cl 5.730% 03/25/24 1A3	05/16/2002	Direct		17,999,946	18,000,000	85,950	1
38373W-4P-0	Government Natl Mtg 6.500% 02/20/13 Assn Ser 2002-33 Cl VH	06/13/2002	UBS, Warburg, Dillon Read		9,424,688	9,000,000	27,625	1Z
38373W-Q7-6	Government Natl Mtg 6.500% 02/20/13 Assn Ser 2002-30 Cl VA	06/13/2002	First Tennessee Bank NA		2,096,094	2,000,000	6,139	1Z
911760-GT-7	Vendee Mtg Tr REMIC 7.250% 09/15/25 Ser 1995-3 1Z	06/01/2002	Interest Capitalization		292,348	292,348		1
911760-LQ-7	Vendee Mtg Tr REMIC 6.750% 06/15/28 Ser 1998-2 Cl 1G	06/10/2002	Greenwich Capital Markets Inc		12,344,063	12,000,000	24,750	1
Total United States					148,329,028	145,664,266	405,235	XXX
3199996 - Bonds - Special Revenues - United States					150,528,588	147,664,266	414,554	XXX
3199999 - Total - Bonds - Special Revenue					150,528,588	147,664,266	414,554	XXX
Public Utilities (unaffiliated) United States								
010280-AX-6	Alabama Gas Corp MT Nt 7.340% 09/20/06 Ser A	06/18/2002	UBS, Warburg, Dillon Read		3,242,970	3,000,000	30,583	1PE
05916L-AH-8	Baltimore Gas & Elec 6.900% 02/01/05 Co MT Nt Ser D	06/12/2002	Morgan Stanley & Co Inc		5,264,700	5,000,000	44,083	1PE
186108-BV-7	Cleveland Elec 7.430% 11/01/09 Illuminating Co 1st Mtg Bond Ser D	06/19/2002	Piper Jaffray Inc		1,177,909	1,125,000	12,306	2
209111-CV-3	Consolidated Edison Co 6.450% 12/01/07 NY Inc Deb Ser 1997-B	06/19/2002	Spear Leeds		221,126	207,000	853	1
209111-DE-0	Consolidated Edison Co 8.125% 05/01/10 NY Inc Deb	05/15/2002	Piper Jaffray Inc		1,951,810	1,750,000	7,504	1PE
210518-AY-2	Consumers Energy Co Sr 6.500% 06/15/18 Remktd Secd Nt Ser B	04/03/2002	Bankers Trust/BOCM		5,520,816	5,470,000	111,603	2
210518-BL-9	Consumers Energy Co 6.250% 09/15/06 1st Mtg Bond	05/17/2002	Various		3,363,415	3,500,000	40,365	2
373334-FF-3	Georgia Pwr Co Sr Nt 6.200% 02/01/06 Ser G	06/28/2002	Various		7,723,059	7,335,000	181,978	1
419870-AH-6	Hawaiian Electric Inds 6.660% 12/05/05 MT Nt	06/05/2002	Dain Rauschar Inc		2,050,380	2,000,000	22,200	2
419870-AZ-6	Hawaiian Electric Inds 7.560% 04/10/06 MT Nt Ser C	06/28/2002	Dain Rauschar Inc		16,026,750	15,000,000	261,450	2
45138L-AH-6	Idaho Power Corp MT Nt 7.380% 12/01/07	04/25/2002	McDonald & Co Sec Inc		3,202,967	2,970,000	17,657	1PE
462613-AB-6	Ipalco Enterprises Inc 7.375% 11/14/08 Sr Sec Nt	05/31/2002	Tax Free Exchange		5,000,000	5,000,000	16,389	3Z
59562E-AG-0	MidAmerican Energy Co 6.375% 06/15/06 Nt	05/07/2002	CS First Boston Corporation		2,060,180	2,000,000	51,354	1PE
598326-AA-4	Midwest Ind Trans Sys 8.750% 06/01/12 Opr Inc Sr Nt	05/20/2002	MLPF&S/Fixed Inc Operations		4,407,120	4,000,000	167,222	2
604110-AP-1	Minnesota Pwr & Lt Co 7.500% 08/01/07 1st Mtg Bd	04/29/2002	McDonald & Co Sec Inc		5,337,500	5,000,000	94,792	2PE
66416T-AE-5	Northeast Generation 4.998% 10/15/05 Co Sr Sec Nt Ser A	04/15/2002	Salomon Smith Barney		8,467,569	8,526,316	3,551	2PE
665789-AM-5	Northern States Power 5.750% 10/01/03 Co-WI 1st Mtg Bd	05/07/2002	Piper Jaffray Inc		2,089,526	2,039,000	12,701	2PE
684065-AT-2	Orange & Rockland 6.500% 12/01/27 Utils Inc Deb Ser F	06/05/2002	McDonald & Co Sec Inc		5,260,750	5,000,000	8,125	1PE
70090*-AJ-3	Park Water Co 1st Mtg 7.320% 05/01/14 Bd	05/30/2002	Direct		5,493,236	5,500,000		2Z
711030-AC-0	Peoples Energy Corp Nt 6.900% 01/15/11 Ser A	06/19/2002	ABN Amro Sec (USA) Inc		3,649,100	3,500,000	106,663	1PE
743263-AB-1	Progress Energy Inc Sr 6.550% 03/01/04 Nt	05/29/2002	Morgan Stanley & Co Inc		5,175,350	5,000,000	83,694	2
872375-AF-7	TECO Energy Inc Nt 6.125% 05/01/07	06/20/2002	Various		2,029,360	2,000,000	7,146	2PE
882850-BJ-8	Texas Utils Elec Co 8.250% 04/01/04 1st Mtg Bd	04/09/2002	Pressprich R W		719,111	675,000	1,702	2

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
910637-AP-2	United Illuminating Co 6.000% 12/15/03 Nt	05/14/2002	Lehman Brothers Inc		10,001,355	9,750,000	247,000	1PE
Total United States					109,436,059	105,347,316	1,530,921	XXX
Canada								
893526-CB-7	TransCanada Pipelines 9.125% 04/20/06 Ltd Sub Deb	06/11/2002	UBS, Warburg, Dillon Read		6,751,140	6,000,000	82,125	2
Total Canada					6,751,140	6,000,000	82,125	XXX
3899996 - Bonds - Public Utilities - United States					109,436,059	105,347,316	1,530,921	XXX
3899997 - Bonds - Public Utilities - Canada					6,751,140	6,000,000	82,125	XXX
3899999 - Total - Bonds - Public Utilities					116,187,199	111,347,316	1,613,046	XXX
Industrial & Miscellaneous United States								
000759-CN-8	American Business Fin 5.850% 02/15/19 Svcs Inc Ser 2002-2 Cl A6	06/07/2002	CS First Boston Corporation		3,999,575	4,000,000	16,900	1PE
00077B-ZZ-9	ABN AMRO Mtg Corp Ser 6.500% 01/25/32 2001-8 Cl 4A8	05/30/2002	Lehman Brothers Inc		6,120,000	6,000,000	32,500	1PE
00080N-AD-4	ADA CDS Ltd Ser 3.580% 07/15/08 2002-1A Cl C	06/10/2002	UBS, Warburg, Dillon Read		15,000,000	15,000,000		1Z
001383-B*-8	AIG Matched Funding 3.000% 12/14/15 Corp S&P Total Return Bd	06/14/2002	Interest Capitalization		179,343	179,343		1
013068-AD-3	Alberto Culver Co Nt 8.250% 11/01/05	06/17/2002	Goldman Sachs & Company		11,037,200	10,000,000	112,292	2PE
01849Q-AN-5	Allergan Inc MT Nt 7.470% 04/17/12	04/12/2002	Bank of America BISD Dealer		5,273,600	5,000,000		1PE
020039-DB-6	Alltel Corp Nt 7.000% 07/01/12	06/14/2002	Various		7,001,990	7,000,000		1PE
02359@-AD-3	AMERCO Real Estate Co 8.280% 04/30/12 Sr Nt	05/15/2002	Fleet Securities		19,123,311	19,000,000		2Z
023650-AJ-3	America West Airlines 8.370% 04/02/07 Enhanced Equip Tr Ctf 2001-1C	04/01/2002	Tax Free Exchange		6,681,433	6,681,433	278,065	4
02635P-RG-0	American General Fin 5.875% 07/14/06 MT Nt Ser F	05/30/2002	CS First Boston Corporation		7,202,580	7,000,000	55,976	1
032166-AG-5	Amsouth Bank NA Sub Nt 6.450% 02/01/18	05/10/2002	Dain Rauschar Inc		2,021,680	2,000,000	37,267	1PE
039483-AG-7	Archer-Daniels-Midland 8.875% 04/15/11 Co Deb	06/21/2002	UBS, Warburg, Dillon Read		1,679,998	1,380,000	24,155	1PE
040097-AB-3	Ares Leveraged Inv 7.520% 11/30/04 Fund LP Sr Sub Secd Nt	05/30/2002	Interest Capitalization		195,069	195,069		3
040420-BF-7	Aristar Inc Sr Nt 7.250% 06/15/06	04/18/2002	Salomon Smith Barney		4,237,080	4,000,000	103,111	1
04542B-AS-1	Asset Backed Funding 6.438% 10/25/31 Corp Ser 2002-SB1 Cl M1	05/03/2002	Bank of America BISD Dealer		7,999,808	8,000,000	62,949	1PE
055482-AD-5	BJ Services Co Sr Nt 7.000% 02/01/06 Ser B	06/26/2002	Pressprich R W		2,977,618	2,850,000	65,761	2PE
057224-AJ-6	Baker Hughes Inc Sr Nt 6.250% 01/15/09	06/19/2002	Various		4,706,437	4,635,000	107,112	1PE
057224-AS-6	Baker Hughes Inc Sr Nt 6.000% 02/15/09	04/18/2002	Salomon Smith Barney		2,958,750	3,000,000	34,000	1PE
05916M-AE-3	Baltimore Gas & Elec 6.660% 05/01/06 Co MT Nt Ser E	06/06/2002	Salomon Smith Barney		3,016,409	2,890,000	21,386	1PE
07132#-AB-8	Battelle Memorial 6.930% 04/15/12 Institute Sr Nt Ser B	04/04/2002	Bankers Trust/BOCM		8,022,830	8,000,000		1Z
075816-AA-6	Beckman Instruments 7.050% 06/01/26 Inc Nt	04/09/2002	Various		6,896,805	6,500,000	163,521	2
079867-AQ-0	BellSouth Telecom Inc 6.300% 12/15/15 Deb	06/11/2002	McDonald & Co Sec Inc		2,979,134	2,931,699	91,835	1PE
101137-AA-5	Boston Scientific Corp 6.625% 03/15/05 Nt	06/25/2002	Pressprich R W		10,607,882	10,175,000	156,649	2PE
12058*-AG-1	Bunge Corp Inc Sr Nt 7.430% 06/18/11 Ser C	06/07/2002	Dain Rauschar Inc		4,300,446	4,090,909		2
12489W-ET-7	C-BASS Tr Ser 2002-CB2 2.670% 11/25/09 Cl M1	04/23/2002	Greenwich Capital Markets Inc		6,478,000	6,478,000		1PE
126650-AB-6	CVS Corp Nt 5.500% 02/15/04	05/30/2002	CS First Boston Corporation		9,533,477	9,275,000	154,374	1PE
12669C-E3-0	CWMBS Inc Ser 2002-8 6.250% 06/25/32 Cl A8	06/17/2002	Greenwich Capital Markets Inc		7,245,000	7,000,000	32,813	1PE
14040K-BP-2	Capital One Master Tr 2.040% 12/15/10 Ser 2001-1 Cl A	05/10/2002	Morgan/JP/Securities - Bonds		3,008,320	3,000,000		1PE
140723-AA-5	Captec Franchise Tr 6.504% 10/25/20 1999-1 Cl A1	05/28/2002	CS First Boston Corporation		2,393,528	2,483,557	13,461	1
14149Y-AB-4	Cardinal Health Inc Nt 6.000% 01/15/06	06/26/2002	SBC Warburg Dillon Read		11,702,483	11,150,000	308,483	1

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
141781-AH-7	Cargill Inc Nt 6.300% 04/15/09	05/09/2002	Pressprich R W		1,001,820	1,000,000	4,900	1PE
151313-AD-5	Cendant Corp Nt 7.750% 12/01/03	06/03/2002	Various		6,177,188	6,000,000	6,135	2PE
161626-H7-4	Chase Mtg Fin Corp Ser 6.750% 03/25/25 1994-F CL A18	04/26/2002	Raymond James & Assoc Inc		15,494,934	15,094,000		1PE
17248R-AA-4	Cingular Wireless Nt 5.625% 12/15/06	04/10/2002	Lehman Brothers Inc		2,936,040	3,000,000	57,656	1
17248R-AD-8	Cingular Wireless Nt 6.500% 12/15/11	04/10/2002	UBS, Warburg, Dillon Read		7,750,800	8,000,000	177,667	1
172953-7K-1	Citicorp Mtg Sec Corp 6.500% 04/25/32 Ser 2002-5 Cl 1A5	04/23/2002	Legg Mason Wood Walker Inc		5,778,144	5,626,920	29,463	1PE
172953-JP-7	Citicorp Mtg Sec Corp 6.250% 11/25/28 Ser 1998-10 Cl A10	06/19/2002	UBS, Warburg, Dillon Read		21,445,046	21,281,073	75,602	1PE
172953-LW-9	Citicorp Mtg Sec Corp 6.500% 06/25/29 Ser 1999-4 Cl A4	06/07/2002	CS First Boston Corporation		5,073,438	5,000,000	9,931	1
189054-AC-3	Clorox Co Nt 6.125% 02/01/11	06/12/2002	Raymond James & Assoc Inc		5,108,650	5,000,000	115,694	1PE
191098-AB-8	Coca-Cola Bottling Co 6.850% 11/01/07 Cons Deb	06/17/2002	Dain Rauschar Inc		1,060,560	1,000,000	9,324	2PE
191098-AD-4	Coca-Cola Bottling Co 6.375% 05/01/09 Cons Deb	06/24/2002	Various		3,967,400	4,000,000	105,010	2PE
205862-AJ-4	Comverse Technology 1.500% 12/01/05 Inc Conv Nt	06/04/2002	Blair William & Company		3,140,000	4,000,000	500	3
22237L-LQ-3	Countrywide Home Loan 5.500% 08/01/06 Mt Nt	05/14/2002	Morgan Stanley & Co Inc		1,696,634	1,700,000	27,531	1
224051-AG-7	Cox Radio Inc Sr Nt 6.625% 02/15/06	06/06/2002	Salomon Smith Barney		2,974,560	3,000,000	64,042	2
22541L-AC-7	Credit Suisse First 6.500% 01/15/12 Boston USA Nt	04/03/2002	CS First Boston Corporation		4,690,340	4,750,000	74,615	1
25466K-DY-2	Discover Card Mstr Tr 5.150% 10/15/09 I Ser 2002-2 Cl A	04/17/2002	Various		22,969,093	23,000,000		1PE
26483E-AB-6	Dun & Bradstreet Corp 6.625% 03/15/06 Sr Nt Ser B	05/08/2002	Pressprich R W		506,105	500,000	5,337	2
28500#-AA-0	Electric Rel Council 6.170% 05/15/14 of TX Inc Sr Unsec Nt	05/15/2002	Bankers Trust/BOCM		10,000,000	10,000,000		1Z
292845-AD-6	Engelhard Corp Nt 7.375% 08/01/06	06/28/2002	Pressprich R W		1,845,027	1,700,000	52,936	1PE
31331F-AA-9	Federal Express Corp 8.040% 11/22/07 PTC Ser 1993-A1	06/14/2002	Baird Robert W & Co Inc		1,145,608	1,045,521	6,304	2
31331F-AH-4	Federal Express Corp 7.890% 09/23/08 PTC Ser 94A310-A2	06/14/2002	Baird Robert W & Co Inc		2,043,504	1,876,565	35,370	2
31331F-AJ-0	Federal Express Corp 8.400% 03/23/10 EETC Ser A3	04/10/2002	Dain Rauschar Inc		5,400,990	5,000,000	25,667	2
31331F-AQ-4	Federal Express Corp 7.850% 01/30/15 PTC Ser 1996-A1	06/14/2002	Baird Robert W & Co Inc		635,218	581,872	17,636	2
319963-AE-4	First Data Corp Nt 4.700% 11/01/06	06/25/2002	Bear Stearns Securities Corp		5,019,200	5,000,000	37,208	1
345370-AP-5	Ford Motor Co Nt 8.875% 04/01/06	06/19/2002	Morgan/JP/Securities - Bonds		1,363,033	1,240,000	25,373	2PE
345402-4U-2	Ford Motor Cr Co MT Nt 7.750% 02/15/07	06/26/2002	Morgan Stanley & Co Inc		13,400,985	12,725,000	372,560	2
35906P-AA-3	Frontier Corp Nt 7.250% 05/15/04	06/24/2002	Direct		725,000	5,000,000		3
36158G-DK-1	GE Cap Mtg Serv Inc 6.750% 06/25/28 Ser 1998-9 Cl A18	06/07/2002	Greenwich Capital Markets Inc		2,046,563	2,000,000	4,125	1PE
364760-AG-3	Gap Inc Nt 10.550% 12/15/08	05/24/2002	Tax Free Exchange		13,153,812	13,000,000	581,533	3
36866U-AC-4	Gemstone Investor Ltd 7.710% 10/31/04 Sr Unsec Nt	05/10/2002	Tax Free Exchange		15,000,000	15,000,000	32,125	2PE
37033L-FG-6	General Mills Inc MT 5.390% 01/20/09 Nt	04/26/2002	Dain Rauschar Inc		3,318,455	3,500,000	24,105	2PE
377316-AD-6	Glatfelter P H Co Nt 6.875% 07/15/07	05/20/2002	Bear Stearns Securities Corp		4,052,760	4,000,000	97,778	2PE
38135U-AD-3	Goldentree Loan Opp I 3.430% 03/20/14 Ltd Ser 1A Cl B	06/05/2002	Deutsche Bank Securities		4,982,400	5,000,000		1Z
382388-AN-6	Goodrich B F Co Nt 7.500% 04/15/08	05/23/2002	Tax Free Exchange		6,567,195	6,650,000	52,646	2PE
000000-00-0	Gottschalks Cr Card 5.000% 05/01/03	04/01/2002	Direct		1,000,314	1,000,314		1PE
401698-AA-3	Guidant Corp Nt 6.150% 02/15/06	05/10/2002	Various		7,140,020	7,000,000	106,771	2PE
40417W-AA-0	HFG Healthco-4 LLC Sr 2.944% 06/05/07 Nt Ser 2002-1A Cl A	06/06/2002	Morgan Stanley & Co Inc		5,000,000	5,000,000		1Z
41137*-AA-8	Hantz Group Inc Secd 7.750% 08/03/07 Nt	06/28/2002	Direct		954,545	954,545		4Z
43708A-AC-6	Home Eq Mtg Ln Asset 6.920% 05/27/33 Bkd Tr Ser SPMD 2002-A Cl AF3	06/07/2002	Merrill Lynch		7,183,750	7,000,000	14,801	1PE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
440327-AE-4	Horace Mann Educators 6.625% 01/15/06 Corp Sr Nt	05/16/2002	Dain Rauschar Inc		6,147,120	6,000,000	139,125	2PE
44041#-AA-3	Horizon Food Group Inc 15.000% 07/09/06 Sr Sub Nt	06/30/2002	Interest Capitalization		84,372	84,372		5Z
440452-AD-2	Hormel Foods Corp Nt 6.625% 06/01/11	04/04/2002	Dain Rauschar Inc		2,037,500	2,000,000	47,111	1PE
443510-AA-0	Hubbel Inc Nt 6.625% 10/01/05	06/17/2002	Dain Rauschar Inc		1,062,960	1,000,000	14,538	1PE
448574-AA-1	Hyatt Equities LLC Sr 6.875% 06/15/07 Nt	06/12/2002	Morgan/JP/Securities - Bonds		9,976,300	10,000,000		2PE
49326E-DN-0	KeyCorp MT Nt 4.625% 05/16/05	05/07/2002	McDonald & Co Sec Inc		6,184,748	6,200,000		1PE
49337W-AB-6	Keyspan Corp Nt 7.625% 11/15/10	06/12/2002	Salomon Smith Barney		2,218,880	2,000,000	13,556	1
49337W-AD-2	Keyspan Corp Nt 6.150% 06/01/06	05/06/2002	UBS, Warburg, Dillon Read		4,106,760	4,000,000	107,967	1PE
499040-AD-5	Knight-Ridder Inc Deb 9.875% 04/15/09	06/27/2002	Dain Rauschar Inc		1,222,500	1,000,000	21,122	1PE
500236-A#-1	Kohler Co Sr Nt 6.590% 04/24/10	04/24/2002	BA Securities		4,000,000	4,000,000		1Z
500255-AA-2	Kohls Corp Nt 6.700% 02/01/06	06/07/2002	Baird Robert W & Co Inc		690,703	650,000	15,847	1PE
532491-AC-1	Lilly Inds Inc Sr Nt 7.750% 12/01/07	06/28/2002	Various		14,688,436	13,525,000	208,120	2
55262T-EB-5	MBNA Master Credit 5.900% 08/15/11 Card Tr Ser 1999-B Cl A	06/13/2002	Bank of America BISD Dealer		2,088,125	2,000,000	983	1PE
5526E0-AJ-2	MBNA America Bk NA Bk 6.500% 06/20/06 Nt	05/29/2002	Dain Rauschar Inc		2,063,580	2,000,000	58,861	2PE
56633#-AG-8	Marcus Corp Sr Nt 7.660% 04/01/09	04/02/2002	BA Securities		4,465,189	4,500,000		2Z
571900-AL-3	Marriott Intl Inc Nt 6.625% 11/15/03	06/19/2002	Pressprich R W		1,087,779	1,050,000	7,922	2
571900-AQ-2	Marriott Intl Inc Ser 7.875% 09/15/09 C Nt	06/24/2002	UBS, Warburg, Dillon Read		4,433,800	4,000,000	89,250	2PE
571900-AR-0	Marriott Intl Inc Nt 8.125% 04/01/05 Ser D	04/24/2002	Pressprich R W		3,222,270	3,000,000	18,958	2
58017D-EY-2	McDonnell Douglas 7.220% 01/27/10 Finance Corp Sr Nt Ser X	05/06/2002	Goldman Sachs & Company		3,163,070	3,000,000	32,289	1PE
58528#-DV-6	Meijer Inc 1st Mtg 6.960% 12/01/11 Bond Ser B-2	06/20/2002	Dain Rauschar Inc		2,302,561	2,209,985	8,118	1
608190-AE-4	Mohawk Inds Inc Nt Ser 6.500% 04/15/07 C	06/14/2002	Tax Free Exchange		15,554,867	15,500,000	201,500	2PE
62886E-AB-4	NCR Corp Nt 7.125% 06/15/09	06/19/2002	Various		3,014,810	3,000,000	3,563	2PE
631103-A*-9	Nasdaq Stock Market 5.830% 05/09/07 Inc/The Sr Nt	05/09/2002	Salomon Smith Barney		12,520,623	12,500,000		1Z
63615#-AB-7	National Football 6.560% 10/15/17 League Sr Nt Ser A	06/28/2002	BA Securities		7,000,000	7,000,000		1Z
636180-AX-9	National Fuel Gas Deb 7.750% 02/01/04	04/04/2002	Goldman Sachs & Company		3,135,480	3,000,000	43,917	1PE
64956*-AA-8	New York Mercantile 7.480% 10/01/11 Exchange Sr Nt Ser A	05/29/2002	Direct		1,923,626	1,818,000	21,909	1
65119Q-BG-7	Newell Co Sr Nt Ser A 5.700% 09/22/03	06/07/2002	Baird Robert W & Co Inc		512,780	500,000	12,746	2PE
67019E-AA-5	NStar Nt 8.000% 02/15/10	05/01/2002	Goldman Sachs & Company		1,105,160	1,000,000	18,000	1
69331X-AA-0	PG&E Gas Transmission 7.100% 06/01/05 NW Sr Nt	06/04/2002	Bank of America BISD Dealer		9,328,280	9,055,000	10,715	2PE
693320-K*-3	PHH Holdings Sr Nt 7.550% 05/01/07	05/03/2002	Barclays Capital		13,000,000	13,000,000		2Z
69563N-AA-1	PaineWebber(CircuitCityStores) PTC Ser 1996-A Cl 1 8.387% 08/01/18	04/15/2002	Piper Jaffray Inc		4,096,761	4,288,782	21,980	2
701094-AF-1	Parker-Hannifin Corp 7.300% 05/15/11 Nt	04/03/2002	Lehman Brothers Inc		3,124,230	3,000,000	86,992	1PE
70109H-AA-3	Parker-Hannifin Corp 7.330% 06/15/07 MT Nt	06/18/2002	UBS, Warburg, Dillon Read		9,786,780	9,000,000	10,995	1PE
701120-AA-5	Parker Retirement Svgs 6.340% 07/15/08 Plan Tr Amortizing Nt	06/10/2002	Raymond James & Assoc Inc		1,433,004	1,381,328	36,004	1PE
709631-AB-1	Pentair Inc Sr Nt 7.850% 10/15/09	04/02/2002	Dain Rauschar Inc		1,993,220	2,000,000	74,139	2PE
709903-BB-3	Pennzoil Co Deb 10.125% 11/15/09	05/09/2002	Lehman Brothers Inc		4,727,440	4,000,000	201,375	2PE
725701-C*-5	Pittston Co Sr Nt 7.170% 04/11/08	04/11/2002	CS First Boston Corporation		7,000,000	7,000,000		2Z
740417-AB-6	Preferred Term Sec Ltd 3.687% 07/03/32 VI Flt Rate Mezz Nt	06/14/2002	First Tennessee Bank NA		10,000,000	10,000,000		1PE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
74138K-AA-3	Preferred Term Sec Ltd 4.780% 04/03/32 VI Combo Flt Rt Nt	06/14/2002	First Tennessee Bank NA		10,000,000	10,000,000		2PE
74434T-S2-4	Prudential Home Mtg 6.250% 01/25/24 Sec Co Ser 1993-58 Cl A5	05/01/2002	McDonald & Co Sec Inc		9,071,315	8,888,000	7,715	1PE
74835N-AA-3	Questar Pipeline Co MT 6.000% 10/06/08 Nt Ser A	06/14/2002	Dain Rauschar Inc		1,215,696	1,200,000	3,600	1PE
74835W-AA-3	Questar Gas Co MT Nt 6.300% 10/01/12 Ser D	06/14/2002	Dain Rauschar Inc		2,002,300	2,000,000	27,300	1PE
74913E-AH-3	Qwest Capital Fdg Nt 7.250% 02/15/11	06/18/2002	Taxable Exchange		1,406,147	1,331,000	32,970	3
74932#-AA-2	RC Cement Holding Co 6.600% 05/29/10 Sr Nt	05/29/2002	Merrill Lynch		14,000,000	14,000,000		2Z
758202-AA-3	Reed Elsevier Cap Inc 6.125% 08/01/06 Nt	04/17/2002	UBS, Warburg, Dillon Read		2,049,520	2,000,000	27,563	1
758202-AB-1	Reed Elsevier Cap Inc 6.750% 08/01/11 Nt	04/17/2002	UBS, Warburg, Dillon Read		7,026,382	6,910,000	102,746	1
75820Q-AB-8	Reed Elsevier Cap Inc 7.000% 05/15/05 MT Nt	04/16/2002	Morgan Keegan & Co Inc		2,106,240	2,000,000	59,889	1PE
758253-AA-6	Reed Publishing USA 8.500% 12/01/03 Inc MT Nt	05/29/2002	Pressprich R W		1,390,246	1,300,000	614	1PE
761695-AA-3	Reynolds & Reynolds Sr 7.000% 12/15/06 Nt	06/19/2002	Dain Rauschar Inc		1,066,760	1,000,000	1,750	2PE
766889-AC-3	Rio Algom Ltd Deb 7.050% 11/01/05	05/10/2002	Various		3,046,420	3,000,000	3,525	2PE
783549-AR-9	Ryder System Inc Nt 9.000% 05/15/16 Ser G	06/24/2002	Various		2,181,250	2,000,000	57,750	2PE
78355H-GW-3	Ryder System Inc MT Nt 6.350% 07/28/04 Ser 14	04/24/2002	Raymond James & Assoc Inc		1,019,100	1,000,000	31,397	2PE
786514-AV-1	Safeway Inc Nt 6.050% 11/15/03	05/30/2002	Bank of America BISD Dealer		2,063,540	2,000,000	6,386	2PE
786514-BD-0	Safeway Inc Nt 3.625% 11/05/03	05/28/2002	Morgan Stanley & Co Inc		2,991,270	3,000,000	7,854	2PE
80218K-AA-3	Santa Fe Snyder Corp 8.050% 06/15/04 Sr Nt	05/28/2002	Morgan Stanley & Co Inc		2,129,760	2,000,000	74,239	2
806860-AA-0	Schlumberger Tech Corp 6.500% 04/15/12 Nt	04/04/2002	Salomon Smith Barney		11,961,480	12,000,000		1PE
807066-AE-5	Scholastic Corp Nt 5.750% 01/15/07	06/12/2002	CS First Boston Corporation		5,663,164	5,700,000	95,163	2PE
808626-AA-3	Science Applications 6.750% 02/01/08 Intl Corp Nt	06/04/2002	Various		5,249,710	5,000,000	117,938	1PE
808626-AB-1	Science Applications 6.250% 07/01/12 Intl Corp Nt	06/21/2002	Morgan/JP/Securities - Bonds		8,962,920	9,000,000		1PE
811039-AB-2	Scripps (E W) Co Nt 6.625% 10/15/07	06/17/2002	CS First Boston Corporation		1,069,740	1,000,000	11,962	1PE
812404-AV-3	Sears Roebuck 7.000% 06/15/07 Acceptance Corp Nt	06/26/2002	Various		4,869,042	4,525,000	14,078	2
82894*-AR-8	Simplot J R Co Sr Nt 7.920% 04/03/12	04/03/2002	BA Securities		7,966,247	8,000,000		2Z
844741-AR-9	Southwest Airlines Co 7.220% 07/01/13 PTC Ser 1995-A Cl 3	05/28/2002	Dain Rauschar Inc		1,725,837	1,640,732	49,359	1PE
847434-AJ-6	Special Val Absolute 7.913% 06/15/09 Ret Fund Ser 2002-1A Cl IIB	05/14/2002	Morgan Stanley & Co Inc		6,000,000	6,000,000		1Z
858155-AB-0	Steelcase Inc Sr Nt 6.375% 11/15/06	04/18/2002	Tax Free Exchange		13,931,822	14,000,000	349,563	2PE
86358Y-20-1	Stuctured Fin Adv ABS 7.870% 07/02/37 CDO III Principal Prot Nt Ser E	06/25/2002	Direct		5,777,732	5,777,732		1Z
866762-AE-7	Sun Inc Deb 9.375% 06/01/16	05/14/2002	Various		6,592,080	6,000,000	259,375	2PE
868536-AM-5	Supervalu Inc Nt 7.625% 09/15/04	06/20/2002	Pressprich R W		2,650,275	2,500,000	52,951	2PE
86853Q-AM-1	Supervalu Inc MT Nt 6.490% 12/12/05 Ser B	06/10/2002	Dain Rauschar Inc		1,024,720	1,000,000	23,797	2PE
86853Q-AP-4	Supervalu Inc MT Nt 6.640% 06/09/06 Ser B	05/13/2002	Morgan/JP/Securities - Bonds		2,994,480	3,000,000	58,100	2PE
872540-AH-2	TJX Cos Inc Nt 7.450% 12/15/09	06/18/2002	UBS, Warburg, Dillon Read		2,174,020	2,000,000	2,483	1PE
87305N-AT-5	TTX Co Sr Nt 8.000% 03/15/05	05/20/2002	Morgan Stanley & Co Inc		10,738,600	10,000,000	151,111	2
880394-AA-9	Tenneco Packaging Inc 7.200% 12/15/05 (Pactiv) Nt	04/29/2002	Dain Rauschar Inc		5,170,650	5,000,000	137,000	2PE
88319Q-E2-5	Textron Fin Corp MT Nt 5.650% 03/26/04 Ser E	04/18/2002	Merrill Lynch		7,048,890	7,000,000	27,779	1PE
885622-AA-8	3M Employee Stk Own 5.620% 07/15/09 Plan Tr Nt	06/24/2002	Morgan Stanley & Co Inc		14,499,388	14,091,193	341,986	1PE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
000000-00-0	Toyota Motor Cr Corp 5.750% 04/30/04 MT Nt	06/25/2002	Merrill Lynch		2,087,400	2,000,000	18,528	1PE
89531@-AA-7	Trex Co Inc Sr Nt 8.320% 06/30/09	06/19/2002	SPP Hambro		3,000,000	3,000,000		3Z
899897-AA-0	Tupperware Fin Co BV 7.250% 10/01/06 Nt	06/20/2002	Various		5,294,980	5,000,000	81,563	2PE
91345H-AF-2	Universal Corp VA MT 8.000% 10/02/03 Nt Ser B	06/17/2002	Pressprich R W		21,024,500	20,000,000	344,444	2PE
91345H-AK-1	Universal Corp VA MT 8.050% 12/15/05 Nt Ser B	05/21/2002	Pressprich R W		1,069,040	1,000,000	35,554	2PE
91802M-AA-8	Utility Contract 7.944% 10/01/16 Funding LLC Nt	06/27/2002	Morgan Stanley & Co Inc		7,995,600	8,000,000		2PE
919138-AC-1	Valero Energy Nt 7.375% 03/15/06	05/02/2002	Morgan Stanley & Co Inc		10,823,016	10,273,000	109,436	2
91913Y-AA-8	Valero Energy Corp Nt 8.375% 06/15/05	05/02/2002	McDonald & Co Sec Inc		538,915	500,000	16,517	2
920355-AA-2	Valspar Corp Nt 6.000% 05/01/07	06/26/2002	Pressprich R W		5,109,050	5,000,000	50,833	2
929160-AD-1	Vulcan Materials Co Nt 6.400% 02/01/06	06/27/2002	Pressprich R W		2,118,320	2,000,000	53,689	1
929566-G*-2	Wabash National Corp 9.660% 03/30/04 Sec Nt Ser A (New)	04/11/2002	Taxable Exchange		11,360,965	11,360,965		5Z
93052*-AB-8	Wagner Stott Bear Spec 7.240% 12/28/08 LLC Sr Sub Nt Ser B	06/06/2002	BA Securities		4,967,600	5,000,000	158,878	2
93114K-AF-0	Wal-Mart Stores Inc 8.620% 01/01/10 PTC Ser 1994-B2	06/17/2002	Morgan Stanley & Co Inc		5,306,929	4,632,000	187,439	1PE
939333-AA-8	Washington Mut Fin 8.250% 06/15/05 Corp Sr Nt	06/10/2002	Various		13,135,090	11,912,000	484,946	1PE
939333-AB-6	Washington Mut Fin 6.250% 05/15/06 Corp Sr Nt	06/26/2002	Various		2,436,274	2,375,000	61,745	1PE
963320-AK-2	Whirlpool Corp Nt 8.600% 05/01/10	06/28/2002	Pressprich R W		1,435,413	1,250,000	18,514	2
96647K-AJ-1	Whitman Corp Nt 6.000% 05/01/04	04/26/2002	Pressprich R W		1,032,380	1,000,000		2PE
98157D-AJ-5	WorldCom Inc Nt 7.500% 05/15/11	05/14/2002	Taxable Exchange		2,606,209	2,464,000	91,887	6
981811-AB-8	Worthington Inds Inc 7.125% 05/15/06 Nt	05/02/2002	Lehman Brothers Inc		2,045,840	2,000,000	68,083	2PE
98413T-DV-0	Xtra Inc MT Nt Ser C 8.250% 08/16/04	06/06/2002	Goldman Sachs & Company		10,831,500	10,000,000	263,542	2PE
Total United States					897,888,395	881,013,909	9,834,098	XXX
Canada								
003669-AA-6	Abitibi-Consolidated 6.950% 12/15/06 Co Nt	05/01/2002	Goldman Sachs & Company		4,854,700	5,000,000	139,965	2
884903-AP-0	Thomson Corp Nt 5.750% 02/01/08	06/18/2002	Direct		4,593,375	4,500,000	105,656	1PE
89346D-AA-5	Transalta Corp Nt 6.750% 07/15/12	06/20/2002	Salomon Smith Barney		8,972,950	9,000,000		2PE
Total Canada					18,421,025	18,500,000	245,621	XXX
Other Country								
008281-AG-2	African Development 8.800% 09/01/19 Bank Sub Nt	04/05/2002	Lehman Brothers Inc		6,124,950	5,000,000	47,667	1PE
244224-AA-9	Deere /John/ BV Nt 5.875% 04/06/06	06/28/2002	Various		9,826,786	9,575,000	120,278	1
494386-AA-3	Kimberly-Clark de 8.875% 08/01/09 Mexico Sr Nt	04/26/2002	Lehman Brothers Inc		6,680,160	6,000,000	133,125	2
589969-AB-0	Merita Bank Ltd 7.500% 01/31/49 Preferred Tr Nt	05/14/2002	Lehman Brothers Inc		6,864,477	6,450,000	143,781	1
681385-AC-4	Olsten Corp Sr Nt 7.000% 03/15/06	06/14/2002	Various		5,280,596	5,150,000	68,464	2PE
86959C-AA-1	Svenska Handelsbanken 7.125% Perpet. Step Up Perp Pfd	06/11/2002	Lehman Brothers Inc		6,431,760	6,000,000	115,188	1
89653Q-C*-4	Trinity Mirror Plc Sr 7.170% 06/20/12 Nt Ser A	06/20/2002	Barclays Capital		4,500,000	4,500,000		2Z
902118-AY-4	Tyco Intl Group SA Sr 6.750% 02/15/11 Nt	06/21/2002	Taxable Exchange		1,406,082	1,331,000	31,445	3
947074-AD-2	Weatherford Intl Ltd 6.625% 11/15/11 Sr Nt Ser B	04/10/2002	Tax Free Exchange		4,928,868	5,000,000	132,500	2PE
B7935#-AA-7	Dolomies de 6.090% 05/02/09 Marche-les-DamesSA Sr Nt	05/02/2002	ABN Amro Sec (USA) Inc		6,876,663	7,000,000		2Z
G2044@-AG-0	Compass Group PLC Sr 6.530% 05/17/10 Nt	05/17/2002	BA Securities		4,025,989	4,000,000		2Z
G2044@-AL-9	Compass Group PLC Sr 7.550% 09/17/03 Nt Ser C	05/31/2002	Tax Free Exchange		14,272,314	14,000,000	41,106	2Z

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired by the Company During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
J6204@-AA-7	Deutsche Bk AG London 2.592% 03/19/08 Part Agreement (Memphis)	06/19/2002	Deutsche Bank Securities		4,609,534	4,685,438		1Z
J6205#-AA-4	Deutsche Bk AG London 2.480% 03/19/08 Part Agreement (Knoxville)	06/19/2002	Deutsche Bank Securities		4,561,078	4,636,184		1Z
Q8505#-AA-9	Simplot Australia 7.530% 04/03/09 (Hldgs) Pty Sr Gtd Nt	04/03/2002	BA Securities		8,000,000	8,000,000		2Z
Total Other Country					94,389,257	91,327,622	833,554	XXX
4599996 - Bonds - Industrial and Misc - United States					897,888,395	881,013,909	9,834,098	XXX
4599997 - Bonds - Industrial and Misc - Canada					18,421,025	18,500,000	245,621	XXX
4599998 - Bonds - Industrial and Misc - Other Countries					94,389,257	91,327,622	833,554	XXX
4599999 - Total - Bonds - Industrial, Misc.					1,010,698,677	990,841,531	10,913,273	XXX
Credit Tenant Loans United States								
12644@-BF-1	CTL Cap Tr Everett 7.500% 02/15/27 Realty Cr Tenant Lease	04/01/2002	Direct		2,004,611	1,996,362		2Z
12644@-BL-8	CTL Cap Tr Ser 2002-8 7.303% 04/15/17 (Hewitt)	04/22/2002	Direct		18,281,805	17,924,136		2
223889-AA-4	Cowperwood McAllen I 6.880% 05/15/22 LP Cr Tenant Lease	06/05/2002	Direct		1,985,702	1,997,699		1
85231C-AA-3	St Louis Fed Office 6.910% 01/15/19 Bldg Tr CTL Ser 2002-A	05/20/2002	Direct		3,335,000	3,335,000		1Z
Total United States					25,607,118	25,253,197	0	XXX
4699999 - Total - Bonds - Credit Tenant Loans					25,607,118	25,253,197	0	XXX
6099997 - Total - Bonds - Part 3					1,620,018,892	1,582,606,310	14,728,015	XXX
6099998 - Total - Bonds - Part 5					115,966,535	117,014,264	842,305	XXX
6099999 - Total - Bonds					1,735,985,427	1,699,620,574	15,570,320	XXX
6599999 - Total - Preferred Stocks						XXX		XXX
COMMON STOCK Industrial & Miscellaneous United States								
36664P-10-5	Gartmore Var Ins Tr Aggressive Fund	06/30/2002	Direct	203.970	1,879			UZ
36664P-20-4	Gartmore Var Ins Tr Mod Aggressive Fund	06/30/2002	Direct	221.370	2,070			UZ
36664P-30-3	Gartmore Var Ins Tr Moderate Fund	06/30/2002	Direct	236.980	2,256			UZ
36664P-40-2	Gartmore Var Ins Tr Mod Conservative Fund	06/30/2002	Direct	246.070	2,394			UZ
36664P-50-1	Gartmore Var Ins Tr Conservative Fund	06/30/2002	Direct	255.470	2,532			UZ
36664P-78-2	Gartmore Var Ins Tr US Leaders Fd Cl III	06/30/2002	Direct	103.620	1,134			UZ
36664P-85-7	Gartmore Var Ins Tr Global Utilities Fd Cl III	06/30/2002	Direct	2,135.290	16,741			UZ
638652-51-1	Nationwide Morley Cap Acc Fd Cl IRA(Seed)	06/30/2002	Direct	1,295.090	12,951			L
638652-52-9	Nationwide Morley Cap Acc Fd Cl ISC(Seed)	06/30/2002	Direct	1,307.320	13,073			L
638652-53-7	Nationwide Morley Cap Acc Fd Cl IC(Seed)	06/30/2002	Direct	4,320.860	43,209			L
638652-74-3	Nationwide Govt Bd Fd Cl D	06/30/2002	Direct	1,974.610	20,720			L
638926-74-1	Nationwide Sep Acct Trust Gartmore Emerging Mkt Fd (Seed	06/30/2002	Direct	248.830	1,724			UZ
638926-79-0	Nationwide Sep Acct Trust Global Tech & Comm Fd (Seed)	06/30/2002	Direct	4,042.200	11,359			UZ
638926-86-5	Nationwide Sep Acct Trust High Income Bond (Seed Acct)	06/30/2002	Direct	15,991.710	116,580			L
92830F-58-8	Vision Group of Funds Large Cap Value Fund II	05/31/2002	Direct	100,000.000	1,000,000			UZ
92830F-59-6	Vision Group of Funds Large Cap Growth Fund II	05/31/2002	Direct	100,000.000	1,000,000			UZ
Total United States					2,248,622	XXX	0	XXX
6899999 - Total - Common Stocks - Industrial, Misc.					2,248,622	XXX	0	XXX
7099997 - Total - Common Stocks - Part 3					2,248,622	XXX	0	XXX
7099999 - Total - Common Stocks					2,248,622	XXX	0	XXX
7199999 - Total - Preferred and Common Stocks					2,248,622	XXX	0	XXX
7299999 - Totals					1,738,234,049	XXX	15,570,320	XXX

(a) For all common stock bearing the NAIC designation "U" provide: the number of such issues 11 .

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
BONDS US Governments United States																
36210U-WX-7	GNMA PTC # 502962 6.000% 04/15/14	06/01/2002	Paydown		229,133	229,133	225,392	229,133	3,426				0	2,071		1
36210Y-R2-3	GNMA PTC # 506405 6.000% 04/15/14	06/01/2002	Paydown		103,622	103,622	101,930	103,622	1,596				0	1,303		1
36211E-SP-4	GNMA PTC # 510926 6.000% 05/15/14	06/01/2002	Paydown		87,024	87,024	85,603	87,024	1,349				0	1,146		1
36214T-4B-5	GNMA PTC # 116118 8.250% 02/15/14	06/01/2002	Paydown		14,186	14,186	9,806	14,186	4,315				0	177		1
36225A-ZZ-6	GNMA PTC # 780760 6.000% 04/15/13	06/01/2002	Paydown		1,001,322	1,001,322	942,338	1,001,322	51,735				0	10,065		1
36225B-EW-4	GNMA PTC # 781049 6.500% 06/15/14	06/01/2002	Paydown		443,233	443,233	436,169	443,233	6,725				0	4,764		1
36225B-GC-6	GNMA PTC # 781095 6.500% 08/15/14	06/01/2002	Paydown		709,683	709,683	694,159	709,683	14,929				0	7,527		1
36225B-HC-5	GNMA I Pool # 781127 7.000% 01/15/15	06/01/2002	Paydown		467,865	467,865	463,552	467,865	3,872				0	5,147		1
491798-AA-2	Kenya (Republic of) 10.000% 10/15/18 AID Sr Nt	04/15/2002	Redemption 100.0000		117,647	117,647	128,529	117,647	(10,430)				0	5,882		1Z
Total United States					3,173,717	3,173,717	3,087,479	3,173,717	77,517	0	0	0	0	38,083	XXX	XXX
0399999 - Bonds - U.S. Governments					3,173,717	3,173,717	3,087,479	3,173,717	77,517	0	0	0	0	38,083	XXX	XXX
All other Governments Other Country																
455780-AG-1	Indonesia (Republic 8.900% 06/01/21 of) AID Sr Nt	06/01/2002	Redemption 100.0000		100,000	100,000	109,000	100,000	(8,898)				0	4,450		1
Total Other Country					100,000	100,000	109,000	100,000	(8,898)	0	0	0	0	4,450	XXX	XXX
1099999 - Bonds - All Other Governments					100,000	100,000	109,000	100,000	(8,898)	0	0	0	0	4,450	XXX	XXX
Special Revenue & Assessment United States																
3128H9-CD-8	FHLMC Gold PC 6.850% 05/01/04	05/01/2002	Paydown		11,156,280	11,156,280	11,162,418	11,156,280	17,361				0	127,299		1
3128HG-AN-2	FHLMC Gold PC 6.820% 05/01/04	06/01/2002	Paydown		70,086	70,086	70,086	70,086					0	798		1
3128HG-AP-7	FHLMC Gold PC 6.850% 07/01/06	06/01/2002	Paydown		3,296,523	3,296,523	3,294,817	3,296,523	5,120				0	37,612		1
3128HJ-AD-8	FHLMC Gold PC 7.450% 05/01/21	06/01/2002	Paydown		113,795	113,795	108,197	113,795	4,888				0	1,416		1
312903-8G-5	FHLMC REMIC Ser 179-A 9.300% 07/15/21	05/15/2002	Paydown		109,268	109,268	112,161	109,268	(211)				0	1,502		1Z
312903-HR-1	FHLMC REMIC Ser 113-C 8.500% 05/15/21	05/15/2002	Paydown		22,002	22,002	22,580	22,002	(157)				0	309		1Z
312904-AU-9	FHLMC REMIC Ser 181-E 7.000% 08/15/21	05/15/2002	Paydown		523,154	523,154	530,776	523,154	(16,243)				0	6,080		1
312904-F7-5	FHLMC REMIC Ser 1022-J 6.000% 12/15/20	06/01/2002	Paydown		362,356	362,356	357,770	362,356	4,645				0	3,798		1
312905-RA-2	FHLMC REMIC Ser 1070-H 7.500% 04/15/21	06/01/2002	Paydown		906,367	906,367	930,726	906,367	(22,294)				0	10,825		1
312905-TE-2	FHLMC REMIC Ser 1072-G 7.000% 05/15/06	06/01/2002	Paydown		148,326	148,326	150,134	148,326	(807)				0	1,819		1
312905-YJ-5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21	06/01/2002	Paydown		243,573	243,573	246,808	243,573	(727)				0	3,867		1Z
312906-E5-5	FHLMC REMIC Ser 8.400% 08/15/21 1116-XA	06/01/2002	Paydown		444,335	444,335	427,615	444,335	12,367				0	5,938		1
312906-LL-2	FHLMC REMIC Ser 1110-Z 8.500% 07/15/21	06/01/2002	Paydown		935,500	935,500	972,680	935,500	(13,024)				0	12,834		1
312907-VE-5	FHLMC REMIC Ser 1164-H 7.000% 11/15/06	06/01/2002	Paydown		880,733	880,733	826,100	880,733	13,729				0	13,423		1
312908-MG-8	FHLMC REMIC Ser 1198-J 7.000% 02/15/07	06/01/2002	Paydown		308,672	308,672	291,068	308,672	4,580				0	3,453		1
312908-WD-4	FHLMC REMIC Ser 1202-F 7.000% 02/15/07	06/01/2002	Paydown		239,743	239,743	221,237	239,743	5,172				0	2,723		1
312909-GL-2	FHLMC REMIC Ser 1233-G 6.700% 07/15/06	06/01/2002	Paydown		1,199,130	1,199,130	1,131,492	1,199,130	4,104				0	12,510		1
312909-ZE-7	FHLMC REMIC Ser 8.000% 04/15/07 1258-EA	06/01/2002	Paydown		110,692	110,692	115,949	110,692	(1,405)				0	1,413		1
312910-MJ-8	FHLMC REMIC Ser 4.500% 03/15/07 1295-JB	06/01/2002	Paydown		210,330	210,330	165,537	210,330	5,561				0	1,552		1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
312910-Q5-4	FHLMC REMIC Ser 1319-G 7.750% 07/15/07	06/01/2002	Paydown		510,698	510,698	523,784	510,698	(4,163)				0	6,616		1
312910-ZP-0	FHLMC REMIC Ser 1313-G 7.250% 06/15/07	06/01/2002	Paydown		198,768	198,768	189,885	198,768	1,666				0	2,423		1
312911-2L-3	FHLMC REMIC Ser 7.500% 08/15/05 1360-VD	06/01/2002	Paydown		681,463	681,463	653,884	681,463	7,204				0	8,536		1
312911-4W-7	FHLMC REMIC Ser 1364-I 6.500% 07/15/07	06/01/2002	Paydown		1,408,898	1,408,898	1,330,878	1,408,898	5,362				0	15,043		1
312911-ER-7	FHLMC REMIC Ser 1344-D 6.000% 08/15/07	06/01/2002	Paydown		933,654	933,654	860,129	933,654	16,368				0	9,194		1
312911-KC-3	FHLMC REMIC Ser 1353-C 5.500% 08/15/07	06/01/2002	Paydown		190,675	190,675	158,317	190,675	7,647				0	1,715		1
312911-T8-3	FHLMC REMIC Ser 1369-H 6.500% 09/15/07	06/01/2002	Paydown		2,699,585	2,699,585	2,388,205	2,699,585	76,398				0	28,834		1
312911-UL-2	FHLMC REMIC Ser 1338-J 7.000% 02/15/07	04/01/2002	Paydown		146,771	146,771	136,956	146,771	551				0	856		1
312912-P9-3	FHLMC REMIC Ser 1380-K 6.750% 10/15/07	05/01/2002	Paydown		1,021,065	1,021,065	995,379	1,021,065	2,823				0	5,914		1
312912-PR-3	FHLMC REMIC Ser 6.500% 06/15/07 1389-PK	06/01/2002	Paydown		1,300,010	1,300,010	1,181,791	1,300,010	19,996				0	13,914		1
312912-RN-0	FHLMC REMIC Ser 1387-E 7.000% 10/15/07	06/01/2002	Paydown		425,945	425,945	424,813	425,945	1,153				0	4,934		1
312912-TU-2	FHLMC REMIC Ser 1381-J 6.750% 06/15/05	06/01/2002	Paydown		1,205,816	1,205,816	1,174,352	1,205,816	3,346				0	12,682		1
312912-YW-2	FHLMC REMIC Ser 4.500% 11/15/07 1404-FA	06/01/2002	Paydown		1,811,638	1,811,638	1,509,320	1,811,638	77,093				0	13,172		1
312913-CV-6	FHLMC REMIC Ser 1417-H 7.000% 11/15/07	06/01/2002	Paydown		1,941,556	1,941,556	1,892,713	1,941,556	12,450				0	22,508		1
312913-DW-3	FHLMC REMIC Ser 7.000% 06/15/03 1416-PN	06/01/2002	Paydown		378,182	378,182	392,364	378,182	(567)				0	4,421		1
312913-K6-2	FHLMC REMIC Ser 6.500% 06/15/06 1452-PH	06/01/2002	Paydown		830,423	830,423	774,239	830,423	3,252				0	8,224		1
312913-K8-8	FHLMC REMIC Ser 6.500% 08/15/07 1452-PK	06/01/2002	Paydown		57,456	57,456	58,512	57,456	(195)				0	934		1
312913-LL-8	FHLMC REMIC Ser 1409-H 6.500% 11/15/07	06/01/2002	Paydown		2,732,259	2,732,259	2,514,532	2,732,259	55,321				0	27,704		1
312913-N5-1	FHLMC REMIC Ser 1451-H 7.000% 06/15/07	06/01/2002	Paydown		3,289,767	3,289,767	3,137,101	3,289,767	15,874				0	38,180		1
312914-6S-8	FHLMC REMIC Ser 8.000% 01/15/04 1492-VB	06/01/2002	Paydown		99,406	99,406	105,731	99,406	(1,025)				0	1,328		1
312914-FB-5	FHLMC REMIC Ser 1458-H 7.000% 10/15/06	06/01/2002	Paydown		288,408	288,408	266,417	288,408	965				0	3,306		1
312914-KS-2	FHLMC REMIC Ser 1461-G 6.500% 03/15/07	06/01/2002	Paydown		2,605,390	2,605,390	2,414,871	2,605,390	21,933				0	28,090		1
312914-RD-8	FHLMC REMIC Ser 1476-H 6.000% 12/15/07	06/01/2002	Paydown		88,072	88,072	78,287	88,072	1,994				0	872		1
312914-VD-3	FHLMC REMIC Ser 1465-G 7.000% 12/15/07	06/01/2002	Paydown		180,719	180,719	165,302	180,719	3,054				0	2,090		1
312914-WU-4	FHLMC REMIC Ser 1475-K 7.000% 02/15/08	06/01/2002	Paydown		242,958	242,958	250,475	242,958	(2,118)				0	2,819		1
312914-YL-2	FHLMC REMIC Ser 1472-H 7.000% 07/15/07	06/01/2002	Paydown		326,746	326,746	330,983	326,746	373				0	3,633		1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
312914-ZN-7	FHLMC REMIC Ser 7.000% 01/15/08 1473-HA	06/01/2002	Paydown		1,394,392	1,394,392	1,300,053	1,394,392	19,864				0	15,565		1
312915-LH-2	FHLMC REMIC Ser 1497-I 7.000% 04/15/03	06/01/2002	Paydown		495,364	495,364	495,519	495,364	1,110				0	5,790		1
312915-P4-7	FHLMC REMIC Ser 1524-G 6.250% 10/15/06	06/01/2002	Paydown		4,579,343	4,579,343	4,163,609	4,579,343	17,347				0	45,883		1
312915-TB-7	FHLMC REMIC Ser 1520-G 6.250% 12/15/06	06/01/2002	Paydown		276,869	276,869	279,335	276,869	313				0	2,871		1
312915-WU-1	FHLMC REMIC Ser 1511-E 6.000% 08/15/06	06/01/2002	Paydown		1,276,002	1,276,002	1,165,947	1,276,002	5,150				0	11,424		1
312915-YD-7	FHLMC REMIC Ser 1515-E 6.500% 03/15/07	05/01/2002	Paydown		649,191	649,191	660,552	649,191	1,310				0	5,059		1
312916-GG-8	FHLMC REMIC Ser 1528-C 6.500% 05/15/05	04/01/2002	Paydown		329,132	329,132	307,447	329,132	988				0	1,783		1
312916-PV-5	FHLMC REMIC Ser 1538-G 6.250% 07/15/06	04/01/2002	Paydown		18,437	18,437	16,974	18,437	55				0	96		1
312916-PW-3	FHLMC REMIC Ser 1538-H 6.500% 04/15/08	06/01/2002	Paydown		3,366,389	3,366,389	3,004,503	3,366,389	85,763				0	36,183		1
312916-T2-5	FHLMC REMIC Ser 7.000% 07/15/03 1543-PL	06/01/2002	Paydown		251,935	251,935	256,068	251,935	157				0	2,945		1
312916-XM-6	FHLMC REMIC Ser 7.000% 08/15/02 1548-VB	06/01/2002	Paydown		284,053	284,053	294,705	284,053	368				0	3,320		1
312916-ZU-6	FHLMC REMIC Ser 1562-H 7.000% 03/15/04	06/01/2002	Paydown		839,556	839,556	874,032	839,556	(3,281)				0	9,814		1Z
31339V-AA-6	FHLMC REMIC Ser MH-1A 10.150% 06/15/06 Hsg Ctf	05/15/2002	Paydown		8,378	8,378	8,309	8,378	104				0	142		1
3133T0-4R-2	FHLMC REMIC Ser 6.000% 11/15/20 1588-PG	06/01/2002	Paydown		870,382	870,382	796,536	870,382	7,367				0	8,644		1
3133T0-DA-9	FHLMC REMIC Ser 1556-G 6.350% 10/15/10	06/01/2002	Paydown		473,265	473,265	441,763	473,265	1,681				0	4,986		1
3133T0-F4-1	FHLMC REMIC Ser 6.000% 09/15/06 1576-PG	05/01/2002	Paydown		392,856	392,856	357,008	392,856	1,308				0	2,474		1
3133T1-G5-5	FHLMC REMIC Ser 1605-C 6.500% 07/15/06	06/01/2002	Paydown		4,703,815	4,703,815	4,553,146	4,703,815	17,790				0	50,830		1
3133T1-GU-0	FHLMC REMIC Ser 6.500% 01/15/08 1587-GB	06/01/2002	Paydown		4,952,680	4,952,680	5,109,851	4,952,680	8,546				0	53,081		1
3133T2-H8-6	FHLMC REMIC Ser 1624-J 6.000% 12/15/08	06/01/2002	Paydown		407,044	407,044	383,575	407,044	7,520				0	4,032		1
3133T2-MM-9	FHLMC REMIC Ser 6.500% 06/15/04 1610-PT	06/01/2002	Paydown		403,571	403,571	396,635	403,571	2,424				0	4,380		1
3133T2-QX-1	FHLMC REMIC Ser 6.500% 02/15/22 1609-FA	06/01/2002	Paydown		1,480,656	1,480,656	1,518,090	1,480,656	(8,408)				0	16,018		1
3133T3-KD-9	FHLMC REMIC Ser 6.250% 12/15/03 1628-KB	06/01/2002	Paydown		262,979	262,979	265,952	262,979	127				0	2,744		1
3133T3-KH-0	FHLMC REMIC Ser 6.500% 11/15/02 1628-LB	06/01/2002	Paydown		367,679	367,679	374,170	367,679	551				0	3,990		1
3133T3-QB-7	FHLMC REMIC Ser 1660-G 6.250% 07/15/07	06/01/2002	Paydown		1,324,961	1,324,961	1,225,174	1,324,961	5,344				0	13,707		1
3133T4-7D-2	FHLMC REMIC Ser 1726-B 6.750% 11/15/04	06/01/2002	Paydown		848,726	848,726	810,340	848,726	5,239				0	9,566		1
3133T4-BV-7	FHLMC REMIC Ser 1687-H 6.500% 05/15/08	06/01/2002	Paydown		8,242,823	8,242,823	7,464,907	8,242,823	71,250				0	87,323		1
3133T4-KH-8	FHLMC REMIC Ser 1688-U 6.000% 03/15/04	06/01/2002	Paydown		1,699,905	1,699,905	1,543,460	1,699,905	27,755				0	16,808		1
3133T5-3U-5	FHLMC REMIC Ser 7.000% 05/25/05 G-39-KB	06/01/2002	Paydown		203,211	203,211	194,765	203,211	2,784				0	2,375		1
3133T5-FS-7	FHLMC REMIC Ser G-29-Q 7.500% 06/25/20	06/01/2002	Paydown		825,018	825,018	851,315	825,018	356				0	10,253		1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
3133T5-U7-6	FHLMC REMIC Ser 6.500% 09/17/16 G-43-PE	06/01/2002	Paydown		2,632,993	2,632,993	2,469,162	2,632,993	19,668				0	28,521		1
3133T6-H7-9	FHLMC REMIC Ser 6.500% 03/15/06 1829-VI	06/01/2002	Paydown		529,884	529,884	536,302	529,884	(1,893)				0	5,751		1
3133T7-PU-7	FHLMC REMIC Ser 1880-G 7.000% 08/15/03	06/01/2002	Paydown		399,832	399,832	403,939	399,832	(113)				0	4,597		1
3133T7-RQ-4	FHLMC REMIC Ser 1888-D 7.000% 12/15/05	06/01/2002	Paydown		311,885	311,885	320,170	311,885	(1,846)				0	3,646		1Z
3133T8-YG-6	FHLMC REMIC Ser 7.000% 08/15/03 1942-VA	06/01/2002	Paydown		364,538	364,538	365,164	364,538	623				0	4,261		1
3133T8-ZD-2	FHLMC REMIC Ser 7.000% 08/15/03 1935-JD	05/01/2002	Paydown		1,430,738	1,430,738	1,437,668	1,430,738	3,681				0	8,444		1
3133T9-UD-5	FHLMC CMO Ser 1956-D 7.000% 03/20/17	06/01/2002	Paydown		28,048	28,048	28,626	28,048	(467)				0	387		1
3133TA-5P-3	FHLMC GNMA REMIC Ser 7.500% 12/20/03 62-C	04/01/2002	Paydown		183,729	183,729	188,351	183,729	(788)				0	1,148		1Z
3133TA-BC-5	FHLMC REMIC Ser 1966-J 6.500% 01/15/04	06/01/2002	Paydown		338,622	338,622	338,040	338,622	779				0	3,675		1
3133TA-D6-6	FHLMC REMIC Ser 1967-H 7.250% 06/17/07	06/01/2002	Paydown		1,302,072	1,302,072	1,314,075	1,302,072	3,697				0	15,245		1
3133TC-AU-2	FHLMC Structured Ser 6.564% 03/25/29 FSPC T-9 A6	05/01/2002	Paydown		301,265	301,265	289,873	301,265	9,556				0	2,779		1
3133TD-6W-1	FHLMC Structured Ser 6.410% 05/25/29 T-10 A5 PT	06/01/2002	Paydown		28,526	28,526	28,526	28,526					0	316		1
3133TE-NR-1	FHLMC REMIC Ser 6.500% 01/15/07 2074-VA	06/01/2002	Paydown		628,098	628,098	628,981	628,098	199				0	6,817		1
3133TH-RQ-2	FHLMC T-15 A3 5.940% 12/25/19	06/01/2002	Paydown		5,049,407	5,049,407	5,048,618	5,049,407	16,427				0	46,092		1
3133TK-5S-5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29	06/01/2002	Paydown		345,255	345,255	323,730	345,255	18,759				0	3,439		1
3133TK-VE-7	FHLMC REMIC Ser 6.500% 10/15/06 2159-VA	06/01/2002	Paydown		256,300	256,300	259,093	256,300	(1,380)				0	2,782		1
3133TM-MN-3	FHLMC Ser 2200 CI PB 7.100% 01/20/22	06/01/2002	Paydown		830,426	830,426	850,797	830,426	(15,049)				0	14,722		1
31340L-DR-5	Federal Home Loan Mtg 8.000% 09/01/08 Corp Ser 18-0112	06/01/2002	Paydown		2,130	2,130	1,780	2,130	159				0	21		1
31340L-LT-2	Federal Home Loan Mtg 8.000% 07/01/09 Corp Ser 18-0338	06/01/2002	Paydown		3,988	3,988	3,200	3,988	599				0	66		1
31340M-5P-6	Federal Home Loan Mtg 7.000% 02/01/08 Corp Ser 18-1754	06/01/2002	Paydown		10,750	10,750	8,426	10,750	1,969				0	124		1
31340M-UT-0	Federal Home Loan Mtg 8.500% 09/01/10 Corp Ser 18-1494	06/01/2002	Paydown		1,366	1,366	1,147	1,366	139				0	19		1
31340N-B4-4	Federal Home Loan Mtg 7.500% 12/01/08 Corp Ser 18-1859	06/01/2002	Paydown		9,621	9,621	7,697	9,621	1,673				0	120		1
31340N-EB-5	Federal Home Loan Mtg 9.500% 12/01/10 Corp Ser 18-1930	06/01/2002	Paydown		770	770	678	770	64				0	14		1
31340P-TY-4	Federal Home Loan Mtg 8.000% 04/01/08 Corp Ser 18-3267	06/01/2002	Paydown		311	311	239	311	44				0	4		1
31340P-V3-9	Federal Home Loan Mtg 8.000% 03/01/08 Corp Ser 18-3334	06/01/2002	Paydown		677	677	559	677	108				0	9		1
31340Q-LV-6	Federal Home Loan Mtg 10.000% 12/01/04 Corp Ser 18-3940	06/01/2002	Paydown		3,516	3,516	2,892	3,516	278				0	64		1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
31340Y-BH-1	FHLMC REMIC Ser 6-C 9.050% 06/15/19	05/15/2002	Paydown		75,440	75,440	79,593	75,440	(2,900)				0	1,008		1
31340Y-DB-2	FHLMC REMIC Ser 12-A 9.250% 11/15/19	05/15/2002	Paydown		182,541	182,541	181,754	182,541	1,012				0	2,638		1
31340Y-HG-7	FHLMC REMIC Ser 24-B 9.500% 01/15/05	05/15/2002	Paydown		9,091	9,091	9,534	9,091	(63)				0	145		1
31340Y-KF-5	FHLMC REMIC Ser 31-E 7.550% 05/15/20	05/15/2002	Paydown		572,735	572,735	578,730	572,735	153				0	7,263		1Z
31340Y-QS-1	FHLMC REMIC Ser 46-B 7.800% 09/15/20	05/15/2002	Paydown		209,540	209,540	209,540	209,540	22				0	2,663		1Z
31340Y-X6-1	FHLMC REMIC Ser 85-C 8.600% 01/15/21	05/15/2002	Paydown		258,229	258,229	245,640	258,229	5,920				0	3,376		1
31358E-RK-0	FNMA REMIC Ser 9.000% 07/25/20 1990-72B	06/01/2002	Paydown		176,738	176,738	172,568	176,738	2,438				0	2,659		1
31358F-MC-0	FNMA REMIC Ser 8.750% 11/25/05 1990-131G	06/01/2002	Paydown		185,549	185,549	194,547	185,549	(3,791)				0	2,757		1Z
31358G-4P-9	FNMA REMIC Ser 8.500% 06/25/06 1991-64H	06/01/2002	Paydown		129,931	129,931	135,284	129,931	(2,593)				0	1,908		1
31358G-VK-0	FNMA REMIC Ser 7.000% 05/25/06 1991-48H	06/01/2002	Paydown		77,920	77,920	75,972	77,920	958				0	890		1
31358G-X4-4	FNMA REMIC Ser 8.600% 06/25/21 1991-56G	06/01/2002	Paydown		261,283	261,283	256,609	261,283	3,105				0	3,658		1
31358H-GT-6	FNMA REMIC Ser 8.000% 07/25/21 1991-73A	06/01/2002	Paydown		251,433	251,433	241,533	251,433	4,998				0	3,176		1
31358H-H4-0	FNMA REMIC Ser 8.000% 08/25/21 1991-98J	06/01/2002	Paydown		374,880	374,880	386,419	374,880	(5,628)				0	5,371		1
31358J-HU-8	FNMA REMIC Ser 7.500% 09/25/21 1991-113 ZE	06/01/2002	Paydown		107,357	107,357	110,477	107,357	(3,095)				0	1,373		1
31358K-VL-9	FNMA REMIC Ser 8.000% 12/25/06 1991-170E	06/01/2002	Paydown		89,028	89,028	93,003	89,028	(1,666)				0	1,131		1
31358L-AZ-9	FNMA REMIC Ser 1992-1E 7.500% 01/25/07	06/01/2002	Paydown		225,809	225,809	232,548	225,809	(2,700)				0	2,820		1
31358M-Q4-9	FNMA GNMA REMIC 7.000% 07/25/22 G1992-42 Z	06/01/2002	Paydown		759,235	759,235	754,016	759,235	4,993				0	8,975		1
31358M-RN-6	FNMA REMIC Ser 7.000% 04/25/07 1992-48HB	06/01/2002	Paydown		564,424	564,424	566,717	564,424	55				0	6,541		1
31358M-SY-1	FNMA REMIC Ser 7.000% 04/25/07 1992-53G	06/01/2002	Paydown		1,231,461	1,231,461	1,128,518	1,231,461	29,375				0	13,654		1
31358N-FS-6	FNMA REMIC Ser 7.000% 03/25/03 1992-83J	06/01/2002	Paydown		94,621	94,621	95,907	94,621	98				0	1,106		1
31358N-H4-7	FNMA REMIC Ser 8.000% 07/25/22 G-1992-29K	06/01/2002	Paydown		1,268,303	1,268,303	1,239,370	1,268,303	10,806				0	16,735		1
31358P-NR-4	FNMA REMIC Ser 7.500% 09/25/21 1992-138E	06/01/2002	Paydown		2,473,746	2,473,746	2,535,496	2,473,746	(2,088)				0	30,770		1
31358P-X3-6	FNMA REMIC Ser 6.000% 08/25/07 1992-151H	06/01/2002	Paydown		1,547,818	1,547,818	1,323,142	1,547,818	58,446				0	15,186		1
31358Q-EA-9	FNMA REMIC Ser 7.000% 07/25/06 1992-155G	05/01/2002	Paydown		1,728,883	1,728,883	1,659,727	1,728,883	9,812				0	11,822		1
31358Q-PQ-2	FNMA REMIC Ser 7.000% 10/25/07 1992-175PH	06/01/2002	Paydown		468,984	468,984	438,500	468,984	8,698				0	5,166		1
31358Q-X9-1	FNMA REMIC Ser 7.000% 09/25/03 1992-184E	06/01/2002	Paydown		380,762	380,762	386,340	380,762	(69)				0	4,451		1
31358R-GR-8	FNMA REMIC Ser 6.650% 09/25/03 1992-2070	06/01/2002	Paydown		295,142	295,142	299,108	295,142	641				0	3,278		1
31358R-MH-3	FNMA REMIC Ser 6.000% 11/25/07 1992-196J	06/01/2002	Paydown		416,676	416,676	361,024	416,676	14,172				0	4,044		1
31358T-5X-3	FNMA REMIC Ser 7.500% 11/25/07 1993-23PV	06/01/2002	Paydown		348,269	348,269	330,518	348,269	6,710				0	4,362		1
31358T-EX-3	FNMA REMIC Ser 1993-8H 7.000% 01/25/08	06/01/2002	Paydown		3,150,068	3,150,068	2,983,737	3,150,068	53,223				0	36,135		1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
31358T-MH-9	FNMA REMIC Ser 6.850% 06/25/21 1993-22PH	06/01/2002	Paydown		444,456	444,456	413,413	444,456	3,633				0	4,330		1
31358T-MK-2	FNMA REMIC Ser 7.000% 12/25/03 1993-22PK	06/01/2002	Paydown		138,590	138,590	134,822	138,590	974				0	1,620		1
31358T-TU-3	FNMA REMIC Ser 7.250% 12/25/03 1993-G8PL	06/01/2002	Paydown		204,276	204,276	210,468	204,276	(20)				0	2,473		1
31358U-C8-7	FNMA REMIC Ser 5.500% 12/25/20 1993-58G	06/01/2002	Paydown		2,146,178	2,146,178	2,036,723	2,146,178	9,771				0	15,850		1
31358U-CJ-3	FNMA REMIC Ser 1993-35 6.750% 02/25/08 H	06/01/2002	Paydown		1,097,293	1,097,293	1,131,241	1,097,293	(7,526)				0	12,412		1
31358U-LV-6	FNMA REMIC Ser 6.500% 03/25/12 1993-49D	06/01/2002	Paydown		316,611	316,611	280,695	316,611	2,961				0	3,401		1
31358U-RH-1	FNMA REMIC Ser 7.000% 04/25/03 1993-44VB	06/01/2002	Paydown		318,401	318,401	329,196	318,401	354				0	3,722		1
31358U-UC-8	FNMA REMIC Ser 6.250% 11/25/06 1993-52G	06/01/2002	Paydown		446,861	446,861	408,320	446,861	2,682				0	3,657		1
31359A-BP-3	FNMA REMIC Ser 6.250% 07/25/07 1993-71PG	05/01/2002	Paydown		183,325	183,325	170,750	183,325	930				0	1,038		1
31359A-BQ-1	FNMA REMIC Ser 6.500% 05/25/08 1993-71PH	06/01/2002	Paydown		318,604	318,604	308,598	318,604	3,825				0	4,346		1
31359A-G2-9	FNMA REMIC Ser 5.000% 11/25/21 1993-97M	06/01/2002	Paydown		241,727	241,727	223,624	241,727	1,209				0	1,524		1
31359A-G3-7	FNMA REMIC Ser 5.500% 05/25/23 1993-97H	06/01/2002	Paydown		775,141	775,141	692,775	775,141	16,438				0	10,658		1
31359A-G4-5	FNMA REMIC Ser 5.000% 05/25/23 1993-97N	06/01/2002	Paydown		649,403	649,403	560,009	649,403	17,041				0	8,118		1
31359A-KB-4	FNMA REMIC Ser 7.000% 01/25/04 1993-65GB	06/01/2002	Paydown		305,550	305,550	310,181	305,550	512				0	3,572		1
31359A-QU-6	FNMA REMIC Ser 7.350% 05/25/04 G-1993-22MB	06/01/2002	Paydown		414,337	414,337	433,436	414,337	(1,557)				0	5,086		1Z
31359B-DN-4	FNMA REMIC Ser 5.500% 07/25/23 1993-115G	06/01/2002	Paydown		2,213,659	2,213,659	2,016,865	2,213,659	59,713				0	20,174		1
31359B-EW-3	FNMA REMIC Ser 6.250% 04/25/07 1993-126PE	05/01/2002	Paydown		1,483,693	1,483,693	1,498,066	1,483,693	5,519				0	10,802		1
31359B-HJ-9	FNMA REMIC Ser 6.500% 06/25/21 1993-110G	06/01/2002	Paydown		3,115,018	3,115,018	3,069,266	3,115,018	14,690				0	33,550		1
31359B-HK-6	FNMA REMIC Ser 6.500% 11/25/22 1993-110GA	06/01/2002	Paydown		1,479,321	1,479,321	1,443,031	1,479,321	12,120				0	15,933		1
31359B-P2-7	FNMA REMIC Ser 7.000% 02/25/04 1993-133KB	06/01/2002	Paydown		276,413	276,413	286,779	276,413	(517)				0	3,231		1
31359B-RR-0	FNMA REMIC Ser 6.500% 02/25/07 1993-135PE	06/01/2002	Paydown		4,141,140	4,141,140	3,841,230	4,141,140	28,420				0	44,552		1
31359B-ZJ-9	FNMA REMIC Ser 6.500% 01/25/23 1993-119G	06/01/2002	Paydown		1,781,207	1,781,207	1,759,446	1,781,207	10,475				0	19,185		1
31359B-ZK-6	FNMA REMIC Ser 6.500% 07/25/23 1993-119GA	06/01/2002	Paydown		497,454	497,454	490,925	497,454	3,382				0	5,358		1
31359D-BB-8	FNMA REMIC Ser 7.000% 08/25/03 1993-147U	06/01/2002	Paydown		235,764	235,764	243,390	235,764	55				0	2,756		1
31359D-FS-7	FNMA REMIC Ser 7.000% 08/25/23 1993-139GA	06/01/2002	Paydown		2,385,094	2,385,094	2,467,601	2,385,094	(21,697)				0	27,784		1
31359E-AT-8	FNMA REMIC Ser 7.000% 09/25/23 1993-167GA	06/01/2002	Paydown		1,056,111	1,056,111	1,083,857	1,056,111	(6,642)				0	12,303		1
31359E-JS-1	FNMA REMIC Ser 6.200% 05/25/07 1993-194PL	06/01/2002	Paydown		1,169,737	1,169,737	1,118,561	1,169,737	8,929				0	12,012		1
31359E-PX-3	FNMA REMIC Ser 6.000% 07/25/08 1993-188J	06/01/2002	Paydown		866,975	866,975	734,355	866,975	33,054				0	10,884		1
31359E-WC-1	FNMA REMIC Ser 6.500% 09/25/21 1993-203PG	06/01/2002	Paydown		372,396	372,396	381,241	372,396	1,318				0	4,028		1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
31359E-YL-9	FNMA REMIC Ser 6.500% 10/25/23 1993-199PF	06/01/2002	Paydown		954,300	954,300	970,652	954,300	(1,715)				0	10,322		1
31359F-BH-0	FNMA REMIC Ser 6.500% 09/25/21 1993-224PG	06/01/2002	Paydown		919,200	919,200	903,904	919,200	4,485				0	9,943		1
31359F-DE-5	FNMA REMIC Ser 6.500% 11/25/23 1993-202M	06/01/2002	Paydown		1,301,920	1,301,920	1,337,005	1,301,920	(6,023)				0	14,084		1
31359G-6B-7	FNMA REMIC Ser 5.500% 06/25/07 1994-48CD	06/01/2002	Paydown		1,128,481	1,128,481	1,062,359	1,128,481	9,991				0	10,283		1
31359G-AM-8	FNMA REMIC Ser 6.050% 11/25/12 1993-225VE	06/01/2002	Paydown		1,677,451	1,677,451	1,539,323	1,677,451	23,837				0	16,769		1
31359K-DN-4	FNMA REMIC REMIC Ser 6.000% 12/25/08 1996-21PE	06/01/2002	Paydown		2,186,668	2,186,668	2,074,259	2,186,668	19,631				0	21,765		1
31359K-ZR-1	FNMA REMIC Ser 1996-45 7.000% 09/25/21 CI K	06/01/2002	Paydown		777,975	777,975	793,534	777,975	(14,795)				0	9,032		1
31359N-MA-6	FNMA REMIC Ser 1997-2G 7.000% 08/18/03	06/01/2002	Paydown		491,023	491,023	497,457	491,023	76				0	5,740		1
31359P-2K-1	FNMA REMIC Ser 7.000% 12/18/26 1997-43VD	06/01/2002	Paydown		290,948	290,948	295,142	290,948	740				0	3,385		1
31359P-AN-6	FNMA REMIC Ser 7.000% 04/18/04 1997-24VD	06/01/2002	Paydown		229,177	229,177	228,631	229,177	694				0	2,679		1
31359P-DS-2	FNMA REMIC Ser 7.000% 10/20/03 1997-G3VA	06/01/2002	Paydown		446,557	446,557	444,882	446,557	1,657				0	5,220		1
31359P-JM-9	FNMA REMIC Ser 7.500% 10/18/02 1997-30VA	06/01/2002	Paydown		272,496	272,496	275,221	272,496	657				0	3,413		1
31359Q-G9-9	FNMA REMIC Ser 7.500% 03/20/04 1997-66C	06/01/2002	Paydown		240,868	240,868	247,416	240,868	231				0	3,017		1Z
31359Q-UK-8	FNMA REMIC Ser 7.000% 02/18/04 1997-56M	06/01/2002	Paydown		672,101	672,101	682,287	672,101	(590)				0	7,856		1
31359T-HK-7	FNMA REMIC Ser 7.000% 10/20/04 1998-29VA	06/01/2002	Paydown		405,017	405,017	414,383	405,017	(2,517)				0	4,734		1
31359T-HS-0	FNMA REMIC Ser 7.000% 10/20/04 1998-29VD	06/01/2002	Paydown		219,794	219,794	225,151	219,794	(1,268)				0	2,569		1
31359W-KE-0	FNMA REMIC Ser 1999-33 6.000% 05/25/10 VA	06/01/2002	Paydown		73,590	73,590	73,831	73,590	(240)				0	737		1
313602-3E-2	FNMA REMIC Ser 9.000% 10/25/19 1989-67D	06/01/2002	Paydown		175,642	175,642	175,062	175,642	888				0	2,238		1
313602-DV-3	FNMA REMIC Ser 9.000% 06/25/18 1988-15A	06/01/2002	Paydown		106,499	106,499	107,804	106,499	(637)				0	1,455		1
313602-EK-6	FNMA REMIC Ser 9.400% 07/25/03 1988-18B	06/01/2002	Paydown		156,115	156,115	163,359	156,115	(63)				0	2,358		1
313602-GQ-1	FNMA REMIC Ser 9.250% 10/25/18 1988-25B	06/01/2002	Paydown		127,445	127,445	134,833	127,445	(5,491)				0	1,886		1
313602-QA-5	FNMA REMIC Ser 10.300% 04/25/19 1989-19A	06/01/2002	Paydown		181,843	181,843	186,285	181,843	(917)				0	2,860		1
313602-W4-2	FNMA REMIC Ser 8.600% 10/25/19 1989-62G	06/01/2002	Paydown		167,656	167,656	167,952	167,656	(469)				0	2,148		1
313603-2H-4	FNMA REMIC Ser 9.500% 04/25/20 1990-35E	06/01/2002	Paydown		14,511	14,511	15,347	14,511	(326)				0	192		1Z
313603-GW-6	FNMA REMIC Ser 8.750% 11/25/19 1989-86E	06/01/2002	Paydown		45,105	45,105	44,687	45,105	280				0	678		1
313603-JJ-2	FNMA REMIC Ser 8.700% 12/25/19 1989-90E	06/01/2002	Paydown		147,441	147,441	155,479	147,441	(5,502)				0	2,191		1Z
313603-YL-0	FNMA REMIC Ser 9.000% 03/25/20 1990-16E	06/01/2002	Paydown		223,104	223,104	226,242	223,104	(426)				0	3,308		1Z
31360A-KJ-4	FNMA PTC Pool # 297 13.750% 11/01/11	06/01/2002	Paydown		196	196	199	196	(2)				0	5		1
31384V-QL-9	FNMA Pool #535159 7.000% 01/01/30	06/01/2002	Paydown		3,781,517	3,781,517	3,660,095	3,781,517	116,976				0	41,469		1
3837H0-J9-5	Government Natl Mtg 7.500% 10/20/03 Assn REMIC Ser 1997-6 C	04/01/2002	Paydown		2,799,904	2,799,904	2,833,153	2,799,904	(33,249)				0	17,499		1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
3837H0-LB-7	Government Natl Mtg 7.000% 05/20/02 Assn REMIC PT Ser 1995-9 H	05/01/2002	Paydown		167,749	167,749	170,999	167,749	501				0	1,419		1
3837H0-YE-7	Government Natl Mtg 7.500% 11/16/26 Assn Ser 1996-24 Cl D	06/01/2002	Paydown		1,007,594	1,007,594	1,063,011	1,007,594	(51,897)				0	14,370		1Z
911760-ED-4	Vendee Mtg Tr REMIC 6.500% 03/15/03 Ser 94-2-3I	06/01/2002	Paydown		518,333	518,333	483,994	518,333	2,865				0	5,625		1Z
3837H1-SP-7	Government Natl Mtg 6.500% 07/20/05 Assn REMIC Ser 1998-18 VH	06/01/2002	Paydown		181,048	181,048	184,542	181,048	(1,422)				0	1,965		1
	Total United States				172,180,447	172,180,447	166,242,065	172,180,447	1,134,231	0	0	0	0	1,844,901	XXX	XXX
	3199999 - Bonds - Special Revenues				172,180,447	172,180,447	166,242,065	172,180,447	1,134,231	0	0	0	0	1,844,901	XXX	XXX
Public Utilities (unaffiliated)																
United States																
02012*-AF-9	Alltel PA Inc Deb 9.350% 06/15/04	06/15/2002	Redemption 100.0000		40,000	40,000	40,000	40,000					0	1,870		1
04775H-AJ-6	Atlanta Gas Lt Co MT 8.200% 04/01/02 Nt	04/01/2002	Maturity		18,000,000	18,000,000	19,186,790	18,000,000					0	738,000		1PE
07261L-AX-0	Bay State Gas Co MT Nt 6.625% 06/28/02	06/28/2002	Maturity		5,000,000	5,000,000	5,000,000	5,000,000					0	135,260		2PE
155033-BF-9	Central Pwr & Lt Co 7.500% 12/01/02 1st Mtg	06/27/2002	Lehman Brothers Inc		4,192,086	4,100,000	4,230,134	4,117,650	(10,500)			74,436	74,436	180,229		2PE
155033-BG-7	Central Pwr & Lt Co 6.875% 02/01/03 1st Mtg	06/27/2002	Lehman Brothers Inc		14,382,320	14,000,000	14,346,080	14,059,789	(25,262)			322,531	322,531	402,760		2PE
16371*-AD-9	Chemical Bk (OE Pwr) 7.680% 10/21/05 Sec Tr Nt	06/21/2002	Redemption 100.0000		1,195,658	1,195,658	1,195,658	1,195,658					0	15,337		1
210518-BN-5	Consumers Energy Co 6.000% 03/15/05 1st Mtg Bond	05/17/2002	Various		8,977,140	9,000,000	8,997,930	8,997,966	25			(20,826)	(20,826)	49,333		2PE
462270-C*-8	Iowa-American Wtr Co 8.460% 05/01/02 Gen Mtg	05/01/2002	Maturity		4,000,000	4,000,000	4,000,000	4,000,000					0	169,200		2
462613-AA-8	Ipalco Enterprises Inc 7.375% 11/14/08 Nt	05/31/2002	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000					0	201,788		2PE
48513H-CZ-2	Kansas City Pwr & Lt 6.550% 06/20/02 Co Secd MT Nt	06/20/2002	Maturity		10,000,000	10,000,000	9,990,600	10,000,000	(684)				0	416,653		2PE
637432-CF-0	National Rural 5.750% 11/01/08 Utilities Coll Nt	05/15/2002	UBS, Warburg, Dillon Read		1,950,000	2,000,000	1,851,840	1,873,518	2,082			76,482	76,482	63,569		1PE
66416T-AE-5	Northeast Generation 4.998% 10/15/05 Co Sr Sec Nt Ser A	04/15/2002	Redemption 100.0000		526,316	526,316	526,316	526,316					0	12,933		2PE
66765R-AB-2	Northwest Natural Gas 8.050% 04/15/02 Co 1st Mtg MT Nt	04/15/2002	Maturity		5,000,000	5,000,000	5,192,500	5,000,000	(2,915)				0	149,819		1PE
677347-BK-1	Ohio Edison Co 1st Mtg 8.250% 04/01/02	04/01/2002	Maturity		3,500,000	3,500,000	3,736,355	3,500,000					0	144,375		2PE
69339N-AA-4	PJM Interconnection 7.163% 12/15/07 LLC Sr Nt	06/15/2002	Redemption 100.0000		192,000	192,000	192,000	192,000					0	6,876		1
89384*-AB-5	Transok Inc MT Nt 8.125% 04/22/02	04/22/2002	Maturity		9,000,000	9,000,000	9,110,160	9,000,000	(1,654)				0	103,594		2
94068V-BX-0	Washington Wtr Pwr Co 6.610% 06/28/02 MT Nt	06/28/2002	Maturity		15,000,000	15,000,000	15,000,000	15,000,000					0	487,488		3Z
	Total United States				105,955,520	105,553,974	107,596,363	105,502,897	(38,908)	0	0	452,622	452,622	3,279,086	XXX	XXX
	3899999 - Bonds - Public Utilities				105,955,520	105,553,974	107,596,363	105,502,897	(38,908)	0	0	452,622	452,622	3,279,086	XXX	XXX
Industrial & Miscellaneous																
United States																
00077B-AZ-6	ABN AMRO Mtg Corp PTC 6.400% 05/25/05 1998-2 Cl 1A-4	06/01/2002	Paydown		368,194	368,194	368,194	368,194					0	3,934		1PE
00253C-EA-1	Aames Mtg Tr Ser 7.170% 02/15/29 1997-D Cl M1F	06/01/2002	Paydown		733,332	733,332	720,212	733,332	11,493				0	8,690		1PE
00253C-FJ-1	Aames Mtg Tr Ser 6.133% 09/15/28 1998-C Cl A6F	06/01/2002	Paydown		400,009	400,009	414,010	400,009	(12,936)				0	3,943		1PE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
00755W-CU-8	Advanta Mtg Loan Tr 7.650% 05/25/27 1997-1 A4	06/01/2002	Paydown		316,232	316,232	326,806	316,232	(7,221)				0	3,714		1PE
00755W-CW-4	Advanta Mtg Loan Tr 7.650% 05/25/27 1997-1 Cl M1F	06/01/2002	Paydown		78,995	78,995	80,427	78,995	(763)				0	929		1PE
00755W-DZ-6	Advanta Mtg Loan Tr 7.370% 10/25/28 Ser 1997-3 Cl M2	06/01/2002	Paydown		306,264	306,264	309,901	306,264	(2,715)				0	3,534		1PE
00764P-AH-3	AerCo Ltd Nt Ser 1X Cl 3.190% 07/15/23 C-1	06/15/2002	Paydown		92,635	92,635	88,279	92,635	3,705				0	511		2PE
007773-AA-2	Aerofreighter Fin Tr 7.850% 12/15/09 Cl A Fixed Rate Nt	06/15/2002	Paydown		102,788	102,788	102,772	102,788	7				0	1,348		2
007773-AB-0	Aerofreighter Fin Tr 9.690% 12/15/14 Cl B Fixed Rate Nt	06/15/2002	Paydown		318,732	318,732	325,946	318,732	(5,951)				0	7,655		4
00783#-AA-7	AeroMexico 1999-1 Tr 7.930% 07/30/06 Ctf	04/30/2002	Redemption 100.0000		218,430	218,430	218,531	218,430	(44)				0	4,330		1
01273*-AA-6	Albermare Pptys Inc 9.750% 12/31/04 Coll Tr Nt	06/30/2002	Redemption 100.0000		16,604	16,604	13,248	16,604	612				0	271		2
01365#-AC-7	Albuquerque Plaza 7.400% 07/01/15 Assoc 1st Mtg Nt	06/01/2002	Redemption 100.0000		130,567	130,567	130,567	130,567					0	1,614		2Z
01448@-AB-2	Alex Lee Inc Sr Nt Ser 7.540% 06/15/11 B	06/15/2002	Redemption 100.0000		2,272,727	2,272,727	2,272,727	2,272,727					0	85,682		2
01448@-AC-0	Alex Lee Inc Amended & 6.530% 06/15/03 Restated Sr Nt	06/15/2002	Redemption 100.0000		3,213,900	3,213,900	3,213,900	3,213,900					0	104,934		2
01747#-AD-4	Allegiance Cap Corp Tr 3.889% 09/30/02 I Cl A-R Revolving Ctf Ser1998-1	06/15/2002	Call 100.0000		15,628	15,628	15,628	15,628					0	130		5*
01747#-AH-5	Allegiance Cap Corp Tr 7.250% 07/15/19 I Term Ctf Ser 1999-1 Cl A	06/15/2002	Redemption 100.0000		36,552	36,552	36,552	36,552					0	442		1
01747#-AJ-1	Allegiance Cap Corp Tr 7.490% 07/15/19 I Term Cft Ser 1999-1 Cl B	04/01/2002	Redemption 100.0000		(689)	(689)	(689)	(689)					0			1
01877K-AB-9	Alliance Pipeline LP 6.996% 12/31/19 Sr Nt	06/30/2002	Redemption 100.0000		57,813	57,813	57,813	57,813					0	2,022		2
023654-BE-5	America West Airlines 8.370% 04/02/07 Enhanced Equip Tr Ctf 2001-1C	04/01/2002	Tax Free Exchange		6,681,433	6,681,433	6,681,433	6,681,433					0	278,065		4
023771-HK-7	American Airlines Inc 10.600% 04/01/02 Eq Tr Ctf Ser 1987H	04/01/2002	Maturity		1,120,000	1,120,000	1,120,000	1,120,000					0	59,360		3Z
023771-HL-5	American Airlines Inc 10.600% 04/01/02 Eq Tr Ctf Ser 1987I	04/01/2002	Maturity		1,120,000	1,120,000	1,120,000	1,120,000					0	59,360		3Z
023771-HM-3	American Airlines Inc 10.600% 04/01/02 Eq Tr Ctf Ser 1987J	04/01/2002	Maturity		1,216,000	1,216,000	1,216,000	1,216,000					0	64,448		3Z
02378J-AT-5	American Airlines AMR 7.377% 05/23/19 EETC Ser 2001-1 Cl B	05/23/2002	Paydown		190,677	190,677	193,368	190,677	(2,673)				0	7,033		2PE
02378J-AU-2	American Airlines AMR 7.379% 05/23/16 EETC Ser 2001-1C	05/23/2002	Paydown		1,333,892	1,333,892	1,333,892	1,333,892					0	49,214		3
03215P-BN-8	Amresco Resdtl Sec Mtg 7.610% 03/25/27 Loan 1997-1 A7	06/01/2002	Paydown		21,652	21,652	21,550	21,652	103				0	412		1
034663-B@-2	Angelica Corp Sr Nt 8.225% 05/01/06	05/30/2002	Call 112.3075		9,733,313	8,666,667	8,666,667	9,733,313	1,066,646				0	235,631		3
034663-B@-2	Angelica Corp Sr Nt 8.225% 05/01/06	05/01/2002	Redemption 100.0000		1,333,333	1,333,333	1,333,333	1,333,333					0	27,417		3

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
038777-AA-6	Arby's Franchise Tr 7.440% 12/20/20 Ser 1A Cl 1	05/20/2002	Paydown		76,225	76,225	76,216	76,225	9				0	710		1
040097-AA-5	Ares Leveraged Inv 6.880% 05/30/04 Fund LP Sr Secd Nt	06/02/2002	Call 100.0000		229,911	229,911	229,911	229,911					0	6,622		2
040097-AG-2	Ares Leveraged Inv 6.350% 05/30/04 Fund LP Sr Secd Fixed Rate Nt	06/02/2002	Call 100.0000		137,946	137,946	137,946	137,946					0	3,666		1
04315@-AB-6	Arthur Andersen L L P 9.000% 09/30/03 Ser 2000-A Sr Nt	04/10/2002	Piper Jaffray Inc		4,900,000	7,000,000	4,900,000	4,900,000					0	240,223		5
045413-AX-9	Asset Backed 6.170% 12/25/11 Securities Corp Indymac Mfd Hsg PTC 98-2 A2	06/01/2002	Paydown		87,045	87,045	86,651	87,045	362				0	922		1PE
045424-AN-8	Asset Securitization 7.100% 08/13/29 Corp REMIC Ser 1995-MD4 A1	06/11/2002	Paydown		84,148	84,148	84,148	84,148					0	998		1
045424-EG-9	Asset Securitization 7.320% 01/13/30 Corp REMIC Ser 1997-MD7 A-A1	06/11/2002	Paydown		261,784	261,784	265,302	261,784	(1,289)				0	3,201		1
047445-AJ-0	Atherton Franchise Ln 6.360% 06/15/20 Funding 1998-A Cl A-1	06/01/2002	Paydown		376,949	376,949	378,741	376,949	(27)				0	5,430		1PE
047445-AS-0	Atherton Franchise Ln 6.670% 03/15/21 Funding 1999-A Cl A-1	06/01/2002	Redemption 100.0000		414,438	414,438	416,456	414,438	(472)				0	4,588		1PE
05367D-BB-2	Aviation 2.790% 01/11/20 Securitization LLC Flt Rate Nt Ser 10 Cl A1	06/11/2002	Paydown		57,571	57,571	57,571	57,571					0	280		1PE
05367D-BC-0	Aviation 2.894% 10/11/19 Securitization LLC Flt Rate Nt Ser 10 Cl B	06/01/2002	Paydown		(53,727)	(53,727)	(53,727)	(53,727)					0	0		1
05367D-BD-8	Aviation 3.840% 10/01/19 Securitization LLC Flt Rate Nt Ser 10 Cl C	06/01/2002	Paydown		23,860	23,860	23,860	23,860					0	118		1
05367D-BE-6	Aviation 2.594% 10/11/19 Securitization LLC Flt Rate Nt Ser 10 Cl A2	06/01/2002	Paydown		38,485	38,485	38,485	38,485					0	174		1
05367D-BN-6	Aviation 2.740% 04/11/23 Securitization LLC Flt Rate Nt Ser 12 Cl A	06/11/2002	Paydown		253,423	253,423	253,423	253,423					0	681		1Z
05367D-BP-1	Aviation 2.940% 04/11/23 Securitization LLC Flt Rate Nt Ser 12 Cl B	06/11/2002	Paydown		131,597	131,597	131,597	131,597					0	379		1Z
05564C-AA-8	BOCF LLC Ser 1999-B1 9.493% 03/01/10	06/15/2002	Redemption 100.0000		57,079	57,079	57,079	57,079					0	1,087		1
060506-D2-5	Bank of America Mtg 6.500% 06/25/31 Sec Ser 2001-6 Cl 1A29	06/01/2002	Paydown		261,664	261,664	265,711	261,664	(4,825)				0	0		1PE
060506-W6-5	Bank of America Mtg 6.750% 09/25/31 Sec Ser 2001-9 Cl IA5	06/01/2002	Paydown		34,124	34,124	34,417	34,124	(368)				0	0		1PE
064059-A*-9	Bank of New York Sr 6.520% 02/01/04 Secd Nt	05/01/2002	Redemption 100.0000		748,084	748,084	745,119	748,084	2,297				0	12,194		1
06606F-AF-8	BankAmerica Mfd Hsg 6.470% 04/10/15 Contract 1997-2 A6	06/10/2002	Paydown		2,112,478	2,112,478	2,128,321	2,112,478	(2,699)				0	22,555		1PE
07383F-HT-8	Bear Stearns Comm Mtg 4.194% 12/03/13 Sec Ser 2002-HOME Cl E	06/25/2002	Direct		2,500,000	2,500,000	2,500,000	2,500,000					0	35,945		2Z
07383U-AA-3	Bear Stearns Struct 6.300% 11/30/13 Prod Inc Ser 1999-1 Cl A	05/01/2002	Paydown		52,757	52,757	51,900	52,757	816				0	559		1PE
073914-QQ-9	Bear Stearns Mtg Sec 8.125% 09/25/27 Inc CMO 1996-4 B2	06/01/2002	Paydown		201,450	201,450	201,513	201,450	276				0	2,735		1PE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
08974#-AC-5	Big Y Foods Inc Sr Nt 7.600% 12/15/06 Ser A	06/15/2002	Redemption 100.0000		610,788	610,788	610,788	610,788					0	23,210		2
08974#-AD-3	Big Y Foods Inc Sr Nt 7.850% 12/15/11 Ser B	06/15/2002	Redemption 100.0000		294,043	294,043	294,043	294,043					0	11,541		2
09536#-AA-8	Blue Cross and Blue 7.100% 03/15/19 Shield/NC Lease Obligation PTC	06/15/2002	Redemption 100.0000		30,241	30,241	30,316	30,241	(73)				0	359		1
097014-AC-8	Boeing Cap Corp Sr Nt 7.375% 09/27/10	05/06/2002	Goldman Sachs & Company		2,156,520	2,000,000	2,146,840	2,143,727	(1,364)			12,793	12,793	17,208		1
11448*-AC-1	Brookshire Grocery Co 9.250% 11/01/11 Mtg Nt Ser A-1	06/01/2002	Redemption 100.0000		26,132	26,132	26,132	26,132					0	404		2
11448*-AD-9	Brookshire Grocery Co 9.250% 11/01/11 Mtg Nt Ser A-2	06/01/2002	Redemption 100.0000		24,996	24,996	24,996	24,996					0	386		2
11448*-AE-7	Brookshire Grocery Co 9.250% 11/01/11 Mtg Nt Ser A-3	06/01/2002	Redemption 100.0000		17,043	17,043	17,043	17,043					0	263		2
11448*-AM-9	Brookshire Grocery Co 7.710% 09/01/09 Mtg Nt Ser A-1	06/01/2002	Redemption 100.0000		21,252	21,252	21,252	21,252					0	274		2
11448*-AN-7	Brookshire Grocery Co 7.710% 09/01/09 Mtg Nt Ser A-2	06/01/2002	Redemption 100.0000		15,596	15,596	15,596	15,596					0	201		2
11448*-AP-2	Brookshire Grocery Co 7.710% 09/01/09 Mtg Nt Ser A-3	06/01/2002	Redemption 100.0000		16,727	16,727	16,727	16,727					0	215		2
11448*-AQ-0	Brookshire Grocery Co 7.710% 09/01/09 Mtg Nt Ser A-4	06/01/2002	Redemption 100.0000		31,989	31,989	31,989	31,989					0	412		2
11448*-AR-8	Brookshire Grocery Co 7.710% 09/01/09 Mtg Nt Ser A-5	06/01/2002	Redemption 100.0000		15,150	15,150	15,150	15,150					0	195		2
11448*-AS-6	Brookshire Grocery Co 7.710% 09/01/09 Mtg Nt Ser A-6	06/01/2002	Redemption 100.0000		23,355	23,355	23,355	23,355					0	301		2
11448*-AT-4	Brookshire Grocery Co 7.710% 09/01/09 Mtg Nt Ser A-7	06/01/2002	Redemption 100.0000		16,122	16,122	16,122	16,122					0	208		2
11448*-BH-9	Brookshire Grocery Co 7.270% 06/01/12 Sr Sec Nt Ser A-1	06/01/2002	Redemption 100.0000		41,666	41,666	41,666	41,666					0	506		2
11448*-BJ-5	Brookshire Grocery Co 7.270% 06/01/12 Sr Sec Nt Ser A-2	06/01/2002	Redemption 100.0000		25,262	25,262	25,262	25,262					0	307		2
11448*-BK-2	Brookshire Grocery Co 7.270% 06/12/12 Sr Sec Nt Ser A-3	06/01/2002	Redemption 100.0000		22,113	22,113	22,113	22,113					0	268		2
11448*-BX-4	Brookshire Grocery Co 7.010% 09/01/14 Ser A-4	06/01/2002	Redemption 100.0000		47,125	47,125	46,596	47,125	451				0	552		2
11448*-BY-2	Brookshire Grocery Co 7.010% 09/01/14 Ser A-5	06/01/2002	Redemption 100.0000		28,320	28,320	28,056	28,320	225				0	332		2
11448*-BZ-9	Brookshire Grocery Co 7.010% 09/01/14 Ser A-6	06/01/2002	Redemption 100.0000		53,242	53,242	52,660	53,242	496				0	623		2

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
12058*-AE-6	Bunge Corp Inc Sr Nt 7.230% 06/18/06 Ser A (now Bunge NA)	06/18/2002	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571					0	51,643		2
121899-DK-1	Burlington Northern RR 7.330% 06/23/10 Co PTC Ser 1996-A	06/23/2002	Redemption 100.0000		37,905	37,905	37,905	37,905					0	1,389		1PE
12478E-AA-5	CBA Circle K Tr Lease 6.900% 05/13/21 Obl Ser 1998-C1	06/12/2002	Paydown		86,853	86,853	87,715	86,853	(847)				0	1,001		2
12492@-AA-6	CC Investors Sr Secd 7.030% 01/01/10 Nt Ser 1996-3 Cl A	06/01/2002	Redemption 100.0000		5,086	5,086	5,086	5,086					0	60		2
125585-AK-5	CIT Grp Sec Corp Ser 7.000% 05/15/26 1995-2 A4	06/15/2002	Paydown		490,534	490,534	500,421	490,534	(8,367)				0	6,036		1PE
12613X-BB-6	CNH Equipment Tr Ser 3.740% 03/15/10 2002-A Cl C	06/25/2002	Direct		1,917,390	1,917,390	1,917,390	1,917,390					0	17,826		2Z
12613X-BB-6	CNH Equipment Tr Ser 3.740% 03/15/10 2002-A Cl C	06/15/2002	Paydown		82,610	82,610	82,610	82,610					0	498		2Z
126671-BJ-4	CWABS Inc 1998-1 AF4 6.390% 04/25/28	06/01/2002	Paydown		310,155	310,155	300,624	310,155	7,902				0	3,010		1PE
126671-KE-5	CWABS Inc Ser 2000-4 3.790% 12/25/31 Cl BV	06/25/2002	Direct		3,666,519	3,732,000	3,657,360	3,666,469	4,313			50	50	25,372		2PE
126671-MZ-6	CWABS Inc Ser 2001-3 3.640% 01/25/32 Cl B2	06/25/2002	Direct		6,000,000	6,000,000	6,000,000	6,000,000					0	39,192		2PE
126690-FN-1	CWMBS Inc CMO 1993-7 7.000% 11/25/23 B1	06/01/2002	Paydown		330,387	330,387	332,362	330,387	(2,451)				0	0		1PE
126690-NK-8	CWMBS Inc CMO 1993-E 6.500% 01/25/24 A6	06/01/2002	Paydown		1,205,713	1,205,713	1,191,297	1,205,713	7,763				0	11,680		1PE
126691-LV-4	CWMBS Independent Nat 7.500% 09/25/25 Mtg CMO 1995-4 A8	06/01/2002	Paydown		559,922	559,922	561,497	559,922	205				0	0		1PE
126691-NK-6	CWMBS Independent Nat 7.250% 01/25/26 Mtg PT CMO 1995-U Cl B1	06/01/2002	Paydown		20,091	20,091	20,122	20,091	7				0	240		1PE
126691-RF-3	CWMBS Independent Nat 7.000% 03/25/26 Mtg CMO 1996-A1 A9	06/01/2002	Paydown		533,982	533,982	520,633	533,982	10,935				0	5,796		1PE
12669A-BX-1	CWMBS Inc Mtg PT Ctf 6.640% 10/25/28 97-A AF5	06/01/2002	Paydown		468,185	468,185	469,355	468,185	(139)				0	5,201		1PE
130335-AE-2	Calif Infr & Econ Dev 6.250% 06/25/04 Bk Spl Purp Tr PG&E Ser1997-1 A5	06/25/2002	Paydown		427,072	427,072	427,013	427,072	8				0	6,673		1PE
140723-AA-5	Captec Franchise Tr 6.504% 10/25/20 1999-1 Cl A1	06/25/2002	Direct		2,393,528	2,483,557	2,483,557	2,483,557				(90,029)	(90,029)	37,690		1
140723-AA-5	Captec Franchise Tr 6.504% 10/25/20 1999-1 Cl A1	05/01/2002	Paydown		114,432	114,432	114,432	114,432					0	928		1
142793-AA-6	Carlsbad Partners LLC 6.720% 11/15/07 Ctf of Participation	05/15/2002	Redemption 100.0000		386,977	386,977	386,977	386,977					0	13,002		1
151895-A@-8	CenterPoint Properties 7.970% 10/31/14 Tr Sr Nt	06/01/2002	Redemption 100.0000		10,778	10,778	10,778	10,778					0	143		1
158510-AR-8	Champion Home Equity 7.010% 07/25/12 Loan Tr 1996-4 A3	06/01/2002	Paydown		665,998	665,998	675,779	665,998	752				0	7,380		1PE
16161A-BY-3	Chase Manhattan Corp 7.875% 06/15/10 Sub Nt	04/16/2002	Dain Rauschar Inc		6,478,860	6,000,000	6,886,680	6,851,840	(4,054)			(372,980)	(372,980)	162,750		1PE
17105#-AB-0	Christmas Tree Shops 9.490% 06/01/10 Inc Sr Nt	06/01/2002	Redemption 100.0000		321,321	321,321	322,204	321,321	(692)				0	15,247		3Z
172953-Q3-8	Citicorp Mtg Sec Corp 6.500% 09/25/31 Ser 2001-10 Cl IA2	06/01/2002	Paydown		53,486	53,486	54,305	53,486	(752)				0	580		1PE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
17305E-AV-7	Citibank Cr Card 4.950% 02/09/09 Issuance Tr Ser 2002-A1 Cl A1	04/17/2002	Salomon Smith Barney		12,903,008	13,000,000	12,937,813	12,938,640	543			(35,632)	(35,632)	146,575		1PE
177766-AL-6	City Capital Home Loan 6.850% 04/25/30 Tr Ser 1999-1 Cl A	06/01/2002	Paydown		1,071,608	1,071,608	1,097,728	1,071,608	(24,789)				0	12,085		1PE
192479-A*-4	Coherent Inc Sr Nt 6.700% 05/18/06	05/18/2002	Redemption 100.0000		1,714,364	1,714,364	1,714,364	1,714,364					0	57,431		1
196879-AF-7	Coltec Ind Nt 7.500% 04/15/08	05/23/2002	Tax Free Exchange		6,567,195	6,650,000	6,542,156	6,567,195	1,566				0	302,021		2
20046V-AU-9	COMM Ser 2001-FL5A Cl 3.940% 11/15/13 LCP	06/25/2002	Direct		1,978,000	1,978,000	1,978,000	1,978,000					0	21,783		2
20046V-AV-7	COMM Ser 2001-FL5A Cl 3.740% 11/15/13 KCP	06/25/2002	Direct		1,028,000	1,028,000	1,028,000	1,028,000					0	10,750		2
204912-A*-0	Computer Associates 6.770% 04/04/03 Intl Inc Sr Nt	04/04/2002	Redemption 100.0000		1,600,000	1,600,000	1,600,000	1,600,000					0	54,160		2
210805-CN-5	Continental Airlines 7.080% 11/01/04 PTC Ser 1998-3 Cl C1	05/01/2002	Redemption 100.0000		338,938	338,938	331,634	338,938	3,738				0	11,998		3
210805-DB-0	Continental Airlines 8.499% 11/01/12 PTC Ser 2000-1 Cl C-1	05/01/2002	Redemption 100.0000		114,579	114,579	114,579	114,579					0	4,869		3
217247-AK-1	Copelco Cap Funding Tr 6.070% 10/15/04 1998-A Cl R1	04/15/2002	Paydown		89,404	89,404	89,393	89,404	1				0	452		1PE
22540A-CA-4	CS First Boston Mtg 6.988% 01/27/25 Sec Corp CMO Ser 1997-1R Cl 2M2	05/01/2002	Paydown		325,571	325,571	317,940	325,571	6,500				0	3,238		1PE
22540A-LV-8	CS First Boston Mtg 6.750% 08/27/10 Sec Corp CMO Ser 1999-1 Cl A4	06/01/2002	Paydown		394,483	394,483	387,872	394,483	3,791				0	4,446		1PE
22540V-CK-6	CS First Boston Mtg 4.340% 08/25/31 Sec Corp Ser 2001-HS27 Cl M2	06/25/2002	Direct		3,000,000	3,000,000	3,000,000	3,000,000					0	23,329		1PE
22540V-MJ-8	CS First Boston Mtg 3.640% 07/25/32 Sec Corp Ser 2001-HE30 Cl M2	06/25/2002	Direct		4,972,355	5,000,000	4,968,737	4,972,333	1,935			22	22	32,660		1Z
22540V-RZ-7	CS First Boston Mtg 6.365% 01/25/32 Sec Corp Ser 2001-33 Cl CB2	06/25/2002	Direct		3,919,855	4,181,851	3,914,604	3,919,806	2,422			48	48	62,110		1Z
22540V-RZ-7	CS First Boston Mtg 6.365% 01/25/32 Sec Corp Ser 2001-33 Cl CB2	05/01/2002	Paydown		8,840	8,840	8,275	8,840	559				0	70		1Z
23126E-AB-6	Cura Accept Corp Fixed 7.017% 10/15/03 Rate Coll Nt Ser 1997-B	06/15/2002	Paydown		192,859	192,859	172,714	192,859	20,145				0	2,206		1
23323C-BL-8	DLJ Mtg Accept Corp 8.254% 06/25/20 Ser 2000-S4 Cl B1	06/01/2002	Paydown		13,188	13,188	13,314	13,188	(110)				0	197		1PE
23334N-AF-5	DVI Receivables Corp X 7.480% 11/13/07 LLC 1999-2 Cl C	06/13/2002	Paydown		373,317	373,317	373,292	373,317	17				0	4,395		1PE
23334Q-AA-9	DVI Receivables Corp V 6.580% 10/30/05 LLC 1997-2 Cl A	04/30/2002	Paydown		781,945	781,945	781,823	781,945	37				0	7,917		1
23334X-AF-3	DVI Receivables Corp 5.723% 04/11/09 XIV LLC Ser 2001-1 Cl C	06/11/2002	Paydown		203,555	203,555	203,553	203,555	2				0	1,967		1PE
239753-CA-2	Dayton Hudson Corp MT 9.700% 06/10/02 Nt	06/10/2002	Maturity		10,000,000	10,000,000	10,953,100	10,000,000	(32,657)				0	471,528		1PE
244098-AA-7	Deer Park Refining L P 6.470% 12/15/08 Sr Nt	06/15/2002	Redemption 100.0000		458,509	458,509	477,409	458,509	(18,386)				0	14,833		1PE
24763L-ES-5	Delta Funding Home Eq 6.190% 02/15/31 Ln Tr Ser 1998-4 Cl A4F	06/01/2002	Paydown		679,871	679,871	671,107	679,871	8,231				0	7,019		1PE
25432R-A#-2	Dime Savings Bk NY Mtg 12.280% 07/01/10 Ctf	06/01/2002	Paydown		2,998	2,998	3,006	2,998	8				0	61		5*

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
25466P-DR-6	Discover Credit Co MT 8.760% 05/06/02 Nt Ser III	05/06/2002	Maturity		2,000,000	2,000,000	2,175,640	2,000,000	(5,046)				0	104,633		1PE
257870-B*-5	Donnelly Corp Sr Nt 7.220% 11/30/04	05/31/2002	Redemption 100.0000		1,750,000	1,750,000	1,750,000	1,750,000					0	63,175		2
257870-B@-3	Donnelly Corp Sr Nt 6.700% 12/15/05	06/15/2002	Redemption 100.0000		1,808,333	1,808,333	1,808,333	1,808,333					0	60,579		2
267939-AB-2	ECH Funding LLC MT Nt 3.423% 05/28/10 Ser 1998-1 Cl A2	05/22/2002	Direct		12,975,000	15,000,000	13,973,438	14,058,706	14,207			(1,083,706)	(1,083,706)	258,141		1Z
26842E-AA-4	EES Coke Battery Co 7.125% 04/15/02 Inc Sr Secd Nt Ser A	04/15/2002	Redemption 100.0000		396,550	396,550	396,550	396,550					0	14,127		3
268617-BH-9	Enterprise Mtg Accept 7.920% 01/15/27 Co Owner Tr 2000-1 Cl A-1	06/01/2002	Paydown		20,122	20,122	20,126	20,122	10				0	266		3
269243-AK-7	E-Trade Bank Mtg 6.500% 01/25/32 Backed Sec Ser 2001-2 Cl B4	06/25/2002	Direct		1,143,084	1,489,764	1,137,342	1,143,024	2,681			60	60	22,595		3Z
269243-AK-7	E-Trade Bank Mtg 6.500% 01/25/32 Backed Sec Ser 2001-2 Cl B4	05/01/2002	Paydown		2,522	2,522	1,925	2,522	591				0	21		3Z
28088@-AA-2	Edison Chouest 6.980% 05/27/08 Offshore L L C Sr Secd Nt	05/27/2002	Redemption 100.0000		1,714,286	1,714,286	1,714,286	1,714,286					0	29,914		2
28088@-AC-8	Edison Chouest 7.110% 05/27/08 Offshore L L C Sr Secd Nt	05/27/2002	Redemption 100.0000		142,857	142,857	142,857	142,857					0	2,539		2
301965-BA-6	FFCA Sec Lending Corp 6.370% 09/18/25 Secd Fran Loan Ctf 1999-1A A1A	06/01/2002	Paydown		161,082	161,082	161,115	161,082	92				0	1,714		1
30244P-AB-3	FEP Receivables Fdg LP 6.793% 03/18/07 Constellation Nt	06/18/2002	Redemption 100.0000		212,086	212,086	212,086	212,086					0	1,692		1
30244T-AB-5	FEP Receivables Fdg II 7.337% 08/18/07 Nt	06/18/2002	Paydown		390,660	390,660	390,660	390,660					0	4,951		1
302471-AJ-6	FMAC Loan Receivables 7.350% 04/15/19 Trust Nt Ser 1997-A Cl A	06/01/2002	Paydown		44,257	44,257	44,914	44,257	(528)				0	543		1
302471-AY-3	FMAC Loan Receivables 6.850% 09/15/19 Trust Nt Ser 1997-B Cl A	06/01/2002	Paydown		100,218	100,218	101,236	100,218	(822)				0	0		2
302569-AA-6	FPL Virginia Funding 7.520% 06/30/19 Corp Sr Nt	04/01/2002	Call 100.0000		(500,000)	(500,000)	(500,000)	(500,000)					0			2
302569-AA-6	FPL Virginia Funding 7.520% 06/30/19 Corp Sr Nt	06/30/2002	Redemption 100.0000		400,000	400,000	402,868	400,000	(2,840)				0	15,040		2
304376-AB-2	Fairfield Funding Corp 5.300% 07/15/11 III Ser 2001-1A Cl B	06/15/2002	Paydown		370,047	370,047	370,047	370,047					0	3,122		1PE
30605A-AA-1	Falcon Auto Dealership 6.067% 01/05/23 LLC Ser 2001-1 Cl A1	06/01/2002	Paydown		223,156	223,156	223,162	223,156					0	2,255		1Z
313309-AH-9	Federal Express Corp 9.875% 04/01/02 Nt	04/01/2002	Maturity		5,500,000	5,500,000	6,537,145	5,500,000					0	271,563		2PE
3133M8-H6-4	Federal Home Loan Bk 5.645% 04/15/04 Nt	04/15/2002	Call 100.0000		2,500,000	2,500,000	2,398,047	2,500,000	60,218				0	70,563		1
314302-AE-0	FELCO Funding II LLC 6.060% 05/15/03 Ser 1998-1 Cl A3	06/15/2002	Paydown		501,781	501,781	504,250	501,781	(617)				0	5,141		1
316136-AE-0	Fidelity Equipment 6.590% 02/15/06 Lease Tr 1999-1 Cl B	06/15/2002	Redemption 100.0000		531,748	531,748	531,720	531,748	8				0	5,831		1PE
31738V-BL-8	Financial Asset Sec 7.250% 07/25/27 Inc Ser 1992-NAM Cl FA10	06/01/2002	Paydown		1,673,256	1,673,256	1,693,126	1,673,256	(6,674)				0	21,628		1PE
336212-AJ-4	First Security Auto 6.000% 03/15/05 Owner Tr 1999-1 B	06/15/2002	Paydown		191,157	191,157	191,000	191,157	54				0	1,868		1PE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
33632*-UP-0	First Security Bank UT 6.540% 02/10/23 Credit Tenant Lease	06/10/2002	Redemption 100.0000		29,533	29,533	29,533	29,533					0	322		1
33736X-GB-9	First Union Nat Bk 7.198% 02/12/34 Comm Mtg Ser 2002-C1 Cl G	06/25/2002	Direct		2,009,586	2,000,000	2,009,923	2,009,589	(235)			(3)	(3)	46,705		2Z
33736X-GC-7	First Union Nat Bk 5.967% 02/12/34 Comm Mtg Ser 2002-C1 Cl H	06/25/2002	Direct		388,631	500,000	386,302	388,611	1,624			20	20	9,448		3Z
339083-AC-1	Fleetwood Crd Corp 6.900% 03/15/12 Grantor Tr 1996-B A	06/01/2002	Paydown		277,910	277,910	279,509	277,910	(314)				0	3,076		1
33945#-AD-7	Flint Ink Corp Sr Nt 6.602% 05/21/08 Ser C	05/21/2002	Redemption 100.0000		2,142,857	2,142,857	2,142,857	2,142,857					0	70,736		2
35702*-AA-5	Freezer Pptys Inc Secd 9.900% 11/15/09 Nt	06/15/2002	Redemption 100.0000		180,232	180,232	180,232	180,232					0	2,982		2
35729B-AB-7	Fremont Home Loan 7.280% 06/25/29 Owner Tr Ser 1999-2 Cl A1	06/01/2002	Paydown		656,511	656,511	655,316	656,511	1,489				0	7,970		1PE
36157L-SN-9	GE Cap Mtg Serv Inc 6.500% 10/25/23 Ser 1993-12 Cl A6	06/01/2002	Paydown		1,821,538	1,821,538	1,835,768	1,821,538	(9,180)				0	19,623		1PE
36157L-UL-0	GE Cap Mtg Serv Inc 6.500% 12/25/23 Ser 1993-17 Cl A13	06/01/2002	Paydown		653,438	653,438	632,201	653,438	15,713				0	6,407		1PE
36157L-X4-5	GE Cap Mtg Serv Inc 6.500% 03/25/24 Ser 1994-11 Cl A13	06/01/2002	Paydown		136,336	136,336	139,468	136,336	(2,927)				0	1,457		1PE
36157R-3X-1	GE Cap Mtg Serv Inc 7.560% 07/25/29 Ser 1999-HE2 Cl M	06/01/2002	Paydown		38,252	38,252	38,481	38,252	(208)				0	484		1PE
36157R-AG-0	GE Cap Mtg Serv Inc 7.120% 06/25/27 Ser 1997-HE2 Cl A7	06/01/2002	Paydown		188,419	188,419	192,032	188,419	(2,545)				0	2,145		1PE
36157R-D8-5	GE Cap Mtg Serv Inc 6.265% 04/25/29 Ser 1999-HE1 Cl A7	06/01/2002	Paydown		53,107	53,107	53,107	53,107					0	550		1PE
36157R-QW-8	GE Cap Mtg Serv Inc 6.250% 10/25/28 Ser 1998-14 Cl A1	06/01/2002	Paydown		1,156,936	1,156,936	1,162,359	1,156,936	2,718				0	12,031		1PE
36157T-VW-8	GE Cap Mtg Serv Inc 7.400% 05/25/26 Ser 1996-HE1 Cl AL	06/01/2002	Paydown		173,168	173,168	171,443	173,168	1,679				0	2,340		1PE
36157T-ZG-9	GE Cap Mtg Serv Inc 7.650% 03/25/12 Ser 1996-HE2 Cl A4	06/01/2002	Paydown		439,282	439,282	448,411	439,282	161				0	5,230		1PE
36158J-AA-0	GE Capital Mall Fin 6.010% 07/13/07 Corp Ser 1998-1A Cl A1A	06/01/2002	Paydown		121,356	121,356	122,456	121,356	(805)				0	1,218		1PE
36170M-BJ-7	GCP Mall Properties Tr 4.190% 11/15/11 Ser 2001-C1A Cl E1	06/25/2002	Direct		1,899,148	1,899,148	1,899,148	1,899,148					0	22,676		2Z
36170M-BJ-7	GCP Mall Properties Tr 4.190% 11/15/11 Ser 2001-C1A Cl E1	06/15/2002	Paydown		7,991	7,991	7,991	7,991					0	58		2Z
36170M-BN-8	GCP Mall Properties Tr 4.340% 02/15/14 Ser 2001-C1A Cl E3	06/25/2002	Direct		4,043,428	4,043,428	4,043,428	4,043,428					0	49,997		2Z
36170M-BN-8	GCP Mall Properties Tr 4.340% 02/15/14 Ser 2001-C1A Cl E3	06/15/2002	Paydown		17,013	17,013	17,013	17,013					0	129		2Z
36184*-AV-4	GMAC Mortgage Corp of 12.500% 12/25/14 IA Mtg PTC Ser 22	06/26/2002	Redemption 100.0000		114	114	110	114	3				0	2		5*
361849-UN-0	GMAC Commercial Mtg 3.340% 01/11/14 Sec Inc Ser 2002-FL1 Cl C	06/25/2002	Direct		2,451,116	2,451,116	2,451,116	2,451,116					0	22,087		1Z
361849-UN-0	GMAC Commercial Mtg 3.340% 01/11/14 Sec Inc Ser 2002-FL1 Cl C	06/11/2002	Paydown		884	884	884	884					0	4		1Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
361849-UP-5	GMAC Commercial Mtg 4.440% 01/11/14 Sec Inc Ser 2002-FL1 Cl D	06/25/2002	Direct		3,498,651	3,498,739	3,498,659	3,498,651	(3)				0	43,909		2Z
361849-UP-5	GMAC Commercial Mtg 4.440% 01/11/14 Sec Inc Ser 2002-FL1 Cl D	06/11/2002	Paydown		1,261	1,261	1,261	1,261					0	9		2Z
36185H-AB-9	GMAC Mtg Corp Loan Tr 7.840% 01/18/19 Ser 2000-HLTV Cl A2	06/01/2002	Paydown		2,566,353	2,566,353	2,665,398	2,566,353	(56,454)				0	54,014		1PE
362253-AB-2	GSA Guam LP Gen Svcs 6.350% 06/15/07 Admin Lease Rev Bd Ser B	06/15/2002	Redemption 100.0000		261,072	261,072	261,072	261,072					0	8,289		1
364760-AF-5	Gap Inc Nt 9.050% 12/15/08	05/24/2002	Tax Free Exchange		13,153,812	13,000,000	13,160,850	13,153,812	(1,634)				0	581,533		3
36866U-AA-8	Gemstone Investor Ltd 7.710% 10/31/04 Sr Sec Nt	05/10/2002	Tax Free Exchange		15,000,000	15,000,000	15,000,000	15,000,000					0	607,163		2
378507-AA-5	Glendale Fed Bk Fed 9.125% 01/25/08 Svg Bk CA Mtg Bkd PTC Ser A	06/26/2002	Redemption 100.0000		630	630	613	630	13				0	10		5*
383484-AE-2	Gottschalks Cr Card 8.119% 05/01/03 Master Tr Ser 2000-1 VBC	06/15/2002	Paydown		163,170	163,170	163,170	163,170					0	6,977		1PE
383484-AE-2	Gottschalks Cr Card 8.211% 05/01/03 Master Tr Ser 2000-1 VBC	06/15/2002	Paydown		1,710	1,710	1,710	1,710					0	395		1PE
383484-AE-2	Gottschalks Cr Card 6.539% 05/01/03 Master Tr Ser 2000-1 VBC	06/15/2002	Paydown		16,317	16,317	16,317	16,317					0	157		1PE
383484-AE-2	Gottschalks Cr Card 3.340% 05/01/03 Master Tr Ser 2000-1 VBC	06/15/2002	Paydown		11,655	11,655	11,655	11,655					0	106		1PE
383484-AE-2	Gottschalks Cr Card 3.340% 05/01/03 Master Tr Ser 2000-1 VBC	06/15/2002	Paydown		22,145	22,145	22,145	22,145					0	173		1PE
383484-AE-2	Gottschalks Cr Card 5.000% 05/01/03 Master Tr Ser 2000-1 VBC	06/15/2002	Paydown		221,447	221,447	221,447	221,447					0	571		1PE
383484-AE-2	Gottschalks Cr Card 5.000% 05/01/03 Master Tr Ser 2000-1 VBC	06/15/2002	Paydown		83,916	83,916	83,916	83,916					0	556		1PE
383484-AE-2	Gottschalks Cr Card 8.119% 05/01/03 Master Tr Ser 2000-1 VBC	06/15/2002	Paydown		93,240	93,240	93,240	93,240					0	3,987		1
389406-A@-8	Graybar Elec Inc Sr Nt 6.250% 06/01/04 Ser A	06/01/2002	Redemption 100.0000		6,500,000	6,500,000	6,500,000	6,500,000					0	203,125		3
393505-HR-6	Green Tree Finl Corp 7.250% 09/15/26 Mfg Hsg Ser 1995-6 A5	06/15/2002	Paydown		776,440	776,440	808,817	776,440	(4,057)				0	8,756		1PE
393505-QX-3	Green Tree Finl Corp 7.200% 01/15/28 Mfg Hsg Ser 1996-9 A5	06/15/2002	Paydown		171,213	171,213	171,213	171,213					0	2,045		1
404058-AC-3	H & T Master Tr Fixed 8.430% 08/15/04 Rate Ctf Ser 1996-1 ClA1	04/15/2002	Call 100.6238		2,137,187	2,123,937	2,116,985	2,137,187	20,223				0	20,034		2
40429N-AB-4	HS Receivables Corp 9.600% 11/29/06 Ltd Oblig Fxd Rate Nt Ser 99-3 A	06/29/2002	Redemption 100.0000		187,500	187,500	187,500	187,500					0	3,000		1
410550-D*-5	Hannaford Bros Co Sr 6.500% 05/15/08 Nt	05/15/2002	Redemption 100.0000		1,777,778	1,777,778	1,777,778	1,777,778					0	57,778		2
410763-AJ-5	Hanover Cap Mtg CMO 7.000% 10/28/28 Ser 1998-A Cl 1A	05/01/2002	Paydown		706,327	706,327	708,866	706,327	655				0	6,638		1PE
41137*-AA-8	Hantz Group Inc Secd 7.750% 08/03/07 Nt	06/30/2002	Redemption 100.0000		20,833	20,833	20,833	20,833					0	404		4Z
41161P-AD-5	Harborview Mtg Loan Tr 7.353% 08/19/30 Ser 2000-1 Cl IIIA	06/01/2002	Paydown		1,472,298	1,472,298	1,516,467	1,472,298	(77,669)				0	0		1PE
41161P-AG-8	Harborview Mtg Loan Tr 7.232% 08/19/30 Ser 2000-1 Cl B1	06/01/2002	Paydown		1,243,937	1,243,937	1,282,810	1,243,937	(23,805)				0	11,004		1PE
41161P-AU-7	Harborview Mtg Loan Tr 7.460% 12/19/30 Ser 2000-2 Cl B1	06/01/2002	Paydown		626,955	626,955	630,090	626,955	(2,538)				0	7,271		1PE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
41161P-BF-9	Harborview Mtg Loan Tr 7.000% 02/16/31 Ser 2001-1 Cl AR	06/01/2002	Paydown		715,893	715,893	725,736	715,893	(6,790)				0	7,199		1PE
42209E-AL-4	Headlands Mtg Sec Inc 7.750% 03/25/27 CMO Ser 1997-1 Cl AI11	06/01/2002	Paydown		1,332,850	1,332,850	1,334,880	1,332,850	(2,720)				0	0		1
42209E-EE-6	Headlands Mtg Sec Inc 6.750% 11/25/27 Ser 1997-5 Cl AI1	06/01/2002	Paydown		483,112	483,112	484,094	483,112	122				0	0		1PE
42209E-EJ-5	Headlands Mtg Sec Inc 7.250% 11/25/27 CMO Ser 1997-5 Cl B1	06/01/2002	Paydown		7,982	7,982	8,033	7,982	(37)				0	0		1PE
42333H-KN-1	Heller Financial Inc 5.960% 05/10/02 MT Nt	05/10/2002	Maturity		5,000,000	5,000,000	4,907,450	5,000,000	3,510				0	163,072		1PE
438116-AG-0	Honda Auto Lease Tr 6.900% 07/15/05 1999-A Cl C	06/15/2002	Paydown		4,721,381	4,721,381	4,718,657	4,721,381	343				0	52,232		1PE
44179H-AD-7	Household Automobile 6.650% 04/17/06 Rev Tr 1999-1 A4	06/17/2002	Paydown		862,499	862,499	861,959	862,499	179				0	10,240		1PE
44182D-JP-5	Housing Securities Inc 6.500% 03/25/09 CMO Ser 1994-1 Cl A11	06/01/2002	Paydown		1,013,158	1,013,158	1,022,498	1,013,158	777				0	16,019		1PE
441917-AJ-0	HFC Home Eq Loan A/B 7.830% 10/20/30 Ctf Ser 1999-1 Cl M1	06/01/2002	Paydown		1,877,952	1,877,952	1,877,450	1,877,952	4,304				0	25,939		1PE
44856L-AC-0	Hyatt Equities L L C 7.000% 05/15/02 Nt	05/15/2002	Maturity		3,200,000	3,200,000	3,283,360	3,200,000	(3,018)				0	112,000		2PE
449670-EE-4	IMC Home Equity Loan 7.380% 06/20/29 Tr Ser 1998-1 Cl M2	05/01/2002	Paydown		1,218,614	1,218,614	1,187,665	1,218,614	22,555				0	14,989		1PE
449670-FB-9	IMC Home Equity Loan 7.080% 12/20/29 Tr Ser 1998-5 Cl M2	06/01/2002	Paydown		137,160	137,160	129,830	137,160	5,962				0	2,428		1PE
45103W-AA-8	ICON Equipment Lease 6.190% 09/15/06 Grantor Tr 1998-A Cl A	06/15/2002	Paydown		647,173	647,173	647,173	647,173					0	6,734		4
45171@-AB-2	IKON Funding 4 Flt 2.790% 09/15/08 Rate Nt Ser A2	06/15/2002	Paydown		787,443	787,443	787,443	787,443					0	3,835		1Z
45254T-KG-8	IMPAC Secd Assets CMN 6.500% 01/25/32 Owner Tr Ser 2001-8 Cl M2	06/25/2002	Direct		2,872,896	3,080,002	2,869,214	2,872,858	1,156			38	38	63,397		2Z
45254T-KG-8	IMPAC Secd Assets CMN 6.500% 01/25/32 Owner Tr Ser 2001-8 Cl M2	05/01/2002	Paydown		5,178	5,178	4,824	5,178	1,116				0	0		2Z
45254T-KH-6	IMPAC Secd Assets CMN 6.500% 01/25/32 Owner Tr Ser 2001-8 Cl M3	06/25/2002	Direct		1,344,739	1,490,468	1,342,120	1,344,712	1,367			27	27	22,605		2Z
45254T-KH-6	IMPAC Secd Assets CMN 6.500% 01/25/32 Owner Tr Ser 2001-8 Cl M3	05/01/2002	Paydown		2,506	2,506	2,256	2,506	247				0	20		2Z
45660Q-AF-5	Indymac Home Eq Loan 6.180% 10/25/29 A/B Tr 1998-A AF6	06/01/2002	Paydown		292,937	292,937	290,923	292,937	1,793				0	2,852		1PE
45776#-AB-9	Institute Intl 7.410% 05/15/07 Research Inc Sr Gtd Nt Ser B	05/15/2002	Redemption 100.0000		714,286	714,286	714,286	714,286					0	26,464		2
460146-AK-9	International Paper Co 9.400% 06/01/02 Nt	06/01/2002	Maturity		1,000,000	1,000,000	1,151,360	1,000,000	(4,470)				0	47,000		2PE
46014H-BN-8	International Paper Co 7.850% 05/21/02 MT Nt	05/21/2002	Maturity		4,000,000	4,000,000	4,241,222	4,000,000	(6,178)				0	109,900		1
464126-AD-3	Irwin Home Equity Ln 6.890% 06/15/29 Tr Ser 1999-2 Cl A4	06/01/2002	Paydown		984,529	984,529	968,954	984,529	13,837				0	11,166		1PE
464126-AK-7	Irwin Home Equity Ln 7.460% 09/25/14 Tr Ser 2000-1 Cl A3	06/01/2002	Paydown		1,831,623	1,831,623	1,831,207	1,831,623	3,060				0	5,010		1PE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
479254-A@-3	Johnson Worldwide Assn 7.770% 10/15/05 Inc Sr Nt Ser A	04/01/2002	Call 100.0000		489,355	489,355	489,355	489,355					0			2
480081-AB-4	Jones Apparel Group 0.000% 02/01/21 Conv Corp Bd	06/27/2002	Morgan Stanley & Co Inc		19,984,000	40,000,000	19,984,000	19,984,000					0			2
49228R-AC-7	Kern River Funding 6.676% 07/31/16 Corp Sr Nt	06/30/2002	Redemption 100.0000		129,412	129,412	130,938	129,412	(1,478)				0	1,440		1
493063-AV-3	Key Auto Finance Tr 6.000% 01/15/07 Ser 1999-1 Cl B	06/15/2002	Paydown		567,763	567,763	567,572	567,763	76				0	5,569		1PE
50104#-AA-4	Kroger Rental Payments 5.340% 10/31/06 Pass Through Tr Ser 2001-A	04/30/2002	Redemption 100.0000		601,283	601,283	601,283	601,283					0	8,027		2
501044-AJ-0	Kroger Co Deb 6.000% 04/01/03	04/01/2002	Redemption 100.0000		1,000,000	1,000,000	959,523	1,000,000	11,742				0	30,000		2PE
501717-AL-6	LAI Vehicle Lease Sec 6.030% 06/15/04 Tr Ser 1999-A Cl A	06/15/2002	Paydown		237,688	237,688	237,688	237,688					0	2,473		1PE
516562-AA-3	Lapar Associates LP 7.760% 12/01/10 Mtg Nt	06/01/2002	Redemption 100.0000		385,000	385,000	385,876	385,000	(767)				0	14,938		2
525170-AW-6	Lehman ABS Corp PTC 6.770% 11/25/22 1997-P1 A	06/01/2002	Paydown		269,222	269,222	269,348	269,222	30				0	2,885		1PE
525177-AP-6	Lehman FHA Title I 7.320% 11/25/26 Loan Tr 1995-6 A5	06/01/2002	Paydown		319,016	319,016	325,371	319,016	(1,417)				0	3,852		1PE
52518R-AJ-5	Lehman Structured Sec 7.127% 03/30/27 Corp CMO 1998-A B1	05/01/2002	Paydown		522,552	522,552	524,838	522,552	(1,922)				0	5,871		1PE
52518R-AS-5	Lehman Structured Sec 6.500% 11/28/21 Corp Ser 1999-2 Cl A	05/01/2002	Paydown		3,932,297	3,932,297	3,828,058	3,932,297	97,554				0	42,549		1
52519E-AA-2	Lehman Receivables IV 6.260% 10/15/06 T&W Lease Backed Nt	06/15/2002	Paydown		96,911	96,911	69,440	96,911	27,472				0	996		4
52519S-AM-5	Lehman ABS Manuf 7.170% 03/15/28 Housing Contr Ser 2001-B Cl M2	06/25/2002	Direct		3,000,000	3,000,000	3,000,000	3,000,000					0	59,750		1PE
52519S-AN-3	Lehman ABS Manuf 7.815% 05/15/22 Housing Contr Ser 2001-B Cl B1	06/25/2002	Direct		3,000,000	3,000,000	3,000,000	3,000,000					0	64,968		2PE
525593-AA-7	Lemm Services Inc Sr 6.420% 07/31/08 Nt	05/01/2002	Redemption 100.0000		200,000	200,000	201,000	200,000	(872)				0	3,210		1
536885-AA-4	Litigation Settlement 6.950% 01/26/32 Monetized Fee Tr 2001-3A A	06/25/2002	Direct		4,639,604	4,903,152	4,624,811	4,639,521	6,687			84	84	140,845		1Z
536885-AA-4	Litigation Settlement 6.950% 01/26/32 Monetized Fee Tr 2001-3A A	04/25/2002	Paydown		42,493	42,493	40,081	42,493	2,343				0	728		1Z
53933*-AB-7	L L Bean Inc Sr Nt 7.370% 06/01/03	06/01/2002	Redemption 100.0000		2,857,100	2,857,100	2,857,100	2,857,100					0	105,284		2
542391-AD-9	Longbeach Auto 1999-2 6.940% 09/19/07 Cl A1	06/19/2002	Paydown		640,675	640,675	640,675	640,675					0	7,246		1PE
542514-AU-8	Long Beach Mtg Loan Tr 3.790% 06/25/31 Ser 2001-2 Cl M3	06/25/2002	Direct		6,000,000	6,000,000	6,000,000	6,000,000					0	40,792		2PE
546268-AE-3	Louisiana Land & Expl 8.250% 06/15/02 Co Nt	06/15/2002	Maturity		16,500,000	16,500,000	16,572,400	16,500,000	(2,889)				0	680,625		2PE
54866N-AA-7	Lowes Cos Inc MT Nt Tr 8.050% 06/05/02 #00001	06/05/2002	Maturity		2,000,000	2,000,000	2,086,180	2,000,000	(2,791)				0	109,122		1PE
552673-AX-3	MCI Communications 6.125% 04/15/12 Corp (Remarketable) Nt	04/15/2002	Call 100.0000		18,680,000	18,680,000	18,447,060	18,680,000	194,957				0	572,075		2
552947-AG-8	MDC Asset Invs Tr VI 9.250% 11/01/17 CMO Ser VI-7	05/01/2002	Paydown		186,028	186,028	190,446	186,028	(394)				0	3,146		1PE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
553564-AA-3	MSF Funding LLC Ser 4.340% 07/25/07 2000-1 Cl A	06/25/2002	Paydown		263,381	263,381	263,381	263,381					0	0		1
56509T-BW-3	Mapco Inc MT Nt Tr 8.690% 05/15/02 #00045	05/15/2002	Maturity		5,000,000	5,000,000	5,000,000	5,000,000					0	197,939		2PE
571181-AA-4	Marlin Leasing Rec III 7.730% 02/15/05 LLC Ser 2000-1 Cl A	06/15/2002	Paydown		288,987	288,987	288,978	288,987	8				0	3,713		1PE
57164R-AC-6	Marriott Vacation Club 7.300% 09/20/17 Ownr Tr Ser 2000-1 Cl C Nt	06/01/2002	Paydown		556,231	556,231	556,219	556,231	264				0	6,647		1PE
571783-B#-5	Marsh Supermarkets Inc 10.050% 07/01/09 Secd Nt Ser A	06/01/2002	Redemption 100.0000		114,443	114,443	114,443	114,443					0	1,922		3
571783-B*-9	Marsh Supermarkets Inc 10.050% 01/01/10 Secd Nt Ser B	06/01/2002	Redemption 100.0000		195,554	195,554	195,554	195,554					0	3,285		3
573271-AA-1	Marlin Leasing Rec V 5.600% 06/15/06 LLC Ser 2001-1 Cl A	06/15/2002	Paydown		327,376	327,376	327,333	327,376	38				0	3,048		1
57634N-AJ-2	Master Finl Asset Sec 7.610% 01/20/29 1997-1 M1	06/01/2002	Paydown		430,189	430,189	418,762	430,189	10,288				0	5,364		1PE
57634N-BA-0	Master Finl Asset Sec 8.250% 04/20/29 1998-A Cl B1	06/01/2002	Paydown		577,081	577,081	574,151	577,081	2,851				0	7,822		2PE
576674-A@-4	Material Sciences Corp 7.050% 05/31/07 Sr Nt Ser B	05/31/2002	Redemption 100.0000		2,500,000	2,500,000	2,500,000	2,500,000					0	88,125		2
57708Q-AG-2	Mattel Inc MT Nt 7.650% 04/04/02	04/04/2002	Maturity		10,000,000	10,000,000	10,000,000	10,000,000					0	295,375		2PE
577778-AT-0	May Dept Stores Co 9.500% 04/15/21 Amortiz Deb	04/15/2002	Redemption 100.0000		25,000	25,000	30,822	25,000	(3,802)				0	1,188		1
58528#-CW-5	Meijer Inc Sr Secd Nt 7.080% 10/01/05 Ser B	04/01/2002	Redemption 100.0000		709,016	709,016	709,016	709,016					0	25,099		1
58550S-AD-2	Mellon Bank Home 6.840% 07/25/12 Equity Ln Tr 1997-1 A4	06/01/2002	Paydown		589,813	589,813	591,241	589,813	(32)				0	6,320		1PE
58550S-AL-4	Mellon Bank Home 6.310% 03/25/15 Equity Ln Tr 1999-1 A5	06/01/2002	Paydown		210,353	210,353	210,020	210,353	476				0	2,778		1PE
585525-BX-5	Mellon Res Funding 5.610% 10/25/28 Corp 1998-TBC1 Cl A-3	06/01/2002	Paydown		865,482	865,482	865,482	865,482					0	9,100		1PE
585525-DU-9	Mellon Res Funding 6.969% 03/25/30 Corp 2000-TBC1 Cl A-3B	06/01/2002	Paydown		4,068,265	4,068,265	3,975,741	4,068,265	68,378				0	44,645		1PE
585525-FG-8	Mellon Res Funding 5.777% 11/15/31 Corp Ser 2001-TBC Cl B3	06/25/2002	Direct		2,000,000	2,000,000	2,000,000	2,000,000					0	31,312		2Z
589929-PJ-1	Merrill Lynch Mtg 7.110% 08/25/27 Investors Ser 1998-GN1 Cl A	06/01/2002	Paydown		975,642	975,642	984,872	975,642	(8,235)				0	11,721		1PE
589929-RK-6	Merrill Lynch Mtg 7.500% 07/25/27 Investors Ser 1998-GN2 Cl M2	06/01/2002	Paydown		175,608	175,608	168,528	175,608	5,383				0	2,670		1PE
589929-XB-9	Merrill Lynch Mtg 6.500% 03/25/12 Investors Ser 2001-S1 Cl 1A2	06/01/2002	Paydown		119,821	119,821	120,570	119,821	(661)				0	1,300		1PE
591559-AA-7	Metlife Cap Eq Loan Tr 6.850% 05/20/08 1997-A Cl A	06/20/2002	Paydown		883,944	883,944	887,357	883,944	(1,406)				0	9,991		1
59159N-AF-1	Metris Master Tr Ser 3.539% 07/21/08 2001-3 Cl C	06/25/2002	Direct		6,000,000	6,000,000	6,000,000	6,000,000					0	39,357		2PE
591739-BS-5	Metropolitan Asset 6.382% 04/20/13 Funding Inc 1999-A Cl A2	04/01/2002	Paydown		209,051	209,051	209,051	209,051	651				0	1,112		1PE
59309#-AA-8	Meyer Fred AK Inc Mtg 9.130% 01/01/12 Nt (Put 1/1/01)	04/01/2002	Redemption 100.0000		115,184	115,184	115,184	115,184					0	2,629		2

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
59549R-AC-8	Mid State Tr X Ser 10 6.280% 07/15/26 Cl M1	06/15/2002	Paydown		89,372	89,372	89,333	89,372	39				0	857		1
59549R-AD-6	Mid State Tr X Ser 10 6.770% 07/15/26 Cl M2	06/15/2002	Paydown		89,641	89,641	89,621	89,641	19				0	927		1PE
59549R-AE-4	Mid State Tr X Ser 10 7.540% 07/15/26 Cl B	06/25/2002	Direct		5,758,321	5,758,519	5,758,355	5,758,322	7			(1)	(1)	120,609		2PE
59549R-AE-4	Mid State Tr X Ser 10 7.540% 07/15/26 Cl B	06/15/2002	Paydown		107,188	107,188	107,185	107,188	4				0	1,234		2PE
59751W-AA-4	Midland Funding Corp 3.014% 12/15/04 F/R Rec-Bkd Var Fdg Nt 1998-A	06/01/2002	Paydown		71,071	71,071	71,071	71,071					0	364		1PE
60467M-AA-9	Mirant Mid-Atlantic 8.625% 06/30/12 LLC Ser A PTC	06/30/2002	Paydown		2,974,249	2,974,249	2,974,249	2,974,249					0	128,264		2
605051-AB-7	Mission Energy Co Sr 8.125% 06/15/02 Nt	06/15/2002	Maturity		3,500,000	3,500,000	3,624,460	3,500,000	(5,250)				0	142,188		2PE
60755#-AA-5	Modern Continental 7.480% 01/04/06 Const Hold Sr Nt	06/26/2002	Call 100.0000		1,458,332	1,458,332	1,458,332	1,458,332					0	52,118		2
608190-AA-2	Mohawk Inds Inc Nt Ser 6.500% 04/15/07 C	06/14/2002	Tax Free Exchange		9,488,966	9,500,000	9,488,570	9,488,966	396				0	123,500		2
60935B-CT-4	The Money Store Home 6.890% 09/15/18 Equity Tr Tr 1997-C MH1	06/01/2002	Paydown		4,458,068	4,458,068	4,305,892	4,458,068	42,047				0	53,565		1PE
60935B-EE-5	The Money Store Home 6.175% 05/15/17 Equity Tr 1998-B AH4	04/01/2002	Paydown		964,195	964,195	962,086	964,195	2,313				0	4,962		1PE
617446-AM-1	Morgan Stanley Dean 8.100% 06/24/02 Witter Nt	06/24/2002	Maturity		8,820,000	8,820,000	9,357,670	8,820,000	(37,079)				0	357,210		1PE
61744A-AD-2	Morgan Stanley TRACERS 4.037% 09/15/11 Nt	06/24/2002	Morgan Stanley & Co Inc		141,937,572	138,830,000	147,131,844	146,788,418	(59,393)			(4,850,846)	(4,850,846)	3,299,870		1
61744A-AD-2	Morgan Stanley TRACERS 4.037% 09/15/11 Nt	06/21/2002	Taxable Exchange		5,418,437	5,126,000	5,432,528	5,418,437	(3,603)				0	205,303		1
61746W-CG-3	Morgan Stanley Dean 7.798% 09/15/30 Witter 2000-1 Cl All Ser A	06/01/2002	Paydown		466,037	466,037	465,745	466,037	792				0	5,592		1
61746W-KJ-8	Morgan Stanley Dean 3.784% 10/07/13 Witter Ser 2001-XLF Cl F	06/25/2002	Direct		4,434,728	4,484,704	4,421,918	4,434,665	5,276			63	63	66,243		2PE
61746W-KJ-8	Morgan Stanley Dean 3.784% 10/07/13 Witter Ser 2001-XLF Cl F	06/05/2002	Paydown		515,296	515,296	508,082	515,296	6,356				0	0		2PE
617905-AE-4	Morgan Stanley Mtg Tr 8.350% 07/20/18 G CMO Ser G-3	04/01/2002	Paydown		209,649	209,649	209,616	209,649	1,146				0	4,376		1PE
619087-BC-2	Morserv Inc Ser 1996-1 7.000% 11/25/11 Cl A5	06/01/2002	Paydown		1,491,474	1,491,474	1,510,584	1,491,474	(1,366)				0	0		1PE
627914-AA-2	Mutual Fund Fee Tr XI 9.060% 01/01/08 Ser 2000-1	06/28/2002	Paydown		191,197	191,197	152,957	191,197	38,239				0	2,892		3
62826W-AA-9	Mutual Fund Fee Tr IX 8.280% 04/30/07 1999-2 Nt	06/01/2002	Paydown		293,962	293,962	293,962	293,962					0	4,125		1
62827C-AB-0	Mutual Fund Fee Tr XIV 8.610% 09/30/08 Ser 2000-4	06/28/2002	Paydown		164,331	164,331	131,465	164,331	32,866				0	3,276		2
62827G-AA-3	Mutual Fund Fee Tr XIX 6.440% 12/01/09 Ser 2002-1 Cl A	06/28/2002	Paydown		148,124	148,124	148,124	148,124					0	1,567		1Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
62947M-AB-3	New York City Tax Lien 5.710% 09/10/14 Ser 2001-AA Cl B	06/10/2002	Paydown		412,254	412,254	412,241	412,254	26				0	5,885		1PE
62947M-AC-1	New York City Tax Lien 5.950% 09/10/14 Ser 2001-AA Cl C	06/10/2002	Paydown		319,945	319,945	319,890	319,945	61				0	4,759		1PE
63542#-AB-5	National City Leasing 6.670% 12/23/07 Corp Prom Nt	06/23/2002	Redemption 100.0000		325,154	325,154	325,154	325,154					0	3,621		1
63934V-BK-5	Navistar Fin Corp 7.030% 09/17/07 Owner Tr Ser 2000-B Cl B	06/15/2002	Paydown		657,074	657,074	656,561	657,074	328				0	8,439		1PE
64037@-AB-7	Nelson Industries Inc 8.120% 04/30/10 Sr Nt	04/30/2002	Redemption 100.0000		1,363,636	1,363,636	1,363,636	1,363,636					0	55,364		5*
64352V-AH-4	New Century Home 7.000% 10/25/28 Equity Ln Tr 1997-NC5 M1	06/01/2002	Paydown		138,591	138,591	140,064	138,591	16				0	1,711		1PE
645312-AJ-8	New Holland Eq Rec Tr 6.940% 12/15/07 1999-A Cl B	06/15/2002	Paydown		292,886	292,886	292,861	292,886	13				0	3,300		1PE
65119Q-AY-9	Newell Co MT Nt 6.400% 06/10/02	06/10/2002	Maturity		18,000,000	18,000,000	17,892,260	18,000,000	3,226				0	508,800		2PE
65141#-AA-7	Newhall Funding Co Sr 7.330% 10/30/07 Nt	04/30/2002	Redemption 100.0000		189,451	189,451	189,451	170,506	18,945				0	3,472		4
667294-AT-9	Northwest Airlines PTC 8.072% 04/01/21 Ser 2000-1 Cl G	06/25/2002	Direct		5,079,330	4,788,717	5,083,031	5,079,390	(1,573)			(60)	(60)	283,466		1
667294-AT-9	Northwest Airlines PTC 8.072% 04/01/21 Ser 2000-1 Cl G	04/01/2002	Paydown		125,479	125,479	133,191	125,479	(7,658)				0	5,064		1
667746-A@-0	Northwest Pipe Co Sr 6.630% 04/01/05 Nt Ser A	04/01/2002	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571					0	47,357		3
66937R-M2-2	Norwest Asset 7.000% 11/25/29 Securities Corp CMO 1999-24 Cl A3	06/01/2002	Paydown		118,756	118,756	116,622	118,756	1,342				0	1,388		1
66937R-WT-2	Norwest Asset 6.500% 11/25/13 Securities Corp Ser 1999-14 Cl A15	06/01/2002	Paydown		84,706	84,706	84,018	84,706	598				0	919		1PE
66937R-YS-2	Norwest Asset 6.750% 07/25/29 Securities Corp CMO Ser 1999-18 Cl A18	06/01/2002	Paydown		298,728	298,728	299,475	298,728	156				0	3,375		1PE
669384-G#-0	Norwest Mtg Inc 11.625% 07/01/12 Relocation Ser 1982-3	06/26/2002	Redemption 100.0000		43	43	37	43	4				0	1		5*
67087T-AD-3	Oakwood Mtg Inv Inc 6.990% 12/15/26 Ser 1999-B Cl A4	06/01/2002	Paydown		31,657	31,657	31,642	31,657	23				0	469		1PE
674135-CT-3	Oakwood Mtg Inv Inc 6.500% 02/15/28 Sr/Sub PT Ctf 1997-D A3	06/01/2002	Paydown		979,109	979,109	986,605	979,109	2,344				0	9,540		1PE
680665-AC-0	Olin Corp Nt 8.000% 06/15/02	06/15/2002	Maturity		26,000,000	26,000,000	27,610,290	26,000,000	(83,916)				0	1,040,000		2PE
68209#-AA-0	Omega Leasing (US) 6.940% 05/12/11 (No2) LLC Sr Nt	06/12/2002	Redemption 100.0000		40,338	40,338	40,338	40,338					0	467		2
68210*-AA-1	Omega Leasing LLC Sr 8.800% 05/12/10 Nt	06/12/2002	Redemption 100.0000		44,163	44,163	44,163	44,163					0	649		2
68240M-AD-0	125 Home Loan Owner 6.620% 01/15/16 Trust Ser 1998-1A Cl A4	06/01/2002	Paydown		685,494	685,494	673,327	685,494	4,801				0	7,541		1PE
68240M-AH-1	125 Home Loan Owner 9.260% 02/15/29 Trust Ser 1998-1A Cl B	06/01/2002	Paydown		1,436,248	1,436,248	1,401,087	1,436,248	28,668				0	22,101		2
68382K-AJ-9	Opryland Hotel Tr Ctf 3.644% 04/01/11 Ser 2001-OPRA Cl D	06/25/2002	Direct		3,943,843	4,000,000	3,931,250	3,943,759	7,068			84	84	47,178		2
68389F-CE-2	Option One Mtg Corp 3.790% 02/25/32 Ser 2002-1 Cl M3	06/25/2002	Direct		4,000,000	4,000,000	4,000,000	4,000,000					0	27,194		2Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
68400X-AJ-9	Option One Mtg Loan Tr 3.690% 06/25/32 Ser 2002-2 Cl M3	06/25/2002	Direct		2,000,000	2,000,000	2,000,000	2,000,000					0	15,742		2Z
693438-AA-1	PMC Commercial Trust 6.370% 05/01/19 Ltd Ser 1998-1 Cl A	06/01/2002	Paydown		511,516	511,516	512,191	511,516	(404)				0	7,024		1
69348L-UX-5	PNC Mtg Sec Corp CMO 7.000% 03/25/28 Ser 1998-2 Cl CB1	06/01/2002	Paydown		26,976	26,976	27,121	26,976	(80)				0	316		1PE
69348L-XT-1	PNC Mtg Sec Corp CMO 6.750% 05/25/28 Ser 1998-4 Cl 3A8	06/01/2002	Paydown		866,628	866,628	867,711	866,628	405				0	8,975		1PE
69348R-XW-1	PNC Mtg Sec Corp CMO 7.000% 06/25/30 Ser 2000-4 Cl 3A3	06/01/2002	Paydown		97,578	97,578	99,774	97,578	(1,874)				0	1,141		1PE
69354#-AC-7	Purdue Pharma LP Sr Nt 6.120% 12/14/11 Ser B	06/14/2002	Redemption 100.0000		276,923	276,923	276,923	276,923					0	8,474		2Z
69354@-AE-5	PLT Finance Ser 1998-3 6.350% 11/30/06	05/30/2002	Paydown		358,336	358,336	358,336	358,336					0	3,892		1
69371R-SS-6	PACCAR Financial Corp 6.230% 04/15/02 MT Nt Ser H	04/15/2002	Maturity		3,000,000	3,000,000	2,994,450	3,000,000	(26)				0	15,575		1PE
69573C-CA-1	Paine Webber Mtg 7.460% 08/29/07 Accept Corp CMO 1999-1 3B	05/01/2002	Paydown		151,390	151,390	152,526	151,390	(31)				0	1,397		1PE
695927-FV-0	Paine Webber Mtg 6.500% 02/25/24 Accept Corp Ser 1994-2 Cl A4	06/01/2002	Paydown		348,501	348,501	348,501	348,501					0	3,839		1PE
69639@-AA-0	Palisade Holdings L L 12.000% 03/10/30 C Sub Nt	05/15/2002	Redemption 100.0000		245,556	245,556	244,119	245,556	1,227				0	7,367		2Z
70467F-AA-3	Peachtree Franchise 6.680% 01/15/21 Fin Ln LLC 1999-A Cl A1 Nt	06/01/2002	Paydown		156,656	156,656	157,418	156,656	(417)				0	1,989		1
70556J-AA-7	Pegasus Aviation Lease 6.300% 03/25/29 Secn Ser 1999-1 Cl A1	06/25/2002	Paydown		3,158	3,158	3,125	3,158	41				0	0		1PE
70816F-AB-9	Penney J C Co Inc MT 6.500% 06/15/02 Nt	06/15/2002	Maturity		2,000,000	2,000,000	1,992,680	2,000,000	49				0	32,500		3
71912G-AA-0	Phoenix Receivables 6.550% 03/25/06 LLC Contract Bk Nt Ser 97-2 Cl A	04/01/2002	Paydown		99,482	99,482	99,498	99,482	(15)				0	543		2
72345L-AA-4	Pinnacle CBO Ltd Sr 6.850% 11/27/09 Secd Fixed Rate Nt	05/27/2002	Paydown		324,523	324,523	323,355	324,523	815				0	11,177		1
724477-G*-9	Pitney Bowes Cr Corp 7.723% 05/30/12 Secd Nt	05/30/2002	Redemption 100.0000		31,500	31,500	32,318	31,500	(691)				0	1,216		2
724479-AC-4	Pitney Bowes Inc Nt 5.950% 02/01/05	05/07/2002	Dain Rauschar Inc		6,175,353	5,900,000	5,620,785	5,712,944	6,685			462,409	462,409	96,539		1PE
72449#-AA-2	Pitney Structured 6.970% 01/15/10 Funding Inc Lease Rec Backed Nt Cl A	06/15/2002	Paydown		647,096	647,096	647,096	647,096					0	7,812		1
74046R-FC-0	Premier Auto Tr Ser 5.780% 04/08/03 1998-4 Cl A4	06/08/2002	Paydown		201,359	201,359	201,313	201,359	3				0	1,916		1PE
74341*-AA-1	ProLogis RACER I LLC 7.760% 08/16/09 Nt Ser 2000-1	06/16/2002	Redemption 100.0000		139,399	139,399	139,355	139,399	36				0	1,807		1
743833-AB-1	Provident Auto Lease 6.660% 10/14/09 Tr 1998-1	06/14/2002	Paydown		79,416	79,416	79,813	79,416	(222)				0	883		1PE
743833-AD-7	Provident Auto Lease 7.010% 12/14/11 Tr 1998-2	06/14/2002	Paydown		112,643	112,643	112,643	112,643					0	1,318		1PE
743833-AH-8	Provident Auto Lease 7.730% 01/14/12 Tr Asset Bkd PTC Cl B	06/14/2002	Paydown		81,062	81,062	81,062	81,062					0	1,046		1PE
743946-AL-9	Prudential Home Mtg 6.752% 09/28/08 Secs Ser 1993-H Cl 3B	06/01/2002	Paydown		317,273	317,273	318,214	317,273	(20)				0	4,237		1PE
743948-AV-3	Prudential Home Mtg 7.377% 07/28/23 Secs Ser 1993-E Cl 3B	06/01/2002	Paydown		487,781	487,781	477,110	487,781	10,496				0	5,569		1PE
74434U-CE-2	Prudential Home Mtg 6.776% 04/28/24 Sec Co Ser 1994-A Cl 1B3	06/01/2002	Paydown		1,537,555	1,537,555	1,542,468	1,537,555	(2,821)				0	16,591		1PE
74434U-J6-2	Prudential Home Mtg 6.750% 06/25/11 Sec Co Ser 1996-7 Cl A6	06/01/2002	Paydown		485,588	485,588	494,769	485,588	(2,509)				0	5,385		1PE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
74645W-AA-3	Putnam Ltd CBO II 6.875% 11/08/09	05/08/2002	Redemption 100.0000		113,242	113,242	113,072	113,242	110				0	3,893		1
756202-AA-5	Receivable Strd Tr 7.440% 12/10/06 Calpoint Sr Nt Ser 2001	06/10/2002	Redemption 100.0000		440,239	440,239	443,367	440,239	(2,805)				0	8,188		3
75628*-AE-4	Recreational Equipment 6.400% 02/01/09 Inc Sr Nt	06/01/2002	Redemption 100.0000		153,472	153,472	153,472	153,472					0	1,640		2
75628*-AH-7	Recreational Equipment 7.570% 03/08/10 Inc Sr Nt	06/08/2002	Redemption 100.0000		211,242	211,242	211,242	211,242					0	2,671		2
75941#-AE-0	Relational Funding 6.790% 09/20/05 Corp Prom Nt	06/20/2002	Redemption 100.0000		524,791	524,791	524,791	524,791					0	5,950		3
760944-Z9-2	Residential Funding 6.750% 01/25/24 Mtg Sec I Ser 1994-S1 Cl A-19	06/01/2002	Paydown		515,098	515,098	518,398	515,098	(1,685)				0	4,859		1PE
76110Y-N3-2	Residential Funding 6.750% 03/25/16 Mtg Sec I Ser 2001-S7 Cl A7	06/01/2002	Paydown		114,077	114,077	117,499	114,077	(3,086)				0	1,291		1PE
76126C-DE-9	RACERS Tr Ser 1998 6.625% 05/15/18 CCE-1 Cl A1	05/15/2002	Redemption 100.0000		62,069	62,069	60,846	62,069	1,168				0	2,056		1
76126C-GB-2	RACERS Tr Ser 6.625% 05/15/18 1999-24-S-CCE	05/15/2002	Redemption 100.0000		302,791	302,791	281,114	302,791	19,534				0	10,030		1
775371-AG-2	Rohm & Haas Co Amortzg 9.800% 04/15/20 Deb	04/15/2002	Redemption 100.0000		328,750	328,750	334,183	328,750	(3,464)				0	16,109		1PE
784876-AB-0	SVO Timeshare Mtg Corp 5.690% 10/20/13 Ser 2001-AA Cl B	06/01/2002	Paydown		263,735	263,735	263,731	263,735	67				0	2,459		1
79548K-A3-2	Salomon Bros Mtg Sec 6.460% 08/25/28 VII Inc New Century Ser 1998-NC3 A-3	06/01/2002	Paydown		4,644,681	4,644,681	4,654,137	4,644,681	16,247				0	50,995		1PE
79548K-B8-0	Salomon Bros Mtg Sec 2.520% 07/25/28 VII Inc Ser 1998-OPT1 Cl M2	06/25/2002	Paydown		1,297,349	1,297,349	1,294,511	1,297,349	1,598				0	5,225		1PE
79548K-N3-8	Salomon Bros Mtg Sec 5.090% 05/25/29 VII Inc Ser 1999-3 Cl M3	06/25/2002	Paydown		3,076,840	3,076,840	3,123,954	3,076,840	(28,852)				0	34,294		2
79548K-UG-1	Salomon Bros Mtg Sec 7.250% 04/25/27 VII Inc Ser 1997-LB2 Cl B1	06/01/2002	Paydown		27,479	27,479	25,994	27,479	1,422				0	399		1PE
79548K-UH-9	Salomon Bros Mtg Sec 7.250% 04/25/27 VII Inc Ser 1997-LB2 Cl B2	06/01/2002	Paydown		54,959	54,959	50,847	54,959	3,908				0	799		1PE
79548K-UP-1	Salomon Bros Mtg Sec 7.510% 12/25/30 VII Inc Ser 1997-HUD1 Cl A3	06/01/2002	Paydown		2,437,152	2,437,152	2,496,316	2,437,152	(47,263)				0	26,756		1PE
79548K-XW-3	Salomon Bros Mtg Sec 6.910% 11/25/27 VII Inc Ser 1997-LB6 Cl A4	06/01/2002	Paydown		1,998,371	1,998,371	2,002,430	1,998,371	8,093				0	24,164		1PE
79548K-ZJ-0	Salomon Bros Mtg Sec 6.630% 06/25/28 VII Inc Ser 1998-AQ1 Cl A6	06/01/2002	Paydown		445,969	445,969	449,871	445,969	(2,781)				0	5,018		1PE
79548K-ZL-5	Salomon Bros Mtg Sec 7.000% 06/25/28 VII Inc Ser 1998-AQ1 Cl B1	06/01/2002	Paydown		55,272	55,272	52,146	55,272	3,025				0	628		1PE
805559-BK-6	Saxon Asset Securities 7.000% 03/25/27 Tr Ser 1997-2 Cl AF7	06/01/2002	Paydown		9,709,929	9,709,929	9,756,961	9,709,929	(25,428)				0	166,482		1PE
805559-CA-7	Saxon Asset Securities 2.840% 04/25/27 Tr Ser 1997-3 Cl BV	06/25/2002	Paydown		335,423	335,423	325,256	335,423	1,032				0	1,507		2PE
805564-BA-8	Saxon Asset Securities 6.690% 12/25/27 Tr Ser 1998-2 Cl MF1	06/01/2002	Paydown		175,050	175,050	174,120	175,050	878				0	1,840		1PE
805564-CZ-2	Saxon Asset Securities 6.645% 02/25/29 Tr Ser 1999-1 Cl MF1	06/01/2002	Paydown		110,626	110,626	110,626	110,626					0	1,121		1
805564-DG-3	Saxon Asset Securities 6.350% 02/25/29 Tr Ser 1999-1 Cl AF6	06/01/2002	Paydown		110,256	110,256	105,691	110,256	3,616				0	1,083		1PE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1 CUSIP Identi- fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig- nation (a)
80689*-AG-5	Schnuck Markets Inc Sr 8.590% 06/01/10 Nt	06/01/2002	Redemption 100.0000		1,545,583	1,545,583	1,545,583	1,545,583					0	66,383		2
81238X-HP-9	Sears Roebuck & Co MT 8.460% 04/15/02 Nt Tr # 00182	04/15/2002	Maturity		6,000,000	6,000,000	6,479,700	6,000,000	(3,339)				0	273,540		1PE
82172*-AE-0	Shelby Funding Corp 8.000% 10/01/05 Coll Tr Nt	04/01/2002	Redemption 100.0000		7,156	7,156	7,156	7,156					0	143		3
82172*-AF-7	Shelby Funding Corp 8.000% 11/01/03 Coll Tr Nt	05/01/2002	Redemption 100.0000		7,063	7,063	7,063	7,063					0	141		3
82539@-AC-0	Showell Farms Inc Sr 7.830% 06/15/10 Nt Ser A	06/15/2002	Redemption 100.0000		3,090,906	3,090,906	3,090,906	3,090,906					0	121,009		2
825703-AM-3	SHYPPCO Finance Co Cl 6.640% 06/15/10 A-2B Ser A 144A Nt	06/15/2002	Call 100.0000		468,751	468,751	468,751	468,751					0	15,563		1
83081T-AA-2	Sky Fin Medical Ln Sec 5.550% 07/15/12 II Ser 2001-B Cl A1	06/01/2002	Paydown		540,944	540,944	540,944	540,944					0	5,463		1PE
83081V-AA-7	Sky Fin Medical Ln Sec 4.555% 01/15/13 Ser 2001-C Cl A1	06/15/2002	Paydown		420,340	420,340	420,340	420,340					0	4,742		1PE
83611P-AP-6	Soundview Home Equity 6.000% 03/25/30 Loan Tr Ser 2001-2 Cl AF	06/01/2002	Paydown		1,210,177	1,210,177	1,210,177	1,210,177					0	11,757		1PE
844895-AK-8	Southwest Gas Corp 9.750% 06/15/02 Debs	06/15/2002	Maturity		2,720,000	2,720,000	3,027,768	2,720,000	(20,460)				0	132,600		2
84610J-AA-2	Sovereign Trade Credit 6.875% 04/01/02 Corp Collateralized Nt	04/01/2002	Redemption 100.0000		1,821,337	1,821,337	1,821,337	1,821,337					0	63,304		1
85236*-AB-3	St Andrews Funding 8.875% 10/01/03 Secd Nt	04/01/2002	Redemption 100.0000		47,011	47,011	47,011	47,011					0	1,043		1
85430R-AA-9	Stanfield CLO Ltd 9.000% 07/15/14 Combination Nt	04/15/2002	Call 100.0000		16,218	16,218	16,218	16,218					0	365		1
858155-AA-2	Steelcase Inc Nt 6.375% 11/15/06	04/18/2002	Tax Free Exchange		13,931,822	14,000,000	13,927,200	13,931,822	553				0	349,563		2
86358R-XU-6	Structured Asset Sec 3.450% 02/25/32 Corp Ser 2002-AL1 Cl B4	04/01/2002	Lehman Brothers Inc		667,344	1,000,000	667,344	667,344	(1,940)				0	671		3Z
86358R-YE-1	Structured Asset Sec 3.450% 02/25/32 Corp Ser 2002-AL1 Cl B3	04/01/2002	Lehman Brothers Inc		1,983,594	2,500,000	1,983,594	1,983,594	(3,162)				0	1,677		2Z
86448#-AA-3	Suburban Propane LP Sr 7.540% 06/30/11 Nt	06/30/2002	Redemption 100.0000		800,000	800,000	774,112	800,000	20,561				0	29,992		2
866165-AB-9	Summit Mortgage Tr 6.125% 12/28/12 2000-01 Cl B2	05/01/2002	Paydown		233,908	233,908	220,924	233,908	13,001				0	0		1Z
868536-AB-9	Supervalu Inc Nt 7.800% 11/15/02	05/13/2002	Morgan/JP/Securities - Bonds		3,051,000	3,000,000	2,885,520	2,990,410	2,301			60,590	60,590	117,650		2PE
87203R-AC-6	Systems 2001 Asset Tr 7.156% 12/15/11 PTC Ser 2001 Cl B	06/15/2002	Paydown		76,350	76,350	78,039	76,350	(1,661)				0	1,366		1
87215K-AA-1	T&W Funding Co VII 6.070% 11/15/07 Lease Bkd Nt 1999-A Cl A	06/15/2002	Paydown		169,990	169,990	115,656	169,990	54,334				0	1,605		5
87215Q-AA-8	T&W Funding Co VII 6.460% 08/25/06 Lease Bkd Nt 1997-A Cl A	06/25/2002	Paydown		317,875	317,875	215,677	317,875	102,198				0	3,631		5
87263C-AE-2	TRI Funding III Inc 7.685% 08/15/10 Ser 1999-1 Cl C	06/01/2002	Paydown		334,983	334,983	338,857	334,983	(3,732)				0	4,251		1
87263C-AF-9	TRI Funding III Inc 8.590% 08/15/10 Ser 1999-1 Cl D	06/01/2002	Paydown		100,498	100,498	100,498	100,498					0	1,426		2
878154-BH-5	Team Fleet Fin Corp 3.020% 03/25/05 Ser 2001-3A Cl B	06/25/2002	Direct		1,992,455	2,000,000	1,990,077	1,992,443	975			11	11	10,859		1PE
878154-BJ-1	Team Fleet Fin Corp 4.770% 03/25/05 Ser 2001-3A Cl C	06/25/2002	Direct		1,992,573	2,000,000	1,990,282	1,992,562	945			11	11	24,502		1PE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
88103#-AB-3	TerraSun L L C 99-A B 6.800% 03/15/10 Vac Ownership Rec BkdNt	05/25/2002	Redemption 100.0000		26,624	26,624	26,624	26,624					0	302		1
887367-AA-8	Times Square Hotel Tr 8.528% 08/01/26 Mtg and Lease Amortizing Nt	06/25/2002	Direct		6,154,396	6,154,396	6,154,396	6,154,396					0	166,202		2PE
887367-AA-8	Times Square Hotel Tr 8.528% 08/01/26 Mtg and Lease Amortizing Nt	06/01/2002	Paydown		28,164	28,164	28,210	28,164	(45)				0	401		2PE
888806-AA-4	Tobacco Setlmt Rev 7.666% 05/15/16 Mgmt Auth Ser 2001-A Cl A	05/15/2002	Paydown		1,185,375	1,185,375	1,185,062	1,185,375	158				0	45,435		1PE
88880P-AA-2	Tobacco Setlmt Rev 6.360% 05/15/25 Mgmt Auth Louisiana Ser 2001 Cl A	05/15/2002	Paydown		1,523,986	1,523,986	1,523,951	1,523,986	158				0	50,617		1PE
89182#-AA-7	Tower Lease Fin Tr PTC 7.540% 12/01/08 Ser 1999	06/01/2002	Redemption 100.0000		285,044	285,044	285,044	285,044					0	10,746		2
89556#-AA-5	TRI Funding II Inc 6.880% 04/15/06 Recv-Backed Nt Ser 1998-1 Cl A	06/15/2002	Paydown		301,549	301,549	301,549	301,549					0	3,313		1
89556W-AC-4	TRI Funding V Inc Recv 5.940% 09/15/12 Bkd Nt Ser 2001-1 Cl B	06/15/2002	Paydown		692,165	692,165	692,165	692,165					0	6,875		1
89655M-AA-0	Trinity Rail Leasing I 6.740% 04/20/20 LLC PTC	06/20/2002	Redemption 100.0000		207,625	207,625	207,625	207,625					0	2,428		1Z
90263A-AZ-3	UCFC Ser 1997-3 Cl A3 6.565% 04/15/16	06/01/2002	Paydown		1,525,984	1,525,984	1,537,906	1,525,984	(40)				0	17,847		1PE
90263A-BQ-2	UCFC Ser 1998-1 Cl A2 6.280% 10/15/14	06/01/2002	Paydown		739,184	739,184	739,043	739,184	487				0	7,958		1PE
90777H-CD-4	Union Oil Co CA MT Nt 7.630% 04/22/02	04/22/2002	Maturity		10,000,000	10,000,000	10,249,600	10,000,000	(3,106)				0	173,794		2PE
907833-AA-5	Union Pacific RR PTC 6.870% 11/15/02 Ser 1996-A1	05/15/2002	Redemption 100.0000		2,232,259	2,232,259	2,232,259	2,232,259					0	76,678		1PE
908594-A*-5	Union Tank Car Co Sr 6.820% 06/01/16 Sec Nt	06/01/2002	Redemption 100.0000		165,572	165,572	165,572	165,572					0	5,646		1
913458-A*-6	Universal Credit Tr BB 9.360% 11/10/14 Royalty Bkd Nt Ser 1999-B	06/10/2002	Redemption 100.0000		72,173	72,173	72,221	72,173	(36)				0	1,125		2
913458-AA-3	Universal Credit Tr 6.870% 05/05/09 Royalty Inc Loan Cft 1999-A	06/05/2002	Redemption 100.0000		72,131	72,131	72,131	72,131					0	1,266		1
921796-LJ-5	Vanderbilt Mtg Fin Ser 8.170% 09/07/31 2001-B Cl B	06/25/2002	Direct		958,308	1,000,000	956,875	958,300	653			8	8	25,872		2Z
929227-HM-1	Washington Mut MSC Mtg 6.337% 12/25/31 PTC Ser 2001-MS14 Cl CB3	06/25/2002	Direct		5,159,975	5,510,458	5,154,001	5,159,903	1,909			72	72	81,484		2PE
929227-HM-1	Washington Mut MSC Mtg 6.337% 12/25/31 PTC Ser 2001-MS14 Cl CB3	05/01/2002	Paydown		16,072	16,072	15,032	16,072	1,028				0	127		2PE
929566-A*-8	Wabash National Corp 6.410% 01/31/03 Sr Nt	04/11/2002	Taxable Exchange		11,500,000	11,500,000	11,500,000	11,500,000					0	145,382		2
949483-AB-7	Welles Street LP US 7.180% 11/15/19 Postal Ctf Participation	05/15/2002	Redemption 100.0000		23,123	23,123	23,123	23,123					0	830		1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
94977G-AG-1	Wells Fargo Mtg Backed 6.750% 02/25/15 Sec Tr Ser 2001-17 Cl A7	06/01/2002	Paydown		71,756	71,756	71,520	71,756	239				0	809		1PE
956279-AT-0	West Texas Utilities 6.125% 02/01/04 Co 1st Mtg Bd Ser S	06/25/2002	Lehman Brothers Inc		2,093,920	2,000,000	1,965,500	1,981,676	2,624			112,244	112,244	50,021		1PE
956279-AX-1	West Texas Utilities 6.375% 10/01/05 Co 1st Mtg Bd Ser U	06/25/2002	Salomon Smith Barney		5,336,950	5,000,000	5,198,800	5,180,043	(12,220)			156,907	156,907	236,406		1PE
95958#-AA-6	Westaff Serv USA Inc 6.770% 05/20/08 Sr Secd Nt	05/17/2002	Call 100.0000		12,500,000	12,500,000	12,500,000	12,500,000					0	839,198		3
960320-AA-7	Westgate Resorts LLC 6.780% 07/15/13 Ser 1998-A Cl A1	06/01/2002	Paydown		78,299	78,299	78,280	78,299	88				0	831		1
960320-AJ-8	Westgate Resorts LLC 5.770% 09/20/14 Cl 2001-A Ser A1	06/01/2002	Paydown		657,869	657,869	657,743	657,869	429				0	6,174		1
98414F-AA-8	Xerox Equip Lease 3.840% 02/15/08 Owner Tr Ser 2001-1 Cl A	06/15/2002	Paydown		1,976,524	1,976,524	1,976,524	1,976,524					0	13,945		1PE
	Total United States				807,503,031	828,458,732	817,329,763	813,111,802	1,501,266	0	0	(5,627,716)	(5,627,716)	19,906,117	XXX	XXX
Canada																
05356K-AE-4	Avenor Inc Sr Nt Ser B 10.500% 06/15/10	06/15/2002	Redemption 100.0000		309,333	309,333	325,008	309,333	(13,204)				0	16,240		2
13710C-A*-8	Canam Manac Group Inc 8.710% 05/05/07 Sr Nt	05/05/2002	Redemption 100.0000		2,428,571	2,428,571	2,428,571	2,428,571					0	52,882		3
65118N-AN-1	Newcourt Equip Tr Ser 6.190% 09/15/04 1998-2 Cl C	06/15/2002	Paydown		463,552	463,552	463,480	463,552	34				0	4,741		1PE
69830H-AB-9	PanCanadian Petroleum 8.100% 05/22/02 Inc MT Nt Tr #00002	05/22/2002	Maturity		16,000,000	16,000,000	16,190,950	16,000,000	(4,998)				0	723,600		1PE
79606J-A*-1	Samuel Manu-Tech Inc 6.990% 04/28/05 Sr Nt	04/28/2002	Redemption 100.0000		1,600,000	1,600,000	1,600,000	1,600,000					0	55,920		3
878742-AA-3	Teck Cominco Ltd Deb 8.700% 05/01/02	05/01/2002	Maturity		17,000,000	17,000,000	17,064,350	17,000,000	(928)				0	739,500		2PE
	Total Canada				37,801,457	37,801,457	38,072,359	37,801,457	(19,096)	0	0	0	0	1,592,883	XXX	XXX
Other Country																
00922K-AA-8	Air 2 US Enhanced Eq 8.027% 10/01/20 Nt	04/01/2002	Redemption 100.0000		264,439	264,439	264,053	264,439	318				0	10,613		1
009354-AA-9	Aircraft Leasing Fin 6.570% 06/28/03 Pty Ltd Sr Nt	06/11/2002	Call 100.0000		1,666,036	1,666,036	1,666,036	1,666,036					0			1
009354-AB-7	Aircraft Leasing Fin 7.250% 06/28/03 Pty Ltd Sub Nt	04/01/2002	Redemption 100.0000		(119,275)	(119,275)	(119,275)	(119,275)					0			2
022202-AA-3	Alumina Enterprise Ltd 10.480% 07/15/10 Sr Nt	04/15/2002	Redemption 100.0000		143,591	143,591	143,591	143,591					0	3,762		2
122169-AD-7	Burmah Castrol PLC Bd 6.180% 06/07/03	06/07/2002	Redemption 100.0000		1,187,950	1,187,950	1,187,950	1,187,950					0	36,708		1PE
122169-AE-5	Burmah Castrol PLC Bd 6.240% 06/07/04	06/07/2002	Redemption 100.0000		329,595	329,595	327,516	329,595	769				0	10,283		1PE
87406D-A#-5	Takefuji Corp Prom Nt 7.500% 05/31/10	05/31/2002	Redemption 100.0000		555,556	555,556	555,556	555,556					0	20,833		1
87406D-B@-6	Takefuji Corp Prom Nt 8.130% 05/08/06	05/31/2002	Redemption 100.0000		900,000	900,000	900,000	900,000					0	36,585		1
947074-AC-4	Weatherford Intl Ltd 6.625% 11/15/11 Nt	04/10/2002	Tax Free Exchange		4,928,868	5,000,000	4,926,790	4,928,868	129				0	132,500		2
G2044@-AB-1	Compass Group PLC Sr 7.550% 09/17/03 Nt Ser A	05/15/2002	Nationwide Life and Annuity		2,095,549	2,000,000	2,000,000	2,000,000				95,549	95,549	24,747		2
G2044@-AB-1	Compass Group PLC Sr 7.550% 09/17/03 Nt Ser A	05/31/2002	Tax Free Exchange		14,096,147	14,000,000	14,114,083	14,096,147	(11,838)				0	217,272		2

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
G2576M-AB-0	Cruise Ship Fin II Ltd 5.089% 10/30/04 Nt EUR Cost = 8,350,000	06/30/2002	Redemption 89.8204		7,500,000	8,350,000	7,500,000	7,500,000		221,723			0	200,523		2Z
G6550#-AB-6	Noble Drilling Ltd Sr 6.500% 12/01/04 Sec Nt Ser B	06/01/2002	Redemption 100.0000		461,187	461,187	461,187	461,187					0	7,494		2
G7153#-AB-5	Persimmon plc Gtd Sr 7.300% 05/16/03 Nt Ser B	05/16/2002	Redemption 100.0000		2,000,000	2,000,000	2,049,680	2,000,000	(10,628)				0	73,000		2
G8465#-AA-8	Stena Tay Ltd Sr Sec 7.300% 07/15/04 Gtd Nt	04/15/2002	Redemption 100.0000		752,713	752,713	752,713	752,713					0	13,737		2
Total Other Country					36,762,357	37,491,792	36,729,880	36,666,808	(21,250)	221,723	0	95,549	95,549	788,059	XXX	XXX
4599999 - Bonds - Industrial and Miscellaneous					882,066,845	903,751,981	892,132,002	887,580,067	1,460,920	221,723	0	(5,532,167)	(5,532,167)	22,287,059	XXX	XXX
Credit Tenant Loans United States																
02280*-AA-5	Amalgamated Tr&Savings 7.250% 03/10/06 Bank B Cr Tenant Lease	06/10/2002	Redemption 100.0000		14,458	14,458	14,945	14,458	(484)				0	175		1
02280@-AA-3	Amalgamated Tr & 7.875% 12/10/08 Savings Bank Cr Tenant Lease	06/10/2002	Redemption 100.0000		15,811	15,811	16,607	15,811	(794)				0	208		1
08183*-AA-0	Benenson Parsippany 7.050% 04/10/16 LLC Cr Tenant Lease	06/10/2002	Redemption 100.0000		17,200	17,200	17,200	17,200					0	203		1
09082#-AA-6	Bird-Wal Inc Cr Tenant 8.000% 08/15/13 Lease	06/15/2002	Redemption 100.0000		17,791	17,791	18,722	17,791	(931)				0	238		1
09789#-AV-6	Bond Lease Corp Cl 7.460% 06/15/02 VI-B Secd Bd	06/15/2002	Redemption 100.0000		306,250	306,250	306,250	306,250					0	2,881		2
10464#-AA-2	Bradshaw /Thomas L/ Cr 8.800% 04/15/14 Tenant Lease	06/15/2002	Redemption 100.0000		18,705	18,705	20,450	18,705	(1,743)				0	275		1
12489@-AA-1	CC Investors Sr Secd 7.760% 11/01/12 Nt Ser 1995-1 Cl A	06/01/2002	Redemption 100.0000		6,566	6,566	6,566	6,566					0	85		2
12490#-AA-6	CC Investors Sr Secd 7.760% 11/01/12 Nt Ser 1995-2 Cl A	06/01/2002	Redemption 100.0000		5,812	5,812	5,812	5,812					0	75		2
12490*-AA-0	CC Investors Sr Secd 7.760% 11/01/12 Nt Ser 1995-3 Cl A	06/01/2002	Redemption 100.0000		4,681	4,681	4,681	4,681					0	61		2
12490@-AA-8	CC Investors Sr Secd 7.760% 11/01/12 Nt Ser 1995-4 Cl A	06/01/2002	Redemption 100.0000		14,860	14,860	14,860	14,860					0	193		2
12491#-AA-5	CC Investors Sr Secd 7.760% 11/01/12 Nt Ser 1995-5 Cl A	06/01/2002	Redemption 100.0000		6,000	6,000	6,000	6,000					0	78		2
12491@-AA-7	CC Investors Sr Secd 7.760% 11/01/12 Nt Ser 1995-6 Cl A	06/01/2002	Redemption 100.0000		31,073	31,073	31,073	31,073					0	403		2
12492#-AA-4	CC Investors Sr Secd 7.030% 01/01/10 Nt Ser 1996-1 Cl A	06/01/2002	Redemption 100.0000		3,984	3,984	3,984	3,984					0	47		2
12492*-AA-8	CC Investors Sr Secd 7.030% 01/01/10 Nt Ser 1996-2 Cl A	06/01/2002	Redemption 100.0000		16,868	16,868	16,868	16,868					0	198		2
12493#-AA-3	CC Investors Sr Secd 7.030% 01/01/10 Nt Ser 1996-4 Cl A	06/01/2002	Redemption 100.0000		9,663	9,663	9,663	9,663					0	113		2
12493*-AA-7	CC Investors Sr Secd 7.030% 01/01/10 Nt Ser 1996-5 Cl A	06/01/2002	Redemption 100.0000		7,968	7,968	7,968	7,968					0	94		2
12493@-AA-5	CC Investors Sr Secd 7.030% 01/01/10 Nt Ser 1996-6 Cl A	06/01/2002	Redemption 100.0000		4,069	4,069	4,069	4,069					0	48		2
12494#-AA-2	CC Investors Sr Secd 7.030% 01/01/10 Nt Ser 1996-7 Cl A	06/01/2002	Redemption 100.0000		8,137	8,137	8,137	8,137					0	96		2
12494*-AA-6	CC Investors Sr Secd 7.030% 01/01/10 Nt Ser 1996-8 Cl A	06/01/2002	Redemption 100.0000		12,206	12,206	12,206	12,206					0	143		2
12573@-AA-8	CMF Inc Secd Nt Ser A 6.390% 02/05/04	05/05/2002	Redemption 100.0000		566,664	566,664	566,664	566,664					0	9,052		1
12644*-AC-1	CTL Cap Tr 2002-3 Cr 7.290% 12/15/26 Tenant Lease	06/15/2002	Redemption 100.0000		7,166	7,166	7,166	7,166					0	87		1Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi- fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig- nation (a)
12644@-BF-1	CTL Cap Tr Everett 7.500% 02/15/27 Realty Cr Tenant Lease	04/01/2002	Direct		2,000,000	2,000,000	2,000,000	2,000,000					0			2Z
12644@-BG-9	CTL Cap Tr Ser 2002-1 7.025% 05/15/18 Cl A1(Great Spring)	05/15/2002	Redemption 100.0000		39,857	39,857	39,904	39,857	(44)				0	731		1Z
160841-AA-0	Charlotte Gateway 6.410% 12/01/16 Village LLC Cr Tenant Lease	06/01/2002	Redemption 100.0000		101,746	101,746	101,746	101,746					0	1,089		1
178777-A*-9	City Place Holding 7.040% 10/31/08 Corp Cr Tenant Lease	05/01/2002	Redemption 100.0000		281,276	281,276	281,276	281,276					0	9,901		1
19623@-AE-5	Colonnade Realty LP Sr 8.190% 06/01/04 Secd Nt Ser B	06/01/2002	Redemption 100.0000		929,536	929,536	929,536	929,536					0	38,065		1
23036#-AA-4	Culver Corp Sr Sec Nt 6.680% 08/19/05	05/19/2002	Redemption 100.0000		167,639	167,639	167,639	167,639					0	2,800		2
23568#-AA-0	Daly /Michael J/ Cr 7.625% 11/16/13 Tenant Lease	06/15/2002	Redemption 100.0000		17,024	17,024	17,589	17,024	(564)				0	217		1Z
34410#-AA-7	Flynn & Zinkan Realty 8.125% 11/15/13 Cr Tenant Lease	06/15/2002	Redemption 100.0000		16,740	16,740	18,184	16,740	(1,442)				0	227		1
36312K-AA-0	Gaithersburg Fin Tr 7.010% 04/11/14 Credit Tenant Lease	06/11/2002	Redemption 100.0000		31,920	31,920	34,051	31,920	(2,004)				0	389		1Z
37852#-AA-5	Glendale Partners Cr 7.800% 05/15/14 Tenant Lease	06/15/2002	Redemption 100.0000		12,890	12,890	13,413	12,890	(522)				0	168		1Z
39103#-AA-8	Great Northern Inv 7.800% 12/15/13 Green Bay Cr Tenant Lease	06/15/2002	Redemption 100.0000		17,739	17,739	18,479	17,739	(739)				0	231		1Z
39104#-AA-7	Great Northern Inv 7.800% 03/15/14 Marshfield Cr Tenant Lease	06/15/2002	Redemption 100.0000		17,160	17,160	17,861	17,160	(701)				0	224		1Z
43278Q-AA-5	Hillview Avenue Cr 6.731% 10/12/20 Tenant Lease Ser 2002-CTL1	06/11/2002	Redemption 100.0000		23,825	23,825	23,951	23,825	(126)				0	250		1
52465#-AE-5	Legg Mason Mtg Cap 7.040% 09/09/08 Corp Ser 1998-CTL-5	06/09/2002	Redemption 100.0000		168,536	168,536	171,238	168,536	(1,839)				0	1,974		1
52467@-AA-3	Legg Mason Mtg Cap 7.400% 12/15/21 Corp CTL	06/15/2002	Redemption 100.0000		10,254	10,254	10,734	10,254	(479)				0	127		1Z
66381@-AA-6	Northbrook Enterprises 6.500% 03/04/06 Corp Secd Nt	06/05/2002	Redemption 100.0000		163,776	163,776	163,776	163,776					0	2,661		2
68147*-AA-9	Olympia Development Cr 7.825% 01/15/13 Tenant Lease I	06/15/2002	Redemption 100.0000		18,449	18,449	19,782	18,449	(1,330)				0	241		1
68147*-AB-7	Olympia Development Cr 7.825% 02/15/13 Tenant Lease II	06/15/2002	Redemption 100.0000		19,516	19,516	20,388	19,516	(871)				0	255		1
70153@-AA-4	Parkway Bank & Tr Cr 7.500% 06/15/14 Tenant Lease	06/15/2002	Redemption 100.0000		18,976	18,976	19,432	18,976	(455)				0	238		1Z
70178#-AA-3	Parnell Properties LLC 6.660% 04/01/03 Sec Nt	04/01/2002	Redemption 100.0000		293,169	293,169	293,169	293,169					0	4,881		2
71976*-AA-9	Pickering-Norvan 7.850% 11/15/14 Associates Cr Tenant Lease	06/15/2002	Redemption 100.0000		15,676	15,676	16,758	15,676	(1,080)				0	206		1Z
74349#-AA-9	Prospect Hill Pptys 7.110% 10/31/21 Ltd Ptship Cr Tenant Lease	06/10/2002	Redemption 100.0000		49,719	49,719	49,719	49,719					0	590		2Z
74975@-AA-2	RW James Inv Corp Cr 8.125% 05/10/13 Tenant Lease	06/10/2002	Redemption 100.0000		17,150	17,150	18,162	17,150	(1,011)				0	233		1
839521-AA-9	South Point Energy 8.400% 05/30/12 Center LLC Lease Obligation	05/30/2002	Redemption 100.0000		819,802	819,802	816,341	819,802	3,426				0	42,466		3
89222*-AB-1	Townsend Norwalk LLC 7.100% 03/31/21 Credit Tenant Lease	06/30/2002	Redemption 100.0000		16,988	16,988	16,988	16,988					0	201		1Z
92933#-AA-3	WRG III LP Cr Tenant 7.295% 01/15/14 Lease	06/15/2002	Redemption 100.0000		19,714	19,714	20,024	19,714	(310)				0	240		1Z
981468-AA-9	World Finl Ppty Fin 6.910% 09/01/13 Corp Tower B PTC	06/01/2002	Paydown		149,442	149,442	152,857	149,442	(3,236)				0	1,724		1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
Total United States					6,534,452	6,534,452	6,552,890	6,534,452	(17,277)	0	0	0	0	125,080	XXX	XXX
4699999 - Bonds - Credit Tenant Loans					6,534,452	6,534,452	6,552,890	6,534,452	(17,277)	0	0	0	0	125,080	XXX	XXX
Parents, Subsidiaries & Affiliates United States																
87219*-AA-2	TBG Ins Svc Corp Sr Nt 9.000% 05/08/03	06/08/2002	Redemption 100.0000		259,710	259,710	259,710	259,710					0	3,905		5
Total United States					259,710	259,710	259,710	259,710	0	0	0	0	0	3,905	XXX	XXX
5399999 - Bonds - Parent, Subsidiaries and Affiliates					259,710	259,710	259,710	259,710	0	0	0	0	0	3,905	XXX	XXX
6099997 - Bonds - Part 4					1,170,270,690	1,191,554,281	1,175,979,508	1,175,331,290	2,607,585	221,723	0	(5,079,545)	(5,079,545)	27,582,564	XXX	XXX
6099998 - Bonds - Part 5					116,110,828	117,014,264	115,966,535	116,010,561	44,025			100,267	100,267	1,042,562	XXX	XXX
6099999 - Total - Bonds					1,286,381,518	1,308,568,545	1,291,946,043	1,291,341,851	2,651,610	221,723	0	(4,979,278)	(4,979,278)	28,625,126	XXX	XXX
6599999 - Total - Preferred Stocks						XXX								XXX		XXX
COMMON STOCK Parents, Subsidiaries & Affiliates United States																
63867#-10-6	Nationwide Advisory Svcs Inc	06/26/2002	Direct	7,676.000	9,973,739		5,996,261	9,605,594	(3,609,333)			3,977,478	3,977,478			U
Total United States					9,973,739	XXX	5,996,261	9,605,594	(3,609,333)	0	0	3,977,478	3,977,478	XXX	0	XXX
6999999 - Common Stocks - Parent, Subsidiaries and Affiliates					9,973,739	XXX	5,996,261	9,605,594	(3,609,333)	0	0	3,977,478	3,977,478	XXX	0	XXX
7099997 - Common Stocks - Part 4					9,973,739	XXX	5,996,261	9,605,594	(3,609,333)	0	0	3,977,478	3,977,478	XXX	0	XXX
7099999 - Total - Common Stocks					9,973,739	XXX	5,996,261	9,605,594	(3,609,333)	0	0	3,977,478	3,977,478	XXX	0	XXX
7199999 - Total - Preferred and Common Stocks					9,973,739	XXX	5,996,261	9,605,594	(3,609,333)	0	0	3,977,478	3,977,478	XXX	0	XXX
7299999 Totals					1,296,355,257	XXX	1,297,942,304	1,300,947,445	(957,723)	221,723	0	(1,001,800)	(1,001,800)	28,625,126	0	XXX

(a) For all common stock bearing the NAIC designation "U" provide: the number of such issues 1 .

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Owned at Current Statement Date

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
					NONE								
2599999 - Subtotal - Hedging Transactions								XXX					
2799999 - Subtotal - Other Derivative Transactions								XXX					
9999999 - Totals								XXX					

SCHEDULE DB - PART B - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Written and In-Force at Current Statement Date

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
					NONE								
2599999 - Subtotal - Hedging Transactions								XXX					
2699999 - Subtotal - Income Generation Transactions								XXX					
2799999 - Subtotal - Other Derivative Transactions								XXX					
9999999 - Totals								XXX					

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Fixed for Floating Interest Rate Swap	3,500,000	06/29/2004	6.43%(6mL)	06/09/1999	Morgan Stanley					288,212			75,129	26,278
Currency Swap on CHF	316,856,781	08/18/2004	CHF 3.01%(3mL+ .295%)	07/14/1999	Credit Suisse				20,196,234	31,750,106			1,838,830	2,450,156
Floating for Fixed Interest Rate Swap	26,500,000	08/18/2008	3mL(7.1%)	08/09/1999	Morgan Stanley					(3,844,773)			(613,096)	335,058
Floating for Fixed Interest Rate Swap	21,300,000	08/18/2006	3mL(7.03%)	08/09/1999	Morgan Stanley					(2,687,879)			(528,311)	223,188
Floating for Fixed Interest Rate Swap	26,000,000	08/18/2004	3mL(6.805%)	08/13/1999	Morgan Stanley					(2,425,428)			(616,124)	201,050
Floating for Fixed Interest Rate Swap	19,000,000	08/18/2005	3mL(6.86%)	08/13/1999	Goldman Sachs					(2,073,232)			(455,382)	174,959
Floating for Fixed Interest Rate Swap	45,000,000	08/18/2008	3mL(6.995%)	08/13/1999	Morgan Stanley					(6,258,855)			(1,108,406)	568,966
Floating for Fixed Interest Rate Swap	41,500,000	05/18/2005	3mL(6.81%)	08/13/1999	Goldman Sachs					(3,624,471)			(984,449)	367,675
Floating for Fixed Interest Rate Swap	6,000,000	08/18/2007	3mL(6.785%)	08/19/1999	Goldman Sachs					(735,950)			(70,796)	69,661
Floating for Fixed Interest Rate Swap	5,900,000	05/18/2009	3mL(7.106%)	09/02/1999	Morgan Stanley					(778,384)			(148,544)	78,840
Floating for Fixed Interest Rate Swap	11,000,000	11/18/2005	3mL(6.91%)	09/02/1999	AIG					(1,057,585)			(266,347)	104,989
Basis Swap on Goldman Sachs CBO	4,000,000	08/18/2004	3mL+.01%(6mL)	09/10/1999	Morgan Stanley					(27,741)			(13,698)	30,931
Basis Swap on ELC Ltd CDBO	5,000,000	08/18/2004	3mL+.01%(6mL)	09/10/1999	Morgan Stanley					(26,102)			(17,123)	38,663
Floating for Fixed Interest Rate Swap	13,500,000	09/15/2004	3mL(6.62%)	09/22/1999	Morgan Stanley					(1,030,204)			(269,868)	106,052
Floating for Fixed Interest Rate Swap	12,000,000	10/25/2008	3mL(6.745%)	09/27/1999	Morgan Stanley					(1,340,639)			(282,985)	153,919
Floating for Fixed Interest Rate Swap	20,000,000	04/25/2006	3mL(6.84%)	10/06/1999	Morgan Stanley					(2,033,645)			(480,983)	201,909
Floating for Fixed Interest Rate Swap	22,700,000	01/25/2009	3mL(7.03%)	10/15/1999	Morgan Stanley					(3,329,818)			(567,122)	296,686
Currency Swap on EURO	260,375,000	11/24/2006	EUR 5.375%(3mL+ .44%)	11/09/1999	AIG				(12,721,570)	(2,666,788)			3,546,171	2,810,444
Floating for Fixed Interest Rate Swap	18,250,000	09/24/2004	3mL(6.62%)	11/10/1999	JP Morgan					(1,329,950)			(413,315)	144,081
Floating for Fixed Interest Rate Swap	16,000,000	05/24/2003	3mL(6.55%)	11/24/1999	Salomon Smith Barney					(689,097)			(357,245)	85,918
Floating for Fixed Interest Rate Swap	10,000,000	12/01/2002	3mL+1.25%(1.5%)	12/07/1999	Morgan Stanley					81,943			86,180	41,131
Floating for Fixed Interest Rate Swap	16,300,000	08/24/2004	3mL(7.0125%)	12/21/1999	AIG					(1,591,776)			(401,009)	126,475
Currency Swap on CHF	161,750,000	02/08/2005	CHF 3mL+.15%(3mL+.2775 %)	01/05/2000	AIG				5,497,234	6,482,670			(412,645)	1,369,750
Floating for Fixed Interest Rate Swap	24,500,000	02/24/2006	3mL(7.185%)	01/10/2000	Morgan Stanley					(3,079,869)			(623,522)	242,300
Fixed for Floating Interest Rate Swap	5,000,000	10/15/2002	7.04%(3mL)	01/12/2000	Morgan Stanley					126,283			124,818	18,506
Floating for Fixed Interest Rate Swap	18,000,000	01/15/2005	3mL+1.50%(3.00%)	01/14/2000	Morgan Stanley					830,772			42,445	150,672
Fixed for Floating Interest Rate Swap	5,000,000	01/15/2005	7.295%(3mL)	01/18/2000	AIG					590,222			131,087	41,853
Floating for Fixed Interest Rate Swap	13,000,000	02/08/2009	3mL(7.478%)	02/03/2000	Dresdner Bank					(2,237,989)			(351,477)	170,385
Floating for Fixed Interest Rate Swap	10,000,000	02/15/2010	3mL+1.60%(5.25%)	02/08/2000	Merrill Lynch					783,302			(82,676)	140,449
Floating for Fixed Interest Rate Swap	18,000,000	02/08/2005	3mL(7.385%)	02/14/2000	Morgan Stanley					(2,130,681)			(478,430)	152,430
Fixed for Floating Interest Rate Swap	7,500,000	02/15/2003	7.19%(1mL)	02/25/2000	AIG					436,905			195,804	35,277
Floating for Fixed Interest Rate Swap	8,000,000	08/01/2007	3mL(7.385%)	02/25/2000	Dresdner Bank					(1,240,525)			(212,734)	92,479
Floating for Fixed Interest Rate Swap	6,000,000	03/31/2010	3mL(7.45%)	03/02/2000	Salomon Smith Barney					(1,013,527)			(161,394)	84,911
Floating for Fixed Interest Rate Swap	12,500,000	03/13/2005	3mL(7.335%)	03/02/2000	Morgan Stanley					(1,398,938)			(329,170)	107,509
Floating for Fixed Interest and Currency Rate Swap	15,700,000	03/22/2010	3mL+1.085%(GBP 7.435%)	03/15/2000	AIG				(219,020)	(664,486)			(245,894)	221,841
Fixed for Floating Interest Rate Swap	5,700,000	03/22/2010	8.52%(3mL+1.085%)	03/15/2000	AIG					962,624			99,031	80,541
Fixed for Floating Interest Rate Swap	10,000,000	04/05/2005	7.18%(1mL)	03/16/2000	Morgan Stanley					957,759			260,072	86,918
Floating for Fixed Interest Rate Swap	11,000,000	03/22/2010	3mL(7.29%)	03/17/2000	Morgan Stanley					(1,751,645)			(287,236)	155,430
Floating for Fixed Interest Rate Swap	4,000,000	04/04/2011	3mL(5.863%)	03/30/2000	Salomon Smith Barney					(219,155)			(76,239)	60,073
Fixed for Floating Interest and Currency Rate Swap	150,693,200	10/28/2005	CHF 4.26%(3mL+29.5bp)	04/10/2000	Credit Suisse				20,107,914	29,424,169			2,005,490	1,426,879
Fixed for Floating Interest Rate Swap	7,985,817	05/01/2007	7.32%(1mL)	06/01/2000	UBS					937,440			196,758	90,112

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
Floating for Floating Interest and Currency Rate Swap	12,128,563	06/16/2003	CHF 3mL+.22%(3mL+.275%)	06/09/2000	Morgan Stanley				1,305,086	1,372,489			(9,901)	66,884
Fixed for Floating Interest Rate Swap	17,940,000	06/15/2005	7.215%(1mL)	06/23/2000	Morgan Stanley					1,796,666			463,233	160,872
Fixed for Floating Interest Rate Swap	5,000,000	07/20/2005	7.17%(1mL)	07/12/2000	Morgan Stanley Cap. Svcs					630,003			130,212	45,500
Fixed for Floating Interest and Currency Rate Swap	61,274,500	08/02/2005	CHF 4.375%(USD3mL+.36%)	07/12/2000	Credit Suisse				6,366,392	11,540,641			878,432	560,582
Fixed for Floating Interest Rate Swap	9,400,000	07/27/2007	7.155% (3 mL)	07/27/2000	Morgan Stanley Cap. Svcs					1,345,947			239,859	108,523
Basis Swap	30,000,000	08/18/2006	3mL+.6%(3mL+.4%)	07/28/2000	Sumitomo Bank Cap. Mrkts.					125,528			29,833	314,349
Basis Swap	145,000,000	04/28/2005	3mL+.25%(1mL)	08/02/2000	UBS AG, London Branch					268,094			0	1,273,388
Fixed for Floating Interest and Currency Rate Swap	13,812,155	08/22/2003	JPY 0.93%(3mL+.32%)	08/08/2000	Credit Suisse				(1,310,374)	(1,128,533)			(96,783)	81,714
Floating for Floating Interest and Currency Rate Swap	9,250,000	09/05/2005	JPY 3mL+.095%(3mL+.30%)	08/21/2000	AIG-FP				(916,381)	(946,505)			(95,460)	85,795
Fixed for Floating Interest Rate Swap	5,000,000	07/15/2003	6.91%(1mL)	08/23/2000	Salomon Smith Barney					390,992			123,726	28,459
Fixed for Floating Interest Rate Swap	1,808,310	07/28/2003	6.92%(3mL)	08/24/2000	UBS AG, London Branch					133,991			44,537	10,433
Floating for Floating Interest and Currency Rate Swap	318,850,000	09/08/2003	EUR 3mL+.2%(3mL+.325%)	08/24/2000	Credit Suisse				32,120,568	27,983,266			2,117,049	1,917,463
Floating for Fixed Interest Rate Swap	2,000,000	11/30/2004	3mL(7%)	08/29/2000	Salomon Smith Barney					(167,674)			(49,680)	16,361
Floating for Fixed Interest Rate Swap	7,000,000	02/01/2006	3mL(7.025%)	08/29/2000	Dresdner Bank					(856,797)			(99,517)	68,669
Floating for Fixed Interest Rate Swap	11,500,000	10/01/2003	3mL(7.015%)	08/30/2000	Salomon Smith Barney					(769,512)			(284,267)	70,648
Floating for Fixed Interest Rate Swap	5,000,000	11/01/2005	3mL(6.815%)	09/06/2000	UBS AG, London Branch					(452,437)			(119,226)	47,416
Floating for Fixed Interest Rate Swap	16,600,000	11/01/2004	3mL(6.785%)	09/07/2000	Deutsche Bank					(1,262,199)			(393,383)	133,763
Floating for Fixed Interest Rate Swap	18,525,000	01/01/2005	3mL(6.785%)	09/07/2000	Deutsche Bank					(1,455,296)			(439,001)	154,002
Floating for Fixed Interest Rate Swap	3,000,000	09/15/2004	3mL(6.905%)	09/12/2000	Salomon Smith Barney					(280,343)			(72,921)	23,567
Floating for Fixed Interest Rate Swap	2,000,000	12/12/2005	3mL(6.9425%)	09/12/2000	Salomon Smith Barney					(188,704)			(48,983)	19,260
Floating for Fixed Interest Rate Swap	2,000,000	09/15/2005	3mL(6.885%)	09/13/2000	Salomon Smith Barney					(214,619)			(48,417)	18,624
Floating for Fixed Interest Rate Swap	8,000,000	06/15/2003	3mL(6.81%)	09/13/2000	Deutsche Bank					(357,607)			(190,719)	44,067
Floating for Fixed Interest Rate Swap	3,000,000	12/01/2006	3mL(6.905%)	09/13/2000	Deutsche Bank					(311,677)			(72,516)	32,448
Floating for Fixed Interest Rate Swap	2,000,000	09/15/2005	3mL(6.855%)	09/14/2000	Deutsche Bank					(212,635)			(48,122)	18,624
Floating for Fixed Interest Rate Swap	5,000,000	04/01/2004	3mL(6.84%)	09/14/2000	Salomon Smith Barney					(381,255)			(119,292)	35,452
Floating for Fixed Interest Rate Swap	2,000,000	09/15/2005	3mL(6.89%)	09/14/2000	Salomon Smith Barney					(214,950)			(48,466)	18,624
Floating for Fixed Interest Rate Swap	2,000,000	09/01/2003	3mL(6.795%)	09/15/2000	Salomon Smith Barney					(141,401)			(47,262)	11,947
Floating for Fixed Interest Rate Swap	5,000,000	09/20/2007	3mL(6.958%)	09/18/2000	Deutsche Bank					(637,503)			(122,322)	58,535
Floating for Fixed Interest Rate Swap	5,000,000	10/24/2007	3mL(6.964%)	09/18/2000	Deutsche Bank					(593,954)			(123,343)	59,030

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Floating for Fixed Interest Rate Swap	4,000,000	10/09/2006	3mL(6.905%)	09/19/2000	Salomon Smith Barney					(440,800)			(96,750)	42,588
Floating for Fixed Interest Rate Swap	7,000,000	09/01/2003	3mL(6.7725%)	09/20/2000	Salomon Smith Barney					(492,575)			(164,643)	41,816
Floating for Fixed Interest Rate Swap	5,000,000	03/15/2003	3mL(6.7925%)	09/20/2000	Deutsche Bank					(260,695)			(118,769)	24,516
Floating for Fixed Interest Rate Swap	3,000,000	06/15/2007	3mL(6.98%)	09/20/2000	Deutsche Bank					(329,443)			(74,027)	34,259
Floating for Fixed Interest Rate Swap	3,000,000	09/25/2007	3mL(7.01%)	09/22/2000	Salomon Smith Barney					(388,419)			(74,152)	35,165
Floating for Fixed Interest Rate Swap	1,000,000	06/15/2005	3mL(6.845%)	09/22/2000	Salomon Smith Barney					(85,663)			(24,012)	8,967
Floating for Fixed Interest Rate Swap	5,000,000	09/15/2004	3mL(6.79%)	09/22/2000	Salomon Smith Barney					(453,354)			(62,794)	39,279
Floating for Fixed Interest Rate Swap	1,500,000	08/01/2005	3mL(6.85%)	09/25/2000	Salomon Smith Barney					(165,897)			(36,026)	13,717
Floating for Fixed Interest Rate Swap	5,000,000	10/01/2005	3mL(6.85%)	09/25/2000	Salomon Smith Barney					(495,569)			(119,538)	46,853
Floating for Floating Interest and Currency Rate Swap	23,054,755	11/01/2004	CHF 3mL+.15%(3mL+.25%)	09/25/2000	Credit Suisse				3,720,135	3,925,201			(21,284)	185,775
Floating for Fixed Interest Rate Swap	4,000,000	10/15/2005	3mL(6.758%)	09/26/2000	Salomon Smith Barney					(340,283)			(94,309)	37,687
Floating for Floating Interest and Currency Rate Swap	120,560,000	10/06/2005	JPY 1.60%(3mL+.5075%)	09/28/2000	Merrill Lynch				(13,339,528)	(9,061,092)			(665,414)	1,131,921
Floating for Fixed Interest Rate Swap	3,000,000	10/01/2005	3mL(6.81%)	09/28/2000	Deutsche Bank					(293,384)			(71,133)	28,112
Floating for Fixed Interest Rate Swap	13,000,000	10/01/2005	3mL+1.80%(4.75%)	09/28/2000	Morgan Stanley & Co. Intl Ltd.					397,412			(46,326)	121,818
Floating for Fixed Interest Rate Swap	3,000,000	10/01/2005	3mL(6.8025%)	09/28/2000	Deutsche Bank					292,642			57,124	28,112
Floating for Fixed Interest Rate Swap	5,000,000	10/19/2004	3mL(6.79%)	09/28/2000	Salomon Smith Barney					(412,431)			(119,017)	40,013
Floating for Fixed Interest Rate Swap	3,000,000	08/15/2006	3mL(6.815%)	09/29/2000	Deutsche Bank					(353,054)			(71,753)	31,405
Floating for Fixed Interest Rate Swap	2,000,000	10/01/2005	3mL(6.762%)	09/29/2000	Salomon Smith Barney					(192,423)			(46,950)	18,741
Floating for Fixed Interest Rate Swap	2,000,000	10/01/2003	3mL(6.712%)	09/29/2000	Salomon Smith Barney					(124,912)			(46,458)	12,287
Floating for Fixed Interest Rate Swap	3,000,000	09/15/2004	3mL(6.747%)	09/29/2000	Salomon Smith Barney					(268,898)			(70,590)	23,567
Floating for Fixed Interest Rate Swap	3,000,000	10/15/2004	3mL(6.64%)	10/02/2000	Deutsche Bank					(206,849)			(68,991)	23,956
Floating for Fixed Interest Rate Swap	3,000,000	11/14/2006	3mL(6.80%)	10/02/2000	Salomon Smith Barney					(306,026)			(71,564)	32,286
Floating for Fixed Interest Rate Swap	9,000,000	11/15/2007	3mL(6.885%)	10/04/2000	UBS AG, London Branch					(1,010,641)			(218,357)	106,828
Floating for Fixed Interest Rate Swap	7,000,000	11/02/2005	3mL(6.775%)	10/04/2000	Salomon Smith Barney					(655,271)			(165,117)	66,408
Floating for Fixed Interest Rate Swap	3,000,000	06/15/2005	3mL(6.835%)	10/06/2000	UBS AG, London Branch					(256,139)			(71,888)	26,902
Floating for Fixed Interest Rate Swap	3,000,000	06/01/2007	3mL(6.8925%)	10/06/2000	Deutsche Bank					(321,605)			(72,331)	34,133
Floating for Fixed Interest Rate Swap	1,900,000	12/01/2005	3mL(6.755%)	10/06/2000	Salomon Smith Barney					(170,040)			(44,525)	18,223
Floating for Fixed Interest Rate Swap	6,000,000	10/30/2004	3mL(6.8175%)	10/10/2000	Salomon Smith Barney					(493,519)			(143,910)	48,297
Floating for Fixed Interest Rate Swap	2,000,000	06/15/2005	3mL(6.8%)	10/10/2000	Salomon Smith Barney					(168,776)			(47,581)	17,934
Floating for Floating Interest and Currency Rate Swap	18,700,000	10/06/2005	JPY1.60%(USD3mL+.48%)	10/12/2000	Merrill Lynch				(2,135,473)	(1,532,340)			(101,685)	175,572
Floating for Fixed Interest Rate Swap	5,000,000	02/01/2007	3mL(6.80%)	10/13/2000	Morgan Stanley Cap. Svcs					(610,547)			(118,858)	55,053
Floating for Fixed Interest Rate Swap	6,000,000	11/15/2007	3mL(6.756%)	10/13/2000	Salomon Smith Barney					(524,964)			(141,766)	71,218

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Floating for Fixed Interest Rate Swap	3,000,000	08/01/2007	3mL(6.735%)	10/18/2000	Salomon Smith Barney					(366,738)			(70,356)	34,680
Floating for Fixed Interest Rate Swap	4,000,000	10/15/2005	3mL(6.6575%)	10/18/2000	Salomon Smith Barney					(366,283)			(92,332)	37,687
Floating for Fixed Interest Rate Swap	4,000,000	10/15/2005	3mL(6.7225%)	10/19/2000	Salomon Smith Barney					(374,851)			(93,610)	37,687
Floating for Fixed Interest Rate Swap	3,800,000	12/01/2005	3mL(6.635%)	10/19/2000	Salomon Smith Barney					(332,186)			(86,809)	36,446
Floating for Fixed Interest Rate Swap	8,000,000	10/15/2005	3mL(6.655%)	10/23/2000	UBS AG, London Branch					(731,906)			(184,566)	75,373
Floating for Fixed Interest Rate Swap	3,900,000	12/01/2005	3mL(6.545%)	10/24/2000	Salomon Smith Barney					(329,363)			(87,367)	37,405
Floating for Fixed Interest Rate Swap	4,000,000	11/15/2007	3mL(6.7%)	10/24/2000	Morgan Stanley Cap. Svcs					(412,846)			(93,409)	47,479
Floating for Fixed Interest Rate Swap	2,000,000	02/15/2004	3mL(6.5775%)	10/25/2000	Salomon Smith Barney					(159,572)			(45,500)	13,729
Floating for Fixed Interest Rate Swap	5,000,000	04/15/2008	3mL(6.69%)	10/25/2000	Morgan Stanley Cap. Svcs					(540,937)			(116,214)	61,502
Floating for Fixed Interest Rate Swap	4,000,000	11/15/2008	3mL(6.695%)	10/25/2000	Morgan Stanley Cap. Svcs					(425,517)			(93,311)	51,530
Floating for Fixed Interest Rate Swap	3,000,000	11/01/2005	3mL(6.68%)	10/25/2000	UBS AG, London Branch					(271,828)			(69,545)	28,450
Floating for Fixed Interest Rate Swap	3,000,000	11/01/2005	3mL(6.69%)	10/26/2000	Salomon Smith Barney					(272,815)			(69,692)	28,450
Floating for Fixed Interest Rate Swap	10,000,000	03/01/2007	3mL(6.705%)	10/26/2000	Morgan Stanley Cap. Svcs					(1,149,098)			(231,885)	110,973
Floating for Fixed Interest Rate Swap	6,000,000	11/01/2005	3mL(6.695%)	10/27/2000	Salomon Smith Barney					(546,617)			(139,532)	56,899
Floating for Fixed Interest Rate Swap	2,000,000	06/15/2008	3mL(6.835%)	10/31/2000	Deutsche Bank					(216,760)			(47,926)	24,938
Floating for Fixed Interest Rate Swap	3,000,000	05/15/2007	3mL(6.815%)	10/31/2000	Deutsche Bank					(318,593)			(71,753)	33,979
Floating for Fixed Interest Rate Swap	3,000,000	10/15/2007	3mL(6.814%)	10/31/2000	Salomon Smith Barney					(337,163)			(71,557)	35,340
Floating for Fixed Interest Rate Swap	4,000,000	01/15/2005	3mL(6.68%)	11/02/2000	UBS AG, London Branch					(401,228)			(92,775)	33,483
Floating for Fixed Interest Rate Swap	3,000,000	09/01/2005	3mL(6.68%)	11/02/2000	UBS AG, London Branch					(306,146)			(69,197)	27,781
Floating for Fixed Interest Rate Swap	2,000,000	02/01/2007	3mL(6.743%)	11/02/2000	Salomon Smith Barney					(238,998)			0	22,021
Floating for Fixed Interest Rate Swap	3,000,000	08/01/2005	3mL(6.6875%)	11/02/2000	Salomon Smith Barney					(315,597)			(69,655)	27,435
Floating for Fixed Interest Rate Swap	2,000,000	10/17/2005	3mL(6.696%)	11/02/2000	Salomon Smith Barney					(185,321)			(47,049)	18,858
Floating for Fixed Interest Rate Swap	10,000,000	10/30/2007	3mL(6.765%)	11/02/2000	Morgan Stanley Cap. Svcs					(1,084,358)			(237,255)	118,235
Floating for Fixed Interest Rate Swap	3,000,000	07/01/2007	3mL(6.757%)	11/02/2000	Salomon Smith Barney					(380,145)			(70,351)	34,403
Floating for Fixed Interest Rate Swap	4,000,000	06/19/2006	3mL(6.791%)	11/03/2000	Salomon Smith Barney					(376,056)			(94,653)	41,121
Floating for Fixed Interest Rate Swap	5,000,000	06/19/2006	3mL(6.818%)	11/07/2000	Salomon Smith Barney					(475,055)			(118,981)	51,402
Floating for Fixed Interest Rate Swap	2,000,000	05/15/2007	3mL(6.879%)	11/07/2000	Salomon Smith Barney					(218,182)			(48,465)	22,653
Floating for Fixed Interest Rate Swap	6,000,000	11/02/2003	3mL(6.7175%)	11/08/2000	Salomon Smith Barney					(365,333)			(139,833)	37,915
Floating for Fixed Interest Rate Swap	3,000,000	11/17/2005	3mL(6.818%)	11/08/2000	Salomon Smith Barney					(280,419)			(71,248)	28,622

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Floating for Fixed Interest Rate Swap	4,000,000	11/22/2008	3mL(6.841%)	11/09/2000	Salomon Smith Barney					(434,263)			(95,341)	51,604
Floating for Fixed Interest Rate Swap	4,000,000	07/15/2005	3mL(6.725%)	11/13/2000	UBS AG, London Branch					(432,586)			(93,660)	36,324
Floating for Fixed Interest Rate Swap	5,000,000	06/15/2006	3mL(6.759%)	11/13/2000	Salomon Smith Barney					(464,901)			(117,945)	51,335
Floating for Fixed Interest Rate Swap	2,000,000	10/15/2007	3mL(6.805%)	11/13/2000	Salomon Smith Barney					(223,888)			(47,616)	23,560
Floating for Fixed Interest Rate Swap	4,000,000	05/15/2007	3mL(6.796%)	11/14/2000	Salomon Smith Barney					(421,355)			(95,297)	45,306
Floating for Fixed Interest Rate Swap	3,000,000	02/15/2005	3mL(6.65%)	11/16/2000	Salomon Smith Barney					(289,845)			(69,319)	25,490
Floating for Fixed Interest Rate Swap	2,000,000	10/15/2005	3mL(6.685%)	11/16/2000	Salomon Smith Barney					(184,954)			(46,436)	18,843
Floating for Fixed Interest Rate Swap	3,000,000	11/15/2005	3mL(6.69%)	11/17/2000	UBS AG, London Branch					(268,567)			(69,909)	28,601
Floating for Fixed Interest Rate Swap	5,000,000	12/25/2002	3mL(6.48%)	11/17/2000	Salomon Smith Barney					(112,530)			(110,557)	21,542
Floating for Fixed Interest Rate Swap	4,100,000	01/01/2006	3mL(6.5925%)	11/21/2000	Salomon Smith Barney					(340,409)			(92,831)	39,774
Floating for Fixed Interest Rate Swap	5,000,000	12/15/2007	3mL(6.705%)	11/21/2000	Salomon Smith Barney					(413,913)			(116,618)	59,780
Floating for Fixed Interest Rate Swap	3,000,000	12/20/2007	3mL(6.765%)	11/21/2000	Deutsche Bank					(306,944)			(70,546)	35,911
Floating for Fixed Interest Rate Swap	3,000,000	12/14/2005	3mL(6.69%)	11/21/2000	Salomon Smith Barney					(259,686)			(69,809)	28,912
Floating for Fixed Interest Rate Swap	4,000,000	02/01/2007	3mL(6.735%)	11/21/2000	Morgan Stanley Cap. Svcs					(476,531)			(53,604)	44,042
Floating for Fixed Interest Rate Swap	3,000,000	02/01/2007	3mL(6.735%)	11/21/2000	Morgan Stanley Cap. Svcs					(357,398)			(40,203)	33,032
Floating for Fixed Interest Rate Swap	5,000,000	11/29/2003	3mL(6.597%)	11/21/2000	Salomon Smith Barney					(287,683)			(112,732)	32,319
Floating for Fixed Interest Rate Swap	5,000,000	12/15/2005	3mL(6.67%)	11/22/2000	Salomon Smith Barney					(427,732)			(115,758)	48,204
Floating for Fixed Interest Rate Swap	4,800,000	01/01/2007	3mL(6.5825%)	11/28/2000	Salomon Smith Barney					(431,649)			(108,444)	52,386
Floating for Floating Interest and Currency Rate Swap	44,875,000	12/27/2003	EUR 1mL+.215%(3mL+.28%)	12/15/2000	UBS AG, London Branch				4,704,734	4,662,438			303,184	296,646
Floating for Fixed Interest Rate Swap	6,000,000	01/15/2007	3mL(6.065%)	12/19/2000	Salomon Smith Barney					(522,106)			(121,019)	65,745
Floating for Fixed Interest Rate Swap	6,000,000	01/12/2008	3mL(6.035%)	12/22/2000	Salomon Smith Barney					(532,706)			(120,094)	72,215
Floating for Fixed Interest Rate Swap	3,900,000	10/01/2006	3mL(5.665%)	01/02/2001	Salomon Smith Barney					(201,818)			(70,517)	41,422
Floating for Fixed Interest Rate Swap	4,800,000	08/05/2005	3mL(5.764%)	01/12/2001	Salomon Smith Barney					(271,052)			(88,814)	43,968
Floating for Fixed Interest Rate Swap	8,000,000	03/01/2006	3mL(5.800%)	01/12/2001	Salomon Smith Barney					(484,163)			(149,912)	79,257
Floating for Fixed Interest Rate Swap	5,000,000	01/18/2006	3mL(5.865%)	01/12/2001	Salomon Smith Barney					(400,911)			(97,259)	48,804
Floating for Fixed Interest Rate Swap	3,500,000	01/18/2006	3mL(5.865%)	01/12/2001	Salomon Smith Barney					(280,637)			(68,082)	34,163

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Floating for Fixed Interest Rate Swap	8,000,000	03/01/2006	3mL(5.820%)	01/16/2001	Salomon Smith Barney					(489,780)			(150,698)	79,257
Zero Coupon Swap on Danaher Corp Convertible Bond	8,000,000	01/22/2004	3mL+1.20%(0%)	01/17/2001	Deutsche Bank					546,178			123,833	53,951
Floating for Fixed Interest Rate Swap	3,700,000	02/28/2008	3mL(5.820%)	01/19/2001	Deutsche Bank					(207,163)			(69,359)	45,025
Floating for Fixed Interest Rate Swap	4,800,000	04/01/2006	3mL(5.785%)	01/26/2001	Salomon Smith Barney					(270,530)			(89,623)	48,066
Floating for Fixed Interest Rate Swap	8,346,000	12/06/2004	3mL+1.65%(0%)	01/29/2001	Deutsche Bank					(188,185)			(446,812)	68,482
Zero Coupon Swap on AOL Convertible Bond	4,756,600	07/12/2003	3mL+.95%(0.000%)	01/30/2001	UBS AG, London Branch					(357,989)			155,543	26,988
Floating for Fixed Interest Rate Swap	4,000,000	11/15/2004	3mL(5.465%)	01/31/2001	Salomon Smith Barney					(165,961)			(68,880)	32,469
Floating for Fixed Interest Rate Swap	3,500,000	02/15/2006	3mL(5.516%)	02/01/2001	Salomon Smith Barney					(225,293)			(61,358)	34,505
Floating for Fixed Interest Rate Swap	15,200,000	10/01/2006	3mL(5.610%)	02/01/2001	Morgan Stanley Cap. Svcs					(753,120)			(270,727)	161,441
Floating for Fixed Interest Rate Swap	4,000,000	08/01/2005	3mL(5.630%)	02/06/2001	Morgan Stanley Cap. Svcs					(280,253)			(72,076)	36,580
Floating for Fixed Interest Rate Swap	4,400,000	02/15/2008	3mL(5.8825%)	02/07/2001	Salomon Smith Barney					(339,382)			(85,065)	53,382
Fixed for Floating Interest and Currency Rate Swap	209,152,000	02/23/2004	AUD 5.50%(3mL+.367%)	02/07/2001	ABN AMRO Bank N.V.				5,071,480	6,535,966			3,227,978	1,444,077
Floating for Floating Interest and Currency Rate Swap	66,048,000	02/23/2004	AUD 3mL+.38%(3mL+.367%)	02/07/2001	ABN AMRO Bank N.V.				1,601,520	1,699,854			783,142	456,024
Floating for Fixed Interest Rate Swap	5,000,000	04/01/2006	3mL(5.695%)	02/09/2001	Morgan Stanley Cap. Svcs					(306,526)			(91,144)	50,068
Floating for Fixed Interest Rate Swap	5,750,000	04/01/2006	3mL(5.620%)	02/12/2001	Salomon Smith Barney					(290,092)			(102,696)	57,579
Floating for Fixed Interest Rate Swap	5,000,000	08/01/2005	3mL(5.673%)	02/14/2001	Morgan Stanley Cap. Svcs					(357,460)			(91,152)	45,725
Floating for Fixed Interest Rate Swap	4,000,000	08/15/2004	3mL(5.515%)	02/14/2001	Salomon Smith Barney					(178,310)			(70,104)	30,878
Floating for Fixed Interest Rate Swap	4,000,000	02/15/2008	3mL(6.000%)	02/14/2001	Morgan Stanley Cap. Svcs					(333,667)			(79,643)	48,529
Floating for Fixed Interest Rate Swap	12,000,000	03/15/2006	3mL(5.734%)	02/20/2001	Morgan Stanley Cap. Svcs					(838,772)			(222,594)	119,465
Floating for Fixed Interest and Currency Rate Swap	7,947,438	02/02/2009	3mL+1.70%(7.50% GBP)	02/22/2001	Deutsche Bank, New York				(795,616)	(900,037)			(155,726)	104,039
Floating for Fixed Interest Rate Swap	8,000,000	01/15/2007	3mL(5.642%)	02/27/2001	Morgan Stanley Cap. Svcs					(567,021)			(144,721)	87,661
Floating for Fixed Interest Rate Swap	3,000,000	11/19/2003	3mL(5.218%)	02/28/2001	Salomon Smith Barney					(113,352)			(47,676)	19,232
Floating for Fixed Interest Rate Swap	7,090,000	08/01/2004	3mL(5.300%)	03/02/2001	UBS AG, London Branch					(413,884)			(116,251)	54,288
Floating for Fixed Interest Rate Swap	3,400,000	07/01/2008	3mL(5.715%)	03/05/2001	Salomon Smith Barney					(169,836)			(62,313)	42,544
Floating for Fixed Interest Rate Swap	9,600,000	06/01/2006	3mL(5.535%)	03/05/2001	Salomon Smith Barney					(488,186)			(167,386)	98,114
Floating for Fixed Interest Rate Swap	3,400,000	06/01/2006	3mL(5.532%)	03/05/2001	Credit Suisse					(172,520)			(59,232)	34,749
Floating for Fixed Interest Rate Swap	3,000,000	12/15/2007	3mL(5.734%)	03/05/2001	Morgan Stanley Cap. Svcs					(156,806)			(55,649)	35,868
Floating for Fixed Interest Rate Swap	9,500,000	07/01/2004	3mL(5.329%)	03/05/2001	Salomon Smith Barney					(375,580)			(156,079)	71,412
Floating for Fixed Interest Rate Swap	4,700,000	06/01/2006	3mL(5.550%)	03/05/2001	Salomon Smith Barney					(241,633)			(82,296)	48,035

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Floating for Fixed Interest Rate Swap	4,000,000	11/18/2007	3mL(5.558%)	03/07/2001	Salomon Smith Barney					(194,052)			(70,872)	47,514
Floating for Fixed Interest Rate Swap	6,000,000	03/01/2006	3mL(5.510%)	03/07/2001	Morgan Stanley Cap. Svcs					(378,269)			320,783	59,443
Floating for Fixed Interest Rate Swap	5,000,000	12/15/2005	3mL(5.485%)	03/07/2001	Morgan Stanley Cap. Svcs					(234,136)			(86,626)	48,204
Floating for Fixed Interest Rate Swap	4,000,000	02/15/2004	3mL(5.238%)	03/07/2001	Salomon Smith Barney					(214,318)			(64,647)	27,459
Floating for Fixed Interest Rate Swap	3,000,000	03/30/2008	3mL(5.680%)	03/07/2001	Salomon Smith Barney					(168,531)			(39,520)	36,768
Floating for Fixed Interest Rate Swap	5,000,000	03/15/2005	3mL(5.362%)	03/08/2001	Morgan Stanley Cap. Svcs					(286,493)			(83,603)	43,043
Floating for Fixed Interest Rate Swap	11,000,000	05/01/2004	3mL(5.260%)	03/08/2001	Morgan Stanley Cap. Svcs					(478,328)			(178,198)	79,572
Floating for Fixed Interest Rate Swap	3,000,000	01/15/2010	3mL(5.782%)	03/08/2001	Morgan Stanley Cap. Svcs					(203,316)			(56,335)	41,907
Floating for Fixed Interest Rate Swap	4,000,000	03/15/2008	3mL(5.687%)	03/08/2001	Morgan Stanley Cap. Svcs					(254,364)			(73,274)	48,855
Floating for Fixed Interest Rate Swap	6,000,000	03/15/2006	3mL(5.540%)	03/09/2001	Morgan Stanley Cap. Svcs					(375,909)			(105,574)	59,732
Floating for Fixed Interest Rate Swap	5,000,000	03/15/2006	3mL(5.590%)	03/09/2001	Morgan Stanley Cap. Svcs					(322,595)			(89,208)	49,777
Floating for Fixed Interest Rate Swap	8,000,000	02/01/2006	3mL(5.562%)	03/09/2001	Morgan Stanley Cap. Svcs					(539,972)			(141,478)	78,479
Floating for Fixed Interest Rate Swap	3,000,000	06/15/2006	3mL(5.585%)	03/09/2001	Salomon Smith Barney					(148,994)			(53,451)	30,801
Floating for Fixed Interest Rate Swap	5,000,000	08/01/2005	3mL(5.505%)	03/12/2001	Salomon Smith Barney					(329,602)			(87,022)	45,725
Floating for Fixed Interest Rate Swap	10,000,000	03/31/2011	3mL(5.795%)	03/12/2001	Morgan Stanley Cap. Svcs					(638,745)			(186,468)	150,091
Floating for Fixed Interest Rate Swap	3,000,000	08/15/2004	3mL(5.354%)	03/13/2001	Salomon Smith Barney					(175,544)			(50,203)	23,158
Floating for Fixed Interest Rate Swap	7,000,000	03/30/2006	3mL(5.590%)	03/13/2001	Morgan Stanley Cap. Svcs					(441,757)			(126,733)	70,048
Floating for Fixed Interest Rate Swap	2,000,000	08/15/2004	3mL(5.300%)	03/14/2001	Salomon Smith Barney					(114,414)			(32,938)	15,439
Floating for Fixed Interest Rate Swap	5,000,000	08/15/2004	3mL(5.290%)	03/14/2001	Salomon Smith Barney					(284,825)			(82,099)	38,597
Floating for Fixed Interest Rate Swap	7,000,000	11/01/2005	3mL(5.430%)	03/14/2001	UBS AG, London Branch					(346,504)			(119,250)	66,383
Floating for Fixed Interest Rate Swap	10,000,000	03/20/2008	3mL(5.595%)	03/15/2001	Morgan Stanley Cap. Svcs					(580,352)			(177,629)	122,279
Floating for Fixed Interest Rate Swap	5,000,000	04/09/2013	3mL(5.620%)	03/16/2001	Salomon Smith Barney					(223,289)			(89,348)	83,060
Floating for Fixed Interest Rate Swap	9,500,000	06/01/2006	3mL(5.345%)	03/16/2001	Salomon Smith Barney					(415,901)			(156,768)	97,092
Floating for Fixed Interest Rate Swap	4,300,000	05/01/2006	3mL(5.344%)	03/16/2001	Salomon Smith Barney					(181,347)			(71,435)	43,498
Zero Coupon Swap on Jones Apparel Group Convertible Bond	14,988,000	02/01/2004	3mL+2.50%(0%)	03/16/2001	Morgan Stanley Cap. Svcs					(197,446)			331,120	101,835
Floating for Fixed Interest Rate Swap	3,000,000	12/27/2005	3mL(5.328%)	03/21/2001	Salomon Smith Barney					(134,194)			(49,813)	29,050
Floating for Fixed Interest Rate Swap	5,000,000	05/01/2004	3mL(4.963%)	03/22/2001	Salomon Smith Barney					(168,257)			(73,686)	36,169
Fixed for Floating Interest and Currency Rate Swap	223,750,000	04/04/2008	EUR 5.25%(3mL+.54%)	03/22/2001	ABN AMRO Bank N.V.				12,359,000	24,864,785			3,077,900	2,745,367
Fixed for Floating Interest Rate Swap	5,000,000	03/15/2006	3mL(5.550%)	03/27/2001	Morgan Stanley Cap. Svcs					(315,125)			(88,224)	49,777

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Floating for Fixed Interest Rate Swap	3,800,000	08/01/2006	3mL(5.44%)	04/03/2001	Salomon Smith Barney					(172,163)			(65,063)	39,606
Floating for Fixed Interest Rate Swap	3,000,000	04/10/2006	3mL(5.37%)	04/04/2001	Salomon Smith Barney					(145,512)			(50,279)	30,133
Floating for Fixed Interest Rate Swap	5,000,000	01/15/2005	3mL(5.17%)	04/05/2001	Salomon Smith Barney					(179,622)			(78,847)	41,853
Floating for Fixed Interest Rate Swap	9,500,000	06/01/2006	3mL(5.39%)	04/05/2001	Salomon Smith Barney					(432,878)			(159,010)	97,092
Floating for Fixed Interest Rate Swap	4,000,000	05/11/2011	3mL(5.66%)	04/09/2001	Salomon Smith Barney					(189,400)			(72,954)	60,410
Convertible Asset Swap	20,000,000	04/15/2008	3mL+1.60%(1.50%)	04/11/2001	Deutsche Bank,Frankfurt					5,078,592			204,605	246,009
Floating for Fixed Interest Rate Swap	5,000,000	05/01/2008	3mL(5.79%)	04/11/2001	Salomon Smith Barney					(292,134)			(93,906)	61,725
Floating for Fixed Interest Rate Swap	5,000,000	04/30/2005	3mL(5.58%)	04/16/2001	Salomon Smith Barney					(271,167)			(89,331)	43,949
Floating for Fixed Interest Rate Swap	5,000,000	11/30/2004	3mL(5.44%)	04/17/2001	Salomon Smith Barney					(232,107)			(85,629)	40,902
Floating for Fixed Interest Rate Swap	5,000,000	06/01/2004	3mL(5.11%)	04/19/2001	Deutsche Bank, New York					(192,508)			(76,732)	36,896
Floating for Floating Interest and Currency Rate Swap	28,760,000	05/08/2006	GBP 3mL+.41%(3mL+.48%)	04/25/2001	JP Morgan/Morgan Guaranty				2,576,106	1,926,706			291,888	291,610
Floating for Fixed Interest Rate Swap	5,000,000	11/06/2006	3mL(5.65%)	04/26/2001	Salomon Smith Barney					(275,627)			(89,741)	53,683
Floating for Fixed Interest Rate Swap	3,000,000	05/30/2011	3mL(5.87%)	04/27/2001	Salomon Smith Barney					(171,321)			(57,681)	45,436
Floating for Fixed Interest Rate Swap	3,000,000	05/01/2008	3mL(5.87%)	04/27/2001	Salomon Smith Barney					(188,466)			(57,568)	37,035
Floating for Fixed Interest Rate Swap	7,700,000	09/01/2006	3mL(5.67%)	04/27/2001	Salomon Smith Barney					(426,857)			(139,179)	81,034
Floating for Fixed Interest Rate Swap	5,000,000	05/30/2008	3mL(5.90%)	05/02/2001	Morgan Stanley Cap. Svcs					(306,108)			(97,001)	62,126
Floating for Fixed Interest Rate Swap	5,000,000	04/01/2004	3mL(5.16%)	05/02/2001	Morgan Stanley Cap. Svcs					(217,846)			(77,992)	35,452
Floating for Fixed Interest Rate Swap	3,800,000	08/01/2006	3mL(5.44%)	05/08/2001	Salomon Smith Barney					(170,328)			(64,829)	39,606
Currency Swap on CHF	200,642,055	06/12/2006	CHF 3.51%(3mL+.4975%)	05/09/2001	Credit Suisse				35,699,114	38,446,789			1,691,133	2,057,980
Zero Coupon Swap on Verizon Global Funding Convertible Bond	20,000,000	05/15/2004	3mL+1.27(0%)	05/09/2001	Deutsche Bank,Frankfurt					(66,439)			318,082	145,997
Floating for Fixed Interest Rate Swap	3,200,000	08/01/2004	3mL(5.08%)	05/09/2001	Salomon Smith Barney					(115,846)			(48,929)	24,503
Floating for Fixed Interest Rate Swap	3,000,000	05/16/2006	3mL(5.43%)	05/09/2001	Salomon Smith Barney					(141,552)			(51,174)	30,499
Floating for Fixed Interest Rate Swap	9,000,000	05/15/2004	3mL(5.06%)	05/10/2001	Credit Suisse				(345,986)	(345,986)			(137,379)	65,699
Floating for Fixed Interest Rate Swap	4,700,000	07/01/2006	3mL(5.48%)	05/10/2001	Credit Suisse					(211,763)			(94,356)	48,505
Floating for Fixed Interest Rate Swap	5,800,000	09/01/2006	3mL(5.76%)	05/11/2001	Credit Suisse					(343,196)			(107,545)	61,039
Floating for Fixed Interest Rate Swap	4,000,000	06/19/2008	3mL(6.01%)	05/14/2001	Credit Suisse					(259,642)			(79,343)	49,920
Fixed for Floating Interest and Currency Rate Swap	44,250,000	06/01/2011	EUR 5.87%(3mL+.55%)	05/16/2001	AIG				5,328,600	6,365,509			892,228	670,385
Zero Coupon Swap on Verizon Global Funding Convertible Bond	10,000,000	05/15/2004	3mL+1.20(0%)	05/16/2001	Deutsche Bank,Frankfurt					(47,064)			155,560	72,998
Floating for Fixed Interest and Currency Rate Swap	22,125,000	06/06/2005	EUR 3mL+0.30%(3mL+.41%)	05/16/2001	Lehman Brothers				2,664,300	2,642,698			163,063	197,638
Floating for Fixed Interest Rate Swap	3,700,000	08/01/2006	3mL(5.73%)	05/18/2001	Salomon Smith Barney					(207,295)			(68,399)	38,564

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Floating for Fixed Interest Rate Swap	6,300,000	07/01/2004	3mL(5.31%)	05/22/2001	Salomon Smith Barney					(246,654)			(102,917)	47,358
Floating for Fixed Interest Rate Swap	3,000,000	05/15/2005	3mL(5.545%)	05/22/2001	Salomon Smith Barney					(155,639)			(53,021)	26,544
Floating for Fixed Interest Rate Swap	7,000,000	06/27/2006	3mL(5.81%)	05/25/2001	Salomon Smith Barney					(397,406)			(131,204)	72,149
Floating for Fixed Interest Rate Swap	3,000,000	07/01/2005	3mL(5.48%)	05/31/2001	Salomon Smith Barney					(203,553)			(51,515)	27,084
Zero Coupon Swap on Cooper Cameron Convertible Bond	20,000,000	05/18/2006	3mL+1.35%(1.75%)	06/06/2001	Morgan Stanley & Co. Intl Ltd.					2,812,485			153,954	203,463
Floating for Fixed Interest Rate Swap	5,000,000	09/15/2003	3mL(4.85%)	06/06/2001	Salomon Smith Barney					(205,838)			(70,893)	30,267
Floating for Fixed Interest Rate Swap	3,000,000	06/25/2007	3mL(5.66%)	06/06/2001	Salomon Smith Barney					(156,038)			(54,239)	34,349
Floating for Fixed Interest Rate Swap	3,000,000	09/11/2007	3mL(5.76%)	06/06/2001	Salomon Smith Barney					(207,042)			(55,791)	35,042
Zero Coupon Swap on Global Marine Convertible Bond	9,992,000	06/23/2005	3mL+1.50%(0%)	06/07/2001	Morgan Stanley & Co. Intl Ltd.					(165,881)			171,945	89,905
Floating for Fixed Interest Rate Swap	9,700,000	08/01/2004	3mL(5.21%)	06/08/2001	Salomon Smith Barney					(378,594)			(154,754)	74,273
Floating for Fixed Interest Rate Swap	2,000,000	06/15/2008	3mL(5.89%)	06/11/2001	Salomon Smith Barney					(116,838)			(38,584)	24,938
Zero Coupon Swap on Kohls Corp Convertible Bond	15,714,250	06/12/2003	3mL+1.15%(0%)	06/12/2001	Lehman Brothers					526,848			241,580	86,267
Floating for Fixed Interest Rate Swap	3,000,000	07/17/2008	3mL(5.62%)	06/13/2001	Salomon Smith Barney					(205,296)			(54,703)	37,670
Fixed for Floating Interest and Currency Rate Swap	209,550,000	06/28/2011	GBP 6.25%(3mL+.51%)	06/14/2001	Credit Suisse				0	25,645,043			4,779,525	3,187,433
Floating for Floating Interest and Currency Rate Swap	86,000,000	06/28/2005	EUR 3mL+.30%(3mL+.39%)	06/14/2001	Lehman Brothers					13,041,220			700,631	775,439
Floating for Fixed Interest Rate Swap	3,200,000	09/05/2004	3mL(5.14%)	06/14/2001	Salomon Smith Barney					(126,507)			(50,022)	24,998
Fixed for Floating Interest and Currency Rate Swap	209,550,000	06/28/2011	GBP 6.25%(3mL+.51%)	06/14/2001	Nationwide Life Global Funding					(25,646,773)			(11,692,788)	3,187,433
Floating for Floating Interest and Currency Rate Swap	86,000,000	06/28/2005	EUR 3mL+.30%(3mL+.39%)	06/14/2001	Nationwide Life Global Funding					(13,041,220)			(711,247)	775,439
Zero Coupon Swap on Baxter International Convertible Bond	25,000,000	06/01/2006	3mL+0.95%(0%)	06/15/2001	Credit Suisse					3,617,801			83,555	255,504
Zero Coupon Swap on Chiron Corp Convertible Bond	13,761,250	06/12/2004	3mL+1.35%(0%)	06/15/2001	Morgan Stanley & Co. Intl Ltd.					418,392			225,241	102,247
Floating for Fixed Interest Rate Swap	3,000,000	06/15/2011	3mL(6.04%)	06/15/2001	Salomon Smith Barney					(177,849)			(60,162)	45,545
Floating for Fixed Interest Rate Swap	4,000,000	07/11/2007	3mL(5.58%)	06/15/2001	Salomon Smith Barney					(275,523)			(70,986)	45,990
Fixed for Floating Interest Rate Swap	15,000,000	06/01/2006	5.54%(3mL)	06/18/2001	Credit Suisse					738,344			387,242	153,303
Fixed for Floating Interest Rate Swap	7,000,000	09/29/2004	3mL(5.12%)	06/18/2001	Morgan Stanley Cap. Svcs					(343,336)			(110,108)	55,416
Floating for Fixed Interest Rate Swap	3,000,000	08/15/2011	3mL(5.84%)	06/21/2001	Salomon Smith Barney					(214,637)			(57,372)	45,956
Floating for Fixed Interest Rate Swap	2,000,000	06/26/2006	3mL(5.51%)	06/21/2001	Salomon Smith Barney					(91,998)			(34,450)	20,607
Zero Coupon Swap on Allergan Inc Convertible Bond	10,038,765	11/01/2003	3mL+1.35%(0%)	06/22/2001	Credit Suisse					(166,904)			164,378	63,382
Zero Coupon Swap on AOL Time Warner Convertible Bond	15,000,000	12/06/2004	3mL+1.70%(0%)	06/22/2001	Deutsche Bank					(320,093)			271,941	123,081
Floating for Fixed Interest Rate Swap	8,000,000	07/15/2011	3mL(6.09%)	06/27/2001	Salomon Smith Barney					(680,718)			(162,441)	121,993
Floating for Fixed Interest Rate Swap	10,000,000	07/23/2008	3mL(5.94%)	06/28/2001	Salomon Smith Barney					(819,139)			(196,459)	125,731
Floating for Fixed Interest Rate Swap	4,000,000	07/29/2008	3mL(5.87%)	06/28/2001	Salomon Smith Barney					(316,877)			(77,143)	50,358
Floating for Fixed Interest Rate Swap	6,000,000	07/26/2011	3mL(6.31%)	06/29/2001	Credit Suisse					(600,554)			(128,281)	91,643

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
Floating for Fixed Interest Rate Swap	12,000,000	03/15/2003	3mL(4.66%)	06/29/2001	Credit Suisse					(371,860)			(159,081)	58,838
Floating for Fixed Interest Rate Swap	5,000,000	07/29/2008	3mL(6.10%)	06/29/2001	Salomon Smith Barney					(451,989)			(101,992)	62,947
Floating for Fixed Interest Rate Swap	4,290,000	07/01/2003	3mL(4.60%)	06/29/2001	Salomon Smith Barney					(76,006)			(55,106)	24,054
Floating for Fixed Interest Rate Swap	5,000,000	12/15/2002	3mL(4.50%)	06/29/2001	Salomon Smith Barney					(62,327)			(62,412)	21,140
Floating for Fixed Interest Rate Swap	6,000,000	08/15/2007	3mL(5.8325%)	07/03/2001	Credit Suisse					(456,047)			(114,523)	69,608
Zero Coupon Swap on Perkin Elmer Convertible Bond	15,000,000	08/07/2003	3mL+1.50%(0%)	07/06/2001	Deutsche Bank					(887,608)			258,212	87,429
Zero Coupon Swap on Nabors Industries Convertible Bond	10,342,970	06/20/2003	3mL+1.00%(0%)	07/10/2001	Morgan Stanley & Co. Intl Ltd.					(449,826)			152,228	57,294
Zero Coupon Swap on Nabors Industries Convertible Bond	8,500,000	02/05/2006	3mL(0%)	07/20/2001	Morgan Stanley Cap. Svcs					511,517			132,217	83,502
Zero Coupon Swap on Nabors Industries Convertible Bond	8,517,740	02/05/2006	3mL+1.50%(0%)	07/20/2001	Morgan Stanley & Co. Intl Ltd.					650,193			132,493	83,676
Floating for Fixed Interest Rate Swap	8,900,000	12/31/2010	3mL(5.92%)	07/20/2001	Salomon Smith Barney					(457,191)			(172,890)	131,741
Floating for Fixed Interest Rate Swap	5,000,000	03/15/2005	3mL(5.09%)	08/06/2001	Salomon Smith Barney					(247,505)			(76,916)	43,043
Floating for Fixed Interest Rate Swap	2,350,000	04/01/2004	3mL(4.535%)	08/13/2001	Salomon Smith Barney					(73,815)			(29,435)	16,662
Floating for Fixed Interest Rate Swap	4,000,000	08/15/2006	3mL(5.28%)	08/22/2001	Salomon Smith Barney					(214,965)			(65,482)	41,874
Floating for Fixed Interest Rate Swap	5,000,000	03/15/2006	3mL(5.80%)	08/23/2001	Salomon Smith Barney					(235,754)			(77,776)	49,777
Floating for Fixed Interest Rate Swap	3,000,000	08/30/2011	3mL(5.76%)	08/03/2001	Salomon Smith Barney					(197,406)			(56,124)	46,056
Floating for Fixed Interest Rate Swap	10,000,000	06/01/2005	3mL(4.86%)	08/29/2001	Salomon Smith Barney					(305,079)			(141,173)	89,136
Zero Coupon Swap on Valassis Communications Convertible Bond	15,069,250	06/06/2004	3mL+1.80%(0%)	08/28/2001	Bear Stearns International					1,456,754			280,689	111,548
Zero Coupon Swap on Valassis Communications Convertible Bond	4,822,160	06/06/2004	3mL+1.80%(0%)	08/29/2001	Bear Stearns International					466,161			89,820	35,695
Zero Coupon Swap on Legg Mason Convertible Bond	5,898,960	06/06/2005	3mL+1.40%(0%)	08/30/2001	Merrill Lynch Capital Services					874,699			98,145	52,694
Zero Coupon Swap on Legg Mason Convertible Bond	3,932,640	06/06/2005	3mL+1.40%(0%)	08/30/2001	Merrill Lynch Capital Services					583,133			65,430	35,129
Zero Coupon Swap on Best Buy Convertible Bond	5,046,650	06/27/2004	3mL+3.00%(0%)	09/06/2001	Bear Stearns Bank					(1,309,306)			101,035	37,844
Floating for Fixed Interest Rate Swap	10,000,000	09/01/2004	3mL(4.49%)	09/07/2001	Salomon Smith Barney					(363,890)			(122,981)	77,944
Floating for Fixed Interest Rate Swap	5,000,000	09/18/2006	3mL(5.3125%)	08/21/2001	Bear Stearns Bank					(257,991)			(82,295)	52,896
Fixed for Floating Interest and Currency Rate Swap	91,700,000	11/28/2006	JPY 2.80%(3mL+.31%)	09/11/2001	Morgan Stanley Cap. Svcs				(8,084,166)	(45,857)			78,473	990,958
Floating for Fixed Interest Rate Swap	3,500,000	06/15/2010	3mL(5.57%)	09/11/2001	Bear Stearns Bank					(108,926)			(62,101)	50,171
Floating for Fixed Interest Rate Swap	8,000,000	09/01/2012	3mL(5.27%)	09/20/2001	Bear Stearns Bank					(231,772)			(129,065)	129,217
Floating for Fixed Interest and Currency Rate Swap	43,830,000	09/27/2006	GBP 3mL+.22%(3mL+.31%)	09/07/2001	Lehman Brothers International				2,127,060	2,006,283			451,747	464,958
Floating for Fixed Interest Rate Swap	2,000,000	09/27/2011	3mL(5.80%)	08/22/2001	Salomon Smith Barney					(107,472)			(37,438)	30,829
Floating for Fixed Interest Rate Swap	4,000,000	09/28/2008	3mL(5.34%)	09/07/2001	Bear Stearns Bank					(159,227)			(65,589)	51,017
Floating for Fixed Interest Rate Swap	3,000,000	02/15/2007	3mL(4.72%)	09/26/2001	Bear Stearns Bank					(76,699)			(40,889)	33,162
Zero Coupon Swap on Merrill Lynch Convertible Bond	10,000,000	05/23/2004	3mL+1.05%(0%)	09/21/2001	Deutsche Bank					156,190			150,500	73,373
Floating for Fixed Interest Rate Swap	3,700,000	11/01/2011	3mL(5.75%)	08/21/2001	Bear Stearns Bank					(148,434)			(68,853)	57,320
Floating for Fixed Interest Rate Swap	3,100,000	11/01/2011	3mL(5.765%)	08/17/2001	Salomon Smith Barney					(127,907)			(57,917)	48,025

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Floating for Fixed Interest Rate Swap	1,500,000	11/01/2011	3mL(5.78%)	08/27/2001	Salomon Smith Barney					(63,605)			(27,653)	23,238
Floating for Fixed Interest Rate Swap	4,000,000	12/01/2006	3mL(4.75%)	09/20/2001	Bear Stearns Bank					(69,224)			(37,954)	43,264
Floating for Fixed Interest Rate Swap	4,800,000	12/01/2006	3mL(4.60%)	09/27/2001	Salomon Smith Barney					(52,772)			(61,568)	51,917
Floating for Fixed Interest Rate Swap	9,700,000	01/01/2005	3mL(4.27%)	09/20/2001	Salomon Smith Barney					(139,245)			(109,515)	80,638
Floating for Fixed Interest Rate Swap	7,600,000	07/01/2004	3mL(4.02%)	09/24/2001	Salomon Smith Barney					(99,767)			(76,651)	57,130
Floating for Fixed Interest Rate Swap	4,996,000	02/01/2004	3mL+.25%(0.00%)	03/29/2001	Morgan Stanley & Co. Intl Ltd.					(65,815)			110,373	33,945
Floating for Fixed Interest Rate Swap	3,000,000	05/23/2011	3mL(6.1725%)	04/27/2001	Salomon Smith Barney					(215,644)			(61,557)	45,389
Floating for Fixed Interest Rate Swap	10,000,000	05/11/2003	3mL+.156%(0.00%)	10/09/2001	Deutsche Bank					(6,329)			173,587	52,863
Floating for Fixed Interest Rate Swap	10,000,000	10/20/2004	3mL+.25%(2.25%)	10/12/2001	Credit Suisse					884,994			99,875	80,068
Floating for Fixed Interest Rate Swap	3,000,000	02/25/2008	3mL(4.66%)	10/31/2001	Salomon Smith Barney					(32,388)			(38,777)	36,481
Fixed for Floating Interest Rate Swap	22,500,000	04/01/2005	3.71%(1mL)	11/05/2001	Bear Stearns Bank					38,137			203,107	195,211
Fixed for Floating Interest Rate Swap	13,200,000	11/01/2008	4.6025%(1mL)	11/05/2001	Bear Stearns Bank					(124,311)			177,079	169,557
Floating for Fixed Interest Rate Swap	4,000,000	08/16/2005	3mL(3.7075%)	11/08/2001	Credit Suisse					(18,175)			(34,574)	36,804
Floating for Fixed Interest Rate Swap	4,000,000	12/10/2011	3mL(4.635%)	11/08/2001	Salomon Smith Barney					77,793			(52,069)	62,312
Fixed for Floating Interest Rate Swap	5,000,000	04/15/2007	4.8125%(1mL)	11/15/2001	Salomon Smith Barney					120,652			72,162	56,177
Floating for Fixed Interest Rate Swap	23,000,000	11/21/2010	3mL(5.415%)	11/16/2001	Morgan Stanley Cap. Svcs					(464,235)			(912,991)	338,319
Floating for Fixed Interest Rate Swap	9,000,000	12/15/2008	3mL(5.21%)	11/19/2001	Bear Stearns Bank					(171,238)			(138,635)	116,658
Floating for Fixed Interest Rate Swap	7,000,000	11/15/2006	3mL(4.745%)	11/19/2001	Bear Stearns Bank					(120,483)			(95,001)	75,357
Floating for Fixed Interest Rate Swap	5,000,000	11/15/2003	3mL(3.2775%)	11/20/2001	Bear Stearns Bank					(48,075)			(32,058)	31,946
Floating for Fixed Interest Rate Swap	9,000,000	11/15/2007	3mL(5.0125%)	11/20/2001	Bear Stearns Bank					(183,327)			(133,988)	106,828
Floating for Fixed Interest Rate Swap	4,000,000	04/01/2009	3mL(5.255%)	11/20/2001	Salomon Smith Barney					(104,051)			(64,561)	52,967
Floating for Fixed Interest Rate Swap	3,000,000	12/01/2006	3mL(4.933%)	11/28/2001	Salomon Smith Barney					(69,050)			(43,429)	32,448
Floating for Fixed Interest Rate Swap	4,700,000	03/01/2007	3mL(5.17%)	11/28/2001	Salomon Smith Barney					(157,256)			(49,320)	52,157
Floating for Fixed Interest Rate Swap	3,000,000	06/01/2005	3mL(4.215%)	11/30/2001	Goldman Sachs					(39,600)			(33,293)	26,741
Floating for Fixed Interest Rate Swap	5,300,000	02/15/2007	3mL(4.757%)	11/30/2001	Goldman Sachs					(68,625)			(72,788)	58,586
Floating for Fixed Interest Rate Swap	9,800,000	04/15/2007	3mL(4.789%)	11/30/2001	Goldman Sachs					(111,231)			(137,039)	110,106
Floating for Fixed Interest Rate Swap	4,000,000	11/15/2006	3mL(4.75%)	11/30/2001	Salomon Smith Barney					(69,671)			(54,892)	43,061
Floating for Fixed Interest Rate Swap	12,000,000	04/15/2006	3mL(4.58%)	11/30/2001	Salomon Smith Barney					(223,068)			(155,422)	120,737
Floating for Fixed Interest Rate Swap	3,000,000	12/19/2011	3mL(5.47%)	11/30/2001	Salomon Smith Barney					(41,754)			(51,505)	46,793
Floating for Fixed Interest Rate Swap	3,000,000	12/15/2011	3mL(5.02%)	12/03/2001	Salomon Smith Barney					(32,489)			(44,872)	46,767
Floating for Fixed Interest Rate Swap	3,000,000	12/08/2005	3mL(4.695%)	12/05/2001	Salomon Smith Barney					(65,056)			(40,599)	28,848
Fixed for Floating Interest Rate Swap	25,000,000	12/28/2005	5.60%(JPY 1.39%)	12/06/2001	ABN AMRO Bank N.V.				(1,078,988)	(730,599)			509,933	242,172
Fixed for Floating Interest Rate Swap	10,000,000	02/01/2005	4.535%(3mL)	12/10/2001	Morgan Stanley Cap. Svcs					370,070			108,383	84,400

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Floating for Fixed Interest Rate Swap	7,000,000	03/01/2007	3mL(5.243%)	12/21/2001	Goldman Sachs					(256,401)			(95,573)	77,681
Fixed for Floating Interest Rate Swap	7,000,000	12/31/2022	6.54719%(3mL)	12/27/2001	Morgan Stanley Cap. Svcs					696,123			189,978	159,519
Fixed for Floating Interest Rate Swap	7,000,000	12/31/2024	6.52177%(3mL)	12/27/2001	Morgan Stanley Cap. Svcs					631,871			189,099	167,032
Fixed for Floating Interest Rate Swap	7,000,000	12/31/2026	6.48904%(3mL)	12/27/2001	Morgan Stanley Cap. Svcs					555,577			187,966	174,212
Floating for Floating Interest Rate Swap	67,000,000	11/01/2003	3mL(1mL + 0.03%)	01/07/2002	Deutsche Bank,New York					123,761			(784)	423,019
Floating for Fixed Interest Rate Swap	3,000,000	01/15/2007	3mL(4.9075%)	01/17/2002	Salomon Smith Barney					(108,251)			(38,944)	32,873
Floating for Fixed Interest Rate Swap	3,000,000	05/15/2007	3mL(4.98%)	01/18/2002	Goldman Sachs					(69,723)			(39,871)	33,979
Floating for Fixed Interest Rate Swap	15,000,000	07/06/2005	3mL(4.18%)	01/22/2002	Goldman Sachs					(364,521)			(123,292)	135,706
Floating for Fixed Interest Rate Swap	3,000,000	04/01/2012	3mL(5.694%)	01/22/2002	Credit Suisse First Boston					(95,045)			(26,340)	47,473
Floating for Fixed Interest Rate Swap	10,000,000	01/02/2013	3mL(5.2%)	01/25/2002	Credit Suisse First Boston					(333,966)			(132,852)	164,108
Floating for Fixed Interest Rate and Currency Swap	1,867,414	02/08/2012	CAD 3mL + 2.03%(7.59%)	01/28/2002	Merrill Lynch Capital Services				(109,586)	(182,403)			(21,452)	29,336
Floating for Fixed Interest Rate and Currency Swap	1,867,414	02/08/2012	CAD 3mL + 2.03%(7.59%)	01/28/2002	Merrill Lynch Capital Services				(109,586)	(182,403)			(21,452)	29,336
Floating for Fixed Interest Rate and Currency Swap	1,244,942	02/08/2012	CAD 3mL + 2.03%(7.59%)	01/28/2002	Merrill Lynch Capital Services				(73,058)	(121,602)			(14,301)	19,557
Floating for Fixed Interest Rate Swap	1,867,414	02/08/2012	5.37%(3mL)	01/29/2002	Goldman Sachs					79,774			0	29,336
Floating for Fixed Interest Rate Swap	1,244,942	02/08/2012	5.37%(3mL)	01/29/2002	Goldman Sachs					53,183			0	19,557
Floating for Fixed Interest Rate Swap	5,000,000	04/25/2009	3mL(5.296%)	01/29/2002	Credit Suisse First Boston					(160,060)			(66,277)	66,518
Floating for Fixed Interest Rate Swap	3,000,000	04/25/2009	3mL(4.96%)	01/29/2002	Credit Suisse First Boston					(75,985)			(35,818)	39,911
Floating for Fixed Interest Rate Swap	3,000,000	05/15/2006	3mL(4.735%)	01/29/2002	Salomon Smith Barney					(64,529)			(34,769)	30,489
Floating for Fixed Interest Rate Swap	4,000,000	01/30/2007	3mL(4.967%)	01/30/2002	Credit Suisse First Boston					(153,120)			(50,346)	44,017
Floating for Fixed Interest Rate and Currency Swap	4,642,940	06/14/2007	EUR 3mL + 1.2%(6.375%)	01/31/2002	Lehman Brothers				(1,922,533)	(833,839)			45,470	53,007
Floating for Fixed Interest Rate Swap	3,000,000	02/01/2009	1mL(4.9875%)	02/01/2002	Credit Suisse First Boston					(82,804)			(22,287)	39,265
Floating for Fixed Interest Rate Swap	3,000,000	02/27/2008	3mL(5.1525%)	02/04/2002	Bear Stearns Bank					(117,290)			(36,961)	36,498
Floating for Fixed Interest Rate Swap	3,000,000	02/15/2012	3mL(5.635%)	02/05/2002	Bear Stearns Bank					(131,490)			(43,507)	47,174
Floating for Fixed Interest Rate Swap	4,000,000	03/31/2006	3mL(4.61%)	02/06/2002	Bear Stearns Bank					(105,568)			(40,908)	40,041
Floating for Fixed Interest Rate Swap	3,000,000	11/01/2006	3mL(4.8275%)	02/06/2002	Bear Stearns Bank					(66,049)			(33,362)	32,162
Floating for Fixed Interest Rate Swap	3,000,000	01/15/2007	3mL(4.917%)	02/07/2002	Bear Stearns Bank					(101,774)			(33,699)	32,873
Fixed for Floating Interest Rate Swap	500,000,000	02/15/2007	5.35%(0.54%)	02/07/2002	Credit Suisse First Boston					15,273,186			5,611,418	5,527,020
Floating for Fixed Interest Rate Swap	3,000,000	05/01/2004	3mL(3.75%)	02/12/2002	Bear Stearns Bank					(33,265)			(8,569)	21,702
Floating for Fixed Interest Rate Swap	3,000,000	02/15/2009	3mL(5.1025%)	02/12/2002	Bear Stearns Bank					(116,876)			(35,494)	39,374
Floating for Fixed Interest Rate Swap	3,000,000	03/22/2004	3mL(3.54%)	02/13/2002	Bear Stearns Bank					(54,385)			(17,027)	21,126
Floating for Fixed Interest Rate Swap	5,000,000	02/15/2007	3mL(4.96%)	02/14/2002	Bear Stearns Bank					(178,685)			(54,356)	55,270
Floating for Fixed Interest Rate Swap	5,000,000	02/15/2012	3mL(5.5575%)	02/19/2002	Salomon Smith Barney					(178,014)			(64,551)	78,623
Floating for Fixed Interest Rate Swap	5,000,000	01/25/2010	3mL(4.855%)	02/19/2002	Bear Stearns Bank					(93,788)			(49,492)	69,968
Floating for Fixed Interest Rate Swap	3,000,000	08/15/2006	3mL(4.7025%)	02/20/2002	Bear Stearns Bank					(86,317)			(29,446)	31,405

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Floating for Fixed Interest Rate Swap	3,000,000	10/14/2004	3mL(3.82%)	02/20/2002	Bear Stearns Bank					(34,173)			(19,146)	23,943
Floating for Fixed Interest Rate Swap	4,000,000	03/20/2007	3mL(4.9075%)	02/21/2002	Salomon Smith Barney					(122,904)			(31,219)	44,623
Floating for Fixed Interest Rate Swap	3,000,000	12/09/2004	3mL(3.8675%)	02/22/2002	Salomon Smith Barney					(23,988)			(19,919)	24,654
Floating for Fixed Interest Rate Swap	3,000,000	04/15/2006	3mL(4.495%)	02/22/2002	Salomon Smith Barney					(46,277)			(26,012)	30,184
Floating for Fixed Interest Rate Swap	4,000,000	08/15/2006	3mL(4.63%)	02/22/2002	Salomon Smith Barney					(100,499)			(36,777)	41,874
Floating for Fixed Interest Rate Swap	3,000,000	03/15/2006	3mL(4.5%)	02/22/2002	Bear Stearns Bank					(71,418)			(25,523)	29,866
Floating for Fixed Interest Rate Swap	3,000,000	12/30/2007	3mL(5.03%)	02/26/2002	Credit Suisse First Boston					(49,897)			(30,286)	35,997
Floating for Fixed Interest Rate Swap	7,000,000	04/29/2004	3mL(3.54%)	02/27/2002	Goldman Sachs					(71,628)			(35,461)	50,571
Floating for Fixed Interest Rate Swap	3,000,000	06/01/2007	3mL(5.0075%)	02/27/2002	Bear Stearns Bank					(74,564)			(6,997)	34,133
Floating for Fixed Interest Rate Swap	3,000,000	06/01/2007	3mL(5.0075%)	02/27/2002	Bear Stearns Bank					(74,564)			(6,997)	34,133
Floating for Fixed Interest Rate Swap	3,000,000	04/01/2006	3mL(4.51%)	02/28/2002	Bear Stearns Bank					(51,490)			(23,343)	30,041
Floating for Fixed Interest Rate Swap	2,000,000	03/29/2009	3mL(4.9%)	02/28/2002	Bear Stearns Bank					(55,829)			(13,927)	26,468
Floating for Fixed Interest Rate Swap	3,000,000	05/15/2009	3mL(5.07%)	03/04/2002	Bear Stearns Bank					(77,406)			(29,231)	40,065
Floating for Fixed Interest Rate Swap	5,700,000	07/01/2005	3mL(4.57%)	03/06/2002	Salomon Smith Barney					(132,290)			(11,425)	51,460
Floating for Fixed Interest Rate Swap	3,000,000	03/15/2006	3mL(4.755%)	03/07/2002	Bear Stearns Bank					(99,992)			(23,417)	29,866
Floating for Fixed Interest Rate Swap	3,000,000	03/29/2009	3mL(5.728%)	03/08/2002	Goldman Sachs					(180,866)			(27,032)	39,702
Floating for Fixed Interest Rate Swap	3,000,000	03/15/2007	3mL(5.292%)	03/11/2002	Goldman Sachs					(146,574)			(28,027)	33,421
Fixed for Floating Interest Rate Swap	5,000,000	04/03/2007	5.4025%(3mL)	03/14/2002	Bear Stearns Bank					235,774			42,529	55,994
Fixed for Floating Interest Rate Swap	5,000,000	04/03/2007	5.4025%(3mL)	03/14/2002	Bear Stearns Bank					235,774			42,529	55,994
Fixed for Floating Interest Rate Swap	5,000,000	04/03/2007	5.4025%(3mL)	03/14/2002	Bear Stearns Bank					235,774			42,529	55,994
Floating for Fixed Interest Rate Swap	6,000,000	03/29/2012	3mL(5.7575%)	03/15/2002	Salomon Smith Barney					(363,342)			(54,501)	94,907
Floating for Fixed Interest Rate Swap	3,000,000	05/01/2007	3mL(5.41%)	03/15/2002	Salomon Smith Barney					(123,986)			(16,454)	33,852
Floating for Fixed Interest Rate Swap	3,000,000	08/17/2012	3mL(6.09%)	03/21/2002	Credit Suisse First Boston					(209,802)			(30,869)	48,361
Floating for Fixed Interest Rate Swap	4,000,000	03/15/2006	3mL(5.17775%)	03/25/2002	Salomon Smith Barney					(188,389)			(30,904)	39,822
Floating for Fixed Interest Rate Swap	3,000,000	09/01/2007	3mL(5.5475%)	03/25/2002	Goldman Sachs					(167,661)			(26,196)	34,954
Floating for Fixed Interest Rate Swap	3,000,000	03/01/2007	3mL(5.44%)	03/25/2002	Salomon Smith Barney					(159,360)			(25,763)	33,292
Floating for Fixed Interest Rate Swap	5,000,000	04/15/2007	3mL(5.38%)	03/26/2002	Goldman Sachs					(227,205)			(39,641)	56,177
Floating for Fixed Interest Rate Swap	3,000,000	04/19/2010	3mL(5.885%)	03/26/2002	Bear Stearns Bank					(176,511)			(22,347)	42,593
Floating for Fixed Foreign Currency Interest Rate Swap	3,484,320	06/14/2007	EUR 6.375%(EUR 3mL+1.10%)	01/28/2002	Lehman Brothers					(80,925)			69,130	39,780
Floating for Fixed Foreign Currency Interest Rate Swap	2,322,800	06/14/2007	EUR 6.375%(EUR 3mL+1.10%)	01/28/2002	Lehman Brothers					(53,948)			46,085	26,519
Floating for Fixed Foreign Currency Interest Rate Swap	1,870,080	06/14/2007	EUR 6.375%(EUR 3mL+1.10%)	01/28/2002	Lehman Brothers					(43,433)			37,103	21,350
Floating for Fixed Foreign Currency Interest Rate Swap	2,322,800	06/14/2007	EUR 6.375%(EUR 3mL+1.10%)	01/28/2002	Lehman Brothers					(53,948)			46,085	26,519
Floating for Floating Interest Rate and Currency Swap	2,000,000	06/14/2007	EUR 3mL+1.10%(3mL+1.10%)	01/28/2002	Morgan Stanley Cap. Svcs					(319,184)			0	22,834
Floating for Floating Interest Rate and Currency Swap	1,610,000	06/14/2007	EUR 3mL+1.10%(3mL+1.10%)	01/28/2002	Morgan Stanley Cap. Svcs					(256,943)			0	18,381
Floating for Floating Interest Rate and Currency Swap	2,000,000	06/14/2007	EUR 3mL+1.10%(3mL+1.10%)	01/28/2002	Morgan Stanley Cap. Svcs					(319,184)			0	22,834
Floating for Floating Interest Rate and Currency Swap	3,000,000	06/14/2007	EUR 3mL+1.10%(3mL+1.10%)	01/28/2002	Morgan Stanley Cap. Svcs					(478,776)			0	34,250

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Fixed for Floating Interest Rate Swap	3,000,000	06/14/2007	3mL+1.10%(6.29%)	01/28/2002	Morgan Stanley Cap. Svcs					84,348			0	34,250
Fixed for Floating Interest Rate Swap	2,000,000	06/14/2007	3mL+1.10%(6.29%)	01/28/2002	Morgan Stanley Cap. Svcs					56,232			0	22,834
Fixed for Floating Interest Rate Swap	1,610,000	06/14/2007	3mL+1.10%(6.29%)	01/28/2002	Morgan Stanley Cap. Svcs					45,267			0	18,381
Fixed for Floating Interest Rate Swap	2,000,000	06/14/2007	3mL+1.10%(6.29%)	01/28/2002	Morgan Stanley Cap. Svcs					56,232			0	22,834
Floating for Fixed Interest Rate Swap	3,000,000	01/15/2006	5.38%(3mL)	04/03/2002	Salomon Smith Barney					(105,563)			(20,192)	29,251
Floating for Fixed Interest Rate Swap	3,000,000	04/15/2012	4.97%(3mL)	04/04/2002	Bear Stearns Bank					(158,104)			(24,971)	47,564
Floating for Fixed Interest Rate Swap	5,000,000	03/23/2010	5.9075%(3mL)	04/11/2002	Salomon Smith Barney					(224,202)			(36,261)	70,662
Floating for Fixed Interest Rate Swap	3,000,000	12/15/2006	5.52%(3mL)	04/11/2002	Salomon Smith Barney					(82,016)			(19,132)	32,581
Floating for Fixed Interest Rate Swap	6,000,000	10/15/2005	3.955%(3mL)	04/16/2002	Goldman Sachs					(87,445)			(22,830)	56,530
Floating for Floating Interest Rate Swap	150,000,000	04/18/2005	3mL+.17%(Fed Funds+.35%)	04/05/2002	Morgan Stanley Cap. Svcs					(32,190)			0	1,311,435
Floating for Fixed Interest Rate Swap	2,000,000	08/01/2006	5.885%(3mL)	04/17/2002	Credit Suisse First Boston					(60,578)			(11,072)	20,845
Floating for Fixed Interest Rate Swap	3,000,000	04/15/2007	4.95%(3mL)	04/16/2002	Goldman Sachs					(96,874)			(17,948)	33,706
Floating for Fixed Interest Rate Swap	3,000,000	02/15/2009	5.12%(3mL)	04/18/2002	Salomon Smith Barney					(121,724)			(19,436)	39,374
Floating for Fixed Interest Rate Swap	4,000,000	04/24/2008	5.498%(3mL)	04/08/2002	Bear Stearns Bank					(144,671)			(23,180)	49,302
Floating for Fixed Interest Rate Swap	5,000,000	05/01/2007	5.278%(3mL)	04/04/2002	Goldman Sachs					(193,280)			(28,938)	56,420
Floating for Fixed Interest Rate Swap	3,000,000	04/01/2005	4.26%(3mL)	04/24/2002	Credit Suisse First Boston					(52,217)			(11,301)	26,028
Floating for Fixed Interest Rate Swap	3,000,000	12/01/2007	5.08%(3mL)	04/26/2002	Credit Suisse First Boston					(64,913)			(15,389)	35,747
Floating for Fixed Interest Rate Swap	3,000,000	12/01/2007	5.059%(3mL)	04/26/2002	Credit Suisse First Boston					(61,834)			(15,023)	35,747
Floating for Fixed Interest Rate Swap	3,000,000	05/01/2009	5.367%(3mL)	04/25/2002	Goldman Sachs					(89,166)			(16,250)	39,957
Floating for Fixed Interest Rate Swap	3,000,000	01/15/2007	4.879%(3mL)	04/30/2002	Bear Stearns Bank					(67,302)			(13,649)	32,873
Floating for Fixed Interest Rate Swap	3,000,000	12/15/2006	4.847%(3mL)	05/02/2002	Bear Stearns Bank					(54,712)			(12,798)	32,581
Floating for Fixed Interest Rate Swap	10,000,000	03/15/2006	4.6125%(3mL)	05/02/2002	Deutsche Bank					(213,730)			(38,512)	99,554
Floating for Fixed Interest Rate Swap	5,000,000	02/15/2006	4.61%(3mL)	05/09/2002	Deutsche Bank					(94,974)			(16,297)	49,293
Floating for Fixed Interest Rate Swap	3,000,000	05/15/2007	5.198%(3mL)	04/17/2002	Goldman Sachs					(103,259)			(11,660)	33,979
Floating for Fixed Interest Rate Swap	5,000,000	05/15/2014	5.41%(3mL)	04/25/2002	Goldman Sachs					(133,953)			(20,699)	87,095
Floating for Fixed Interest Rate Swap	3,000,000	01/30/2007	5.011%(3mL)	05/14/2002	Salomon Smith Barney					(79,434)			(10,401)	33,013
Floating for Fixed Interest Rate Swap	6,000,000	01/15/2006	4.55%(3mL)	05/16/2002	Deutsche Bank					(103,832)			(16,009)	58,502
Floating for Fixed Interest Rate Swap	3,175,000	03/15/2005	4.3025%(3mL)	05/17/2002	Bear Stearns Bank					(60,168)			(7,613)	27,333
Floating for Fixed Interest Rate Swap	5,000,000	05/22/2010	5.335%(3mL)	05/07/2002	Salomon Smith Barney					(126,561)			(16,873)	71,386
Floating for Fixed Interest Rate Swap	2,350,000	02/01/2006	4.5375%(3mL)	05/21/2002	Bear Stearns Bank					(37,932)			(5,902)	23,053
Floating for Fixed Interest Rate Swap	10,000,000	03/15/2005	4.1875%(3mL)	05/20/2002	Deutsche Bank					(157,509)			(22,189)	86,087
Floating for Fixed Interest Rate Swap	2,000,000	01/15/2009	5.245%(3mL)	05/21/2002	Bear Stearns Bank					(44,844)			(6,220)	26,087

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Floating for Floating Interest Rate Swap	150,000,000	11/24/2004	3mL+.10%(Fed Funds+.30%)	05/13/2002	Lehman Brothers					94,542			0	1,223,276
Floating for Fixed Interest Rate Swap	1,500,000	12/01/2005	4.3625%(3mL)	05/23/2002	Salomon Smith Barney					(17,398)			(2,773)	14,386
Floating for Fixed Interest Rate Swap	8,000,000	04/15/2011	5.479%(3mL)	05/31/2002	Bear Stearns Bank					(167,630)			(19,101)	120,347
Floating for Fixed Interest Rate Swap	9,000,000	10/13/2009	5.296%(3mL)	05/31/2002	Bear Stearns Bank					(172,237)			(20,391)	123,631
Floating for Fixed Interest Rate Swap	3,800,000	05/12/2010	5.376%(3mL)	05/31/2002	Bear Stearns Bank					(76,677)			(8,812)	54,162
Floating for Fixed Interest Rate Swap	5,000,000	08/01/2009	5.269%(3mL)	05/31/2002	Bear Stearns Bank					(94,369)			(11,238)	67,768
Floating for Fixed Interest Rate Swap	3,000,000	07/14/2006	4.535%(3mL)	05/31/2002	Salomon Smith Barney					(33,383)			(5,275)	31,090
Floating for Fixed Interest Rate Swap	2,000,000	12/28/2008	5.42%(3mL)	05/15/2002	Bear Stearns Bank					(59,202)			(4,377)	25,993
Floating for Fixed Interest Rate Swap	4,882,102	06/10/2010	5.223%(1mL)	05/31/2002	Goldman Sachs					(78,046)			(8,258)	69,924
Floating for Fixed Interest Rate Swap	5,024,197	11/10/2010	5.146%(1mL)	05/31/2002	Goldman Sachs					(73,772)			(8,305)	73,775
Floating for Fixed Interest Rate Swap	3,000,000	02/01/2011	5.2925%(3mL)	06/13/2002	Deutsche Bank, New York					(22,748)			(3,122)	44,629
Floating for Fixed Interest Rate Swap	3,000,000	06/15/2007	4.647%(3mL)	06/13/2002	JP Morgan					(14,635)			(2,530)	34,259
Floating for Fixed Interest Rate Swap	3,000,000	07/01/2012	5.415%(3mL)	06/17/2002	Bear Stearns Bank					(16,369)			(2,652)	48,060
Floating for Fixed Interest Rate Swap	2,000,000	06/20/2012	5.545%(3mL)	05/30/2002	Goldman Sachs					(31,736)			(1,629)	31,993
Floating for Fixed Interest Rate Swap	2,000,000	09/20/2006	4.245%(3mL)	06/19/2002	Deutsche Bank, New York					7,040			(922)	21,171
Floating for Fixed Interest Rate Swap	4,000,000	06/15/2007	4.455%(3mL)	06/19/2002	Deutsche Bank, New York					16,038			(2,007)	45,679
Floating for Fixed Interest Rate Swap	291,000,000	05/15/2012	5.297%(3mL)	06/19/2002	Salomon Smith Barney					912,756			(110,806)	4,632,521
Fixed for Floating Interest Rate Swap	38,000,000	05/15/2012	(3mL)5.297%	06/19/2002	Salomon Smith Barney					(119,191)			14,470	604,934
Floating for Fixed Interest Rate Swap	3,000,000	10/01/2006	4.35%(3mL)	06/20/2002	JP Morgan					256			(619)	31,863
Fixed for Floating Interest Rate Swap	3,000,000	07/03/2007	(3mL)4.585%	06/14/2002	Deutsche Bank, New York					2,735			452	34,421
Fixed for Floating Interest Rate Swap	2,000,000	07/03/2007	(3mL)4.585%	06/14/2002	Deutsche Bank, New York					1,823			302	22,947
Floating for Fixed Interest Rate Swap	3,000,000	06/27/2009	5.195%(3mL)	06/06/2002	Goldman Sachs					(39,503)			(277)	40,394
Floating for Fixed Interest Rate Swap	3,000,000	11/01/2006	4.385%(3mL)	06/25/2002	Salomon Smith Barney					48			0	32,162
Floating for Fixed Interest Rate Swap	3,000,000	06/30/2006	4.6175%(3mL)	06/03/2002	Deutsche Bank					(37,988)			0	30,951
Floating for Fixed Interest Rate Swap	3,000,000	05/01/2007	4.47%(3mL)	06/26/2002	Bear Stearns Bank					7,616			0	33,852
Floating for Fixed Interest Rate Swap	3,000,000	06/15/2007	4.4525%(3mL)	06/26/2002	Bear Stearns Bank					14,394			0	34,259
Floating for Fixed Interest Rate Swap	13,700,000	07/01/2004	3.87%(3mL)	05/20/2002	Deutsche Bank, New York					(169,875)			0	102,984
Floating for Fixed Interest Rate Swap	5,465,679	01/01/2012	5.349%(1mL)	05/31/2002	Goldman Sachs					(88,426)			0	85,408
Floating for Fixed Interest Rate Swap	2,000,000	07/01/2010	5.327%(3mL)	05/31/2002	Goldman Sachs					(34,311)			0	28,745
Floating for Fixed Interest Rate Swap	3,000,000	07/01/2012	5.235%(3mL)	06/24/2002	JP Morgan					29,392			0	48,060
Floating for Fixed Interest Rate Swap	3,000,000	02/15/2007	4.354%(3mL)	06/26/2002	Salomon Smith Barney					15,492			0	33,162
Floating for Fixed Interest Rate Swap	4,000,000	01/15/2006	4.0825%(3mL)	06/27/2002	Salomon Smith Barney					3,963			0	39,001
Floating for Floating Interest Rate Swap	100,000,000	06/30/2005	3mL+.10%(Fed Funds+.30%)	06/06/2002	Morgan Stanley Cap. Svcs					12,230			0	902,432
0599999 - Subtotal - Swaps - Hedging Transactions						0	0	XXX	118,283,612	95,627,039	0	0	(8,090,321)	73,322,598
Credit default swap on Corning Inc., 0.00%, 11/08/15	6,000,000	11/08/2015		04/26/2001	Salomon Brothers International, Ltd.					(1,135,608)			61,258	110,724
Credit default swap on Lowe's Companies Inc., 0.00%, 02/16/21	2,000,000	02/16/2021		04/26/2001	Salomon Brothers International, Ltd.					35,135			3,978	43,476
Credit default swap on Fort James Corp., 6.875%, 09/15/07	6,000,000	09/15/2007		05/21/2001	Morgan Stanley Capital Services					(359,975)			135,333	70,154

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Credit default swap on Fort James Corp., 6.875%, 09/15/07	3,000,000	09/15/2007		05/21/2001	Morgan Stanley Capital Services					(179,987)			67,667	35,077
Credit default swap on Lowe's Companies Inc., 6.375%, 12/15/05	5,000,000	12/15/2005		06/20/2001	Merrill Lynch International, Inc.					37,839			14,917	48,204
Credit default swap on Verizon Global Funding Corp., 6.75%, 12/01/05	5,000,000	12/01/2005		06/20/2001	Merrill Lynch International, Inc.					(294,638)			22,872	47,955
Credit default swap on Royal Caribbean Cruises, 8.25%, 04/01/05	3,000,000	04/01/2005		06/22/2001	Merrill Lynch International, Inc.					(161,410)			46,242	26,028
Credit default swap on Royal Caribbean Cruises, 8.25%, 04/01/05	2,000,000	04/01/2005		06/22/2001	Merrill Lynch International, Inc.					(107,606)			30,828	17,352
Credit default swap on Legg Mason Inc., 0.00%, 06/06/31	4,000,000	06/06/2031		08/16/2001	Merrill Lynch International, Inc.					50,674			38,011	108,089
Credit default swap on Legg Mason Inc., 0.00%, 06/06/31	3,000,000	06/06/2031		08/16/2001	Merrill Lynch International, Inc.					38,005			28,508	81,067
Credit default swap on Best Buy, 0.684%, 06/27/21	10,000,000	06/27/2021		09/05/2001	Credit Suisse					44,530			124,306	219,433
Credit default swap on Vodafone Group Plc, 7.75%, 02/15/10	2,000,000	02/15/2010		09/18/2001	Deutsche Bank					(36,987)			11,536	28,090
Credit default swap on Vodafone Group Plc, 7.75%, 02/15/10	10,000,000	02/15/2010		09/18/2001	Deutsche Bank					(184,933)			57,678	140,449
Credit default swap on AT&T Corp., 6.00%, 03/15/09	2,000,000	03/15/2009		09/18/2001	Bear Stearns International					(382,514)			11,536	26,395
Credit default swap on AT&T Corp., 6.00%, 03/15/09	10,000,000	03/15/2009		09/18/2001	Bear Stearns International					(1,912,568)			57,678	131,977
Credit default swap on Sears Roebuck Acceptance Corp., 7.00%, 02/01/11	1,000,000	02/01/2011		09/18/2001	JP Morgan					15,142			5,768	14,876
Credit default swap on Sears Roebuck Acceptance Corp., 7.00%, 02/01/11	5,000,000	02/01/2011		09/18/2001	JP Morgan					75,712			28,839	74,381
Credit default swap on Toys R Us, 7.625%, 08/01/11	5,000,000	08/01/2011		09/18/2001	Bear Stearns International					(134,112)			28,839	76,436
Credit default swap on Merrill Lynch & Co., 6.00%, 02/17/09	10,000,000	02/17/2009		09/19/2001	Bear Stearns International					(25,450)			35,000	131,300
Credit default swap on Kohls Corp., 0.00%, 06/12/20	5,000,000	06/12/2020		09/21/2001	Deutsche Bank					19,508			32,319	106,710
Credit default swap on Kohls Corp., 0.00%, 06/12/20	5,000,000	06/12/2020		09/21/2001	Deutsche Bank					19,508			32,319	106,710
Credit default swap on Harrahs Operating Co. Inc., 7.50%, 01/15/09	5,000,000	01/15/2009		09/26/2001	Morgan Stanley Capital Services					165,475			70,854	65,218
Credit default swap on America Online Time Warner, 0.00%, 12/06/19	5,000,000	12/06/2019		09/27/2001	Morgan Stanley Capital Services					(350,551)			42,264	105,182
Credit default swap on Devon Energy Corp., 0.00%, 06/27/20	9,000,000	06/27/2020		09/28/2001	Credit Suisse					211,184			78,313	192,294
Credit default swap on Devon Energy Corp., 0.00%, 06/27/20	11,000,000	06/27/2020		09/28/2001	Credit Suisse					258,114			95,715	235,026
Credit default swap on International Lease Finance Corp., 8.375%, 12/15/04	15,000,000	12/15/2004		10/09/2001	Morgan Stanley Capital Services					215,953			85,771	123,643
Credit default swap on Franklin Resources Inc., 0.00%, 05/11/31	10,000,000	05/11/2031		10/10/2001	Merrill Lynch International, Inc.					106,286			60,661	269,893
Credit default swap on Textron Financial Corp., 7.125%, 12/09/04	5,000,000	12/09/2004		11/15/2001	Lehman Brothers International					160,475			43,756	41,090
Credit default swap on Worldcom Inc., 7.50%, 05/15/11	5,000,000	05/15/2011		01/28/2002	Deutsche Bank					(4,476,447)			34,533	75,557

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Credit default swap on Cooper Tire & Rubber Co., 7.75%, 12/15/09	7,000,000	12/15/2009		02/15/2002	Merrill Lynch International, Inc.					211,628			37,659	97,251
Credit default swap on Cooper Tire & Rubber Co., 7.75%, 12/15/09	3,000,000	12/15/2009		02/15/2002	Merrill Lynch International, Inc.					90,698			16,140	41,679
Credit default swap on Amgen Inc., 0.00%, 03/01/32	10,000,000	03/01/2032		02/22/2002	Merrill Lynch International, Inc.					(2,107)			36,300	273,611
Credit default swap on Amgen Inc., 0.00%, 03/01/32	20,000,000	03/01/2032		02/22/2002	Merrill Lynch International, Inc.					(4,213)			72,600	547,222
Credit default swap on Amgen Inc., 0.00%, 03/01/32	5,000,000	03/01/2032		02/25/2002	Merrill Lynch International, Inc.					(5,719)			17,520	136,806
Credit default swap on Amgen Inc., 0.00%, 03/01/32	5,000,000	03/01/2032		02/25/2002	Merrill Lynch International, Inc.					(1,053)			18,000	136,806
Credit default swap on General Electric Capital Corp., 5.875%, 02/15/12	5,000,000	02/15/2012		03/21/2002	Credit Suisse					(16,579)			7,572	78,623
Credit default swap on General Electric Capital Corp., 5.875%, 02/15/12	5,000,000	02/15/2012		03/21/2002	UBS Warburg					(15,500)			7,638	78,623
Credit default swap on Devon Energy Corp, 6.875%, 09/30/11	10,000,000	04/04/2007		04/04/2002	UBS AG, London Branch					230,011			35,417	112,018
Credit default swap on Fifth Third Bank Corp., 6.75%, 07/15/05	7,000,000	04/09/2007		04/09/2002	Deutsche Bank					281			13,063	78,519
Credit default swap on Farmer Mac, 5.40%, 10/14/11	5,000,000	04/17/2007		04/17/2002	Lehman Brothers					(819,502)			8,000	112,414
Credit default swap on BJ Services, 0.3954%, 4/24/22	10,000,000	05/24/2005		04/25/2002	Morgan Stanley Cap. Svcs					(15,052)			3,804	88,828
Credit default swap on Ocean Energy Inc., 7.25%, 10/01/11	8,000,000	05/13/2007		05/13/2002	Bank One					52,144			16,356	90,563
Credit default swap on Horace Mann Educators Corp., 1.425%, 05/14/32	3,000,000	06/14/2007		05/14/2002	Credit Suisse First Boston					9,423			7,889	34,250
Credit default swap on Horace Mann Educators Corp., 1.425%, 05/14/32	11,000,000	06/14/2007		05/14/2002	Credit Suisse First Boston					34,552			28,927	125,584
Credit default swap on NCR Corp., 7.125%, 06/15/09	5,000,000	06/11/2007		06/10/2002	Bank One					6,268			7,063	57,039
Credit default swap on Medtronic Inc., 1.25%, 09/15/21	9,000,000	06/12/2007		06/12/2002	UBS AG					6,855			1,224	102,697
Credit default swap on Medtronic Inc., 1.25%, 09/15/21	1,000,000	06/12/2007		06/12/2002	UBS AG					762			136	11,411
Credit default swap on Medtronic Inc., 1.25%, 09/15/21	5,000,000	06/14/2007		06/14/2002	JP Morgan					5,939			415	57,084
Credit default swap on American Express., 5.50%, 09/12/06	8,000,000	06/17/2007		06/17/2002	Morgan Stanley Cap. Svcs					2,745			502	91,406
Credit default swap on American Express., 5.50%, 09/12/06	6,000,000	06/17/2007		06/17/2002	Morgan Stanley Cap. Svcs					2,058			376	68,555
Credit default swap on American Express., 5.50%, 09/12/06	1,000,000	06/17/2007		06/17/2002	Morgan Stanley Cap. Svcs					343			63	11,426
0799999 - Subtotal - Swaps - Other Derivative Transactions								XXX		(8,515,264)			1,723,963	5,185,201
0899999 - Subtotal - Swaps						0	0	XXX	118,283,612	87,111,775	0	0	(6,366,358)	78,507,799
2599999 - Subtotal - Hedging Transactions						0	0	XXX	118,283,612	95,627,039	0	0	(8,090,321)	73,322,598
2799999 - Subtotal - Other Derivative Transactions								XXX		(8,515,264)			1,723,963	5,185,201
9999999 - Totals						0	0	XXX	118,283,612	87,111,775	0	0	(6,366,358)	78,507,799

SCHEDULE DB - PART D - SECTION 1

Showing all Futures Contracts and Insurance Futures Contracts Open at Current Statement Date

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
Sep 02 CME Eurodollar Strip	5	09/15/2002	1,159,413	1,225,563	66,150	05/04/2000	CME				66,150	2,500
Dec 02 CME Eurodollar Strip	5	12/15/2002	1,158,800	1,221,625	62,825	05/04/2000	CME				62,825	2,500
0199999 - Subtotal - Long Futures - Hedging Transactions			2,318,213	2,447,188	128,975	XXX	XXX				128,975	5,000
0499999 - Subtotal - Long Futures			2,318,213	2,447,188	128,975	XXX	XXX				128,975	5,000
Sept 02 CBT 5 YR Note	72	09/15/2002	7,565,070	7,734,375	(169,305)	06/03/2002	CBT				(169,305)	72,000
Sep 02 CME Eurodollar Strip	462	09/15/2002	108,311,150	113,241,975	(4,930,825)	08/06/1999	CME				(4,930,825)	231,000
Dec 02 CME Eurodollar Strip	416	12/15/2002	97,517,300	101,639,200	(4,121,900)	11/17/1999	CME				(4,121,900)	208,000
Mar 03 CME Eurodollar Strip	376	03/15/2003	88,154,364	91,410,300	(3,255,936)	11/17/1999	CME				(3,255,936)	188,000
Jun 03 CME Eurodollar Strip	356	06/15/2003	83,418,525	85,987,350	(2,568,825)	12/13/1999	CME				(2,568,825)	178,000
Sep 03 CME Eurodollar Strip	339	09/15/2003	79,390,788	81,393,900	(2,003,112)	12/13/1999	CME				(2,003,112)	169,500
Dec 03 CME Eurodollar Strip	306	12/15/2003	71,561,350	73,145,475	(1,584,125)	12/13/1999	CME				(1,584,125)	153,000
Mar 04 CME Eurodollar Strip	277	03/15/2004	64,779,888	66,012,563	(1,232,675)	12/13/1999	CME				(1,232,675)	138,500
Jun 04 CME Eurodollar Strip	264	06/15/2004	61,695,862	62,756,100	(1,060,238)	02/11/2000	CME				(1,060,238)	132,000
Sep 04 CME Eurodollar Strip	249	09/15/2004	58,173,826	59,084,588	(910,762)	02/11/2000	CME				(910,762)	124,500
Dec 04 CME Eurodollar Strip	244	12/15/2004	56,962,575	57,797,500	(834,925)	02/11/2000	CME				(834,925)	122,000
Mar 05 CME Eurodollar Strip	213	03/15/2005	49,746,163	50,409,113	(662,950)	02/11/2000	CME				(662,950)	106,500
June 05 CME Eurodollar Strip	197	06/15/2005	46,027,087	46,565,875	(538,788)	02/11/2000	CME				(538,788)	98,500
Sep 05 CME Eurodollar Strip	148	09/15/2005	34,586,400	34,946,500	(360,100)	02/11/2000	CME				(360,100)	74,000
Dec 05 CME Eurodollar Strip	119	12/15/2005	27,761,113	28,058,713	(297,600)	02/11/2000	CME				(297,600)	59,500
Mar 06 CME Eurodollar Strip	122	03/15/2006	28,457,338	28,750,825	(293,487)	02/11/2000	CME				(293,487)	61,000
June 06 CME Eurodollar Strip	104	06/15/2006	24,247,400	24,485,500	(238,100)	02/11/2000	CME				(238,100)	52,000
Sep 06 CME Eurodollar Strip	92	09/15/2006	21,451,187	21,641,850	(190,663)	02/11/2000	CME				(190,663)	46,000
Dec 06 CME Eurodollar Strip	82	12/15/2006	19,097,338	19,263,850	(166,512)	02/11/2000	CME				(166,512)	41,000
Mar 07 CME Eurodollar Strip	66	03/15/2007	15,391,587	15,500,100	(108,513)	02/11/2000	CME				(108,513)	33,000
June 07 CME Eurodollar Strip	59	06/15/2007	13,758,200	13,845,825	(87,625)	02/11/2000	CME				(87,625)	29,500
Sep 07 CME Eurodollar Strip	58	09/15/2007	13,515,525	13,601,725	(86,200)	02/11/2000	CME				(86,200)	29,000
Dec 07 CME Eurodollar Strip	50	12/15/2007	11,628,263	11,710,625	(82,362)	02/11/2000	CME				(82,362)	25,000
Mar 08 CME Eurodollar Strip	41	03/15/2008	9,536,675	9,600,150	(63,475)	02/24/2000	CME				(63,475)	20,500
June 08 CME Eurodollar Strip	37	06/15/2008	8,603,650	8,657,538	(53,888)	02/24/2000	CME				(53,888)	18,500
Sep 08 CME Eurodollar Strip	36	09/15/2008	8,361,075	8,418,150	(57,075)	03/15/2000	CME				(57,075)	18,000
Dec 08 CME Eurodollar Strip	34	12/15/2008	7,886,575	7,941,975	(55,400)	03/15/2000	CME				(55,400)	17,000
Mar 09 CME Eurodollar Strip	36	03/15/2009	8,345,288	8,408,250	(62,962)	03/15/2000	CME				(62,962)	18,000
June 09 CME Eurodollar Strip	28	06/15/2009	6,491,450	6,535,900	(44,450)	03/15/2000	CME				(44,450)	14,000
Sep 09 CME Eurodollar Strip	25	09/15/2009	5,790,113	5,832,813	(42,700)	03/15/2000	CME				(42,700)	12,500
Dec 09 CME Eurodollar Strip	35	12/15/2009	8,087,538	8,158,063	(70,525)	03/15/2000	CME				(70,525)	17,500
Mar 10 CME Eurodollar Strip	5	03/15/2010	1,156,100	1,165,438	(9,338)	03/15/2000	CME				(9,338)	2,500
Sep 02 Mini S&P 500	61	09/15/2002	3,089,162	3,019,805	69,357	12/12/2001	CME		69,375			3,050
Cash Deposits - Prudential								29,601,333				
0599999 - Subtotal - Short Futures - Hedging Transactions			1,150,545,925	1,176,721,909	(26,175,984)	XXX	XXX	29,601,333	69,375		(26,245,341)	2,513,050
0899999 - Subtotal - Short Futures			1,150,545,925	1,176,721,909	(26,175,984)	XXX	XXX	29,601,333	69,375		(26,245,341)	2,513,050
2599999 - Subtotal - Hedging Transactions			1,152,864,138	1,179,169,097	(26,047,009)	XXX	XXX	29,601,333	69,375		(26,116,366)	2,518,050
2799999 - Subtotal - Other Derivative Transactions						XXX	XXX					
9999999 - Totals			1,152,864,138	1,179,169,097	(26,047,009)	XXX	XXX	29,601,333	69,375		(26,116,366)	2,518,050

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	Book Balance at End of Each Month During Current Quarter			8
			Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	5	6	7	
Depository		Rate of Interest			First Month	Second Month	Third Month	*
Bank of New York	New York, NY				1,252,744	3,184,527	5,734,620	
Bank One Corporation	Chicago, IL	1.280	(102,006)		(93,808,468)	(88,501,967)	(114,405,522)	
Firstar Bank, N.A.	Milwaukee, WI				268,502	227,990	364,774	
Huntington National Bank	Columbus, OH				447,270	780,819	351,712	
State Street Corporation	Boston, MA				(927,591)	(785,592)	(1,952,970)	
0199998 Deposits in 14 depositories which do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories		XXX			161,901	167,540	160,987	XXX
0199999 Totals - Open Depositories		XXX	(102,006)	0	(92,605,643)	(84,926,683)	(109,746,399)	XXX
0399999 Total Cash on Deposit		XXX	(102,006)	0	(92,605,643)	(84,926,683)	(109,746,399)	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX				XXX
0599999 Total Cash		XXX	(102,006)	0	(92,605,643)	(84,926,683)	(109,746,399)	XXX