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LIFE AND ACCIDENT AND HEALTH COMPANIES —ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 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

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
31st day of October, 2002

Jason S. Ohler
Notary Public - State of Ohio
January 14, 2007

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	17,849,330,862	0	17,849,330,862	15,466,961,821
2. Stocks:				
2.1 Preferred stocks	5,500,000	0	5,500,000	5,500,000
2.2 Common stocks	211,495,897	0	211,495,897	183,149,970
3. Mortgage loans on real estate:				
3.1 First liens	6,784,944,383	0	6,784,944,383	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 $ .... encumbrances)	0	0		
4.2 Properties held for the production of income (less $ .... encumbrances)	91,866,525	0	91,866,525	109,499,668
4.3 Properties held for sale (less $ .... encumbrances)	18,685,757	0	18,685,757	27,113,556
5. Policy loans	627,907,650	0	627,907,650	590,563,007
6. Premium notes, including $ .... for first year premiums	0	0		
7. Cash ($ 72,689,896) and short -term investments ($ 182,574,629)	255,264,525	0	255,264,525	143,013,005
8. Other invested assets	136,354,129	0	136,354,129	158,046,305
9. Receivable for securities	15,069,790	0	15,069,790	16,094,596
10. Aggregate write-ins for invested assets	135,275,831	0	135,275,831	(95,247,340)
11. Subtotals, cash and invested assets (Lines 1 to 10)	26,132,695,349	0	26,132,695,349	23,030,602,855
12. Reinsurance ceded:				
12.1 Amounts recoverable from reinsurers	11,150,846	0	11,150,846	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 $ 371,221,434 net deferred tax asset)	379,928,107	269,229,528	110,698,579	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 $ 179,430 loading)	63,084,541	0	63,084,541	62,509,148
17. Accident and health premiums due and unpaid	10,232,281	290,884	9,941,397	2,266,574
18. Investment income due and accrued	293,242,782	33,133	293,209,649	252,288,849
19. Net adjustment in assets and liabilities due to foreign exchange rates	0	0		
20. Receivable from parent, subsidiaries and affiliates	49,835,285	0	49,835,285	8,513,954
21. Amounts receivable relating to uninsured accident and health plans	175,567	0	175,567	60,000
22. Amounts due from agents				
23. Other assets nonadmitted	8,144,679	8,144,679	0	0
24. Aggregate write-ins for other than invested assets	121,590,029	46,666,787	74,923,242	52,396,345
25. Total assets excluding Separate Accounts business (Lines 11 to 24)	27,070,564,537	324,365,011	26,746,199,525	23,515,818,636
26. From Separate Accounts Statement	44,521,141,310	0	44,521,141,310	57,240,229,728
27. Total (Lines 25 and 26)	71,591,705,847	324,365,011	71,267,340,836	80,756,048,364
DETAILS OF WRITE-INS				
1001. DERIVATIVES	135,275,831	0	135,275,831	(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)	135,275,831	0	135,275,831	(95,247,340)
2401. ACCOUNTS RECEIVABLE AND OTHER ASSETS	74,923,242	0	74,923,242	52,395,478
2402. DEFERRED SOFTWARE AND OTHER COSTS	46,666,787	46,666,787	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)	121,590,029	46,666,787	74,923,242	52,396,345

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for Life contracts $ 19,392,985,561 less $ 0 included in Line 6.3 (including $ 65,654,941 Modco Reserve)	19,392,985,561	18,060,748,822
2.	Aggregate reserve for accident and health contracts (including $ 109,849,625 Modco Reserve)	114,686,571	99,130,192
3.	Liability for deposit-type contracts (including $ Modco Reserve)	5,490,647,667	3,591,118,500
4.	Contract claims:		
	4.1 Life	18,836,154	19,501,854
	4.2 Accident and health	101,820,461	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 09/30/2003 (including $ Modco Reserve)	44,205,011	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 $ 1,532,802 accident and health premiums	3,011,742	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 $ 0 accident and health experience rating refunds	868,832	
	9.3 Other amounts payable on reinsurance including $ 0 assumed and $ 0 ceded	0	
	9.4 Interest Maintenance Reserve	27,686,058	20,323,909
10.	Commissions to agents due or accrued—life and annuity contracts $ 4,921,158 accident and health $ 1,176,703 and deposit-type contract funds $ 4,590,698	10,688,559	6,369,896
11.	Commissions and expense allowances payable on reinsurance assumed	30,844,005	22,286,004
12.	General expenses due or accrued	56,080,727	36,287,123
13.	Transfers to Separate Accounts due or accrued (net) (Including $ (600,674,805) accrued for expense allowances recognized in reserves)	(1,160,868,450)	(1,294,579,884)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	17,647,975	18,454,955
15.	Federal and foreign income taxes, including $ 89,855,593 on realized capital gains (losses) (including $ 0 net deferred tax liability)	120,906,812	173,690,793
16.	Unearned investment income	8,999,912	8,995,237
17.	Amounts withheld or retained by company as agent or trustee	1,136,244	(7,310,305)
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	
19.	Remittances and items not allocated	155,119,972	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 $ 66,340,085 and interest thereon $ 0	66,340,085	99,977,701
23.	Dividends to stockholders declared and unpaid	0	
24.	Miscellaneous liabilities:		
	24.1 Asset valuation reserve	216,542,245	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	181,384,047	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	313,562,880	19,250,226
	24.9 Capital notes $ 0 and interest thereon $ 0	0	
25.	Aggregate write-ins for liabilities	51,514,438	447,832,657
26.	Total Liabilities excluding Separate Accounts business (Lines 1 to 25)	25,264,647,507	21,793,228,665
27.	From Separate Accounts Statement	44,488,360,574	57,203,001,734
28.	Total Liabilities (Lines 26 and 27)	69,753,008,081	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)	771,332,623	841,817,833
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $ 0)	0	
	36.2 shares preferred (value included in Line 30 $ 0)	0	
37.	Surplus (total Lines 31 + 32 + 33 + 34 + 35 - 36) (Including $ 32,780,736 in Separate Accounts Statement)	1,510,517,976	1,756,003,186
38.	Totals of Lines 29, 30 and 37	1,514,332,755	1,759,817,965
39.	Totals of Lines 28 and 38	71,267,340,836	80,756,048,364
	DETAILS OF WRITE-INS		
2501.	RESERVE FOR LITIGATION	22,966,320	20,794,972
2502.	RESERVE FOR RATE STABILIZATIONS	22,260,126	22,192,925
2503.	RESERVE FOR ESCHEAT FUNDS	4,545,943	3,723,854
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,742,049	401,120,906
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	51,514,438	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.		0	
3402.		0	
3403.		0	
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	9,665,201,174	10,601,784,211	13,859,625,744
2. Considerations for supplementary contracts with life contingencies	0		
3. Net investment income	1,152,895,222	1,173,876,298	1,567,492,445
4. Amortization of Interest Maintenance Reserve (IMR)	1,347,518	191,406	382,024
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0		
6. Commissions and expense allowances on reinsurance ceded	76,577,244	58,284,048	77,864,821
7. Reserve adjustments on reinsurance ceded	(8,589,053)	(10,820,095)	(15,997,963)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	453,531,775	499,074,692	656,849,106
8.2 Charges and fees for deposit-type contracts	0		
8.3 Aggregate write-ins for miscellaneous income	219,899,230	124,952,973	153,555,402
9. Totals (Lines 1 to 8.3)	11,560,863,110	12,447,343,533	16,299,771,579
10. Death benefits	106,153,468	90,391,790	126,613,936
11. Matured endowments (excluding guaranteed annual pure endowments)	546,504	701,706	842,230
12. Annuity benefits	8,737,374,625	7,617,819,449	11,222,320,154
13. Disability benefits and benefits under accident and health contracts	1,477,527	1,620,988	2,137,967
14. Coupons, guaranteed annual pure endowments and similar benefits	0		
15. Surrender benefits and withdrawals for life contracts	196,428,160	160,377,892	207,028,599
16. Group conversions	0		
17. Interest and adjustments on contract or deposit-type contract funds	103,852,412	114,684,772	150,414,346
18. Payments on supplementary contracts with life contingencies	45,259	12,464	315,355
19. Increase in aggregate reserves for life and accident and health contracts	1,301,692,902	404,590,370	126,058,123
20. Totals (Lines 10 to 19)	10,447,570,856	8,390,199,431	11,835,730,710
21. Commissions on premiums, annuity considerations, and deposit-type contract funds(direct business only)	420,496,630	477,532,319	617,582,612
22. Commissions and expense allowances on reinsurance assumed	79,490,018	48,463,783	76,694,835
23. General insurance expenses	369,235,891	312,973,770	435,142,612
24. Insurance taxes, licenses and fees, excluding federal income taxes	44,088,456	44,176,687	57,240,662
25. Increase in loading on deferred and uncollected premiums	(841,955)	(740,036)	(1,423,918)
26. Net transfers to or (from) Separate Accounts	(968,885,446)	2,236,567,544	1,743,413,750
27. Aggregate write-ins for deductions	1,060,649,287	961,713,641	1,335,828,795
28. Totals (Lines 20 to 27)	11,451,803,737	12,470,887,139	16,100,210,058
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	109,059,373	(23,543,606)	199,561,521
30. Dividends to policyholders	32,364,992	31,034,708	42,708,860
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	76,694,381	(54,578,314)	156,852,661
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(10,199,747)	(10,903,209)	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)	86,894,128	(43,675,105)	136,693,881
34. Net realized capital gains or (losses) less capital gains tax of $ 40,835,531 (excluding taxes of $ (8,709,667) transferred to the IMR)	(109,582,550)	33,265,278	(53,639,963)
35. Net income (Line 33 plus Line 34)	(22,688,423)	(10,409,827)	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)	(22,688,423)	(10,409,827)	83,053,918
38. Change in net unrealized capital gains (losses)	(19,887,831)	(14,638,262)	(33,658)
39. Change in net unrealized foreign exchange capital gain (loss)	0		
40. Change in net deferred income tax	12,521,553	4,956,543	30,587,552
41. Change in non-admitted assets and related items	15,719,630	7,111,767	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	6,816	8,369	80,806,791
44. Change in asset valuation reserve	(5,092,735)	(28,021,523)	(17,818,377)
45. Change in treasury stock	0		
46. Surplus (contributed to) withdrawn from Separate Accounts during period	522,662	(123,884)	2,083,774
47. Other changes in surplus in Separate Accounts Statement	(4,447,256)	(1,428,381)	(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)	(35,000,000)
53. Aggregate write-ins for gains and losses in surplus	(12,139,626)	(4,337,201)	(5,981,158)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(245,485,210)	(21,892,938)	484,740,449
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,514,332,755	1,253,184,578	1,759,817,965
DETAILS OF WRITE-INS			
08.301. MISCELLANEOUS INCOME	219,899,230	124,952,973	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)	219,899,230	124,952,973	153,555,402
2701. RESERVE ADJUSTMENT ON REINSURANCE ASSUMED	1,060,348,360	950,300,669	1,326,711,734
2702. INCREASE IN PROVISION FOR EXPERIENCE RATE FUNDS	868,832	188,993	0
2703. MISCELLANEOUS EXPENSE	72,449	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	(640,354)	11,223,979	9,117,061
2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	1,060,649,287	961,713,641	1,335,828,795
5301. DIVIDENDS TO STOCKHOLDERS - NON CASH	(9,973,739)	0	0
5302. ADJUSTMENT TO INITIAL COMMISION AND EXPENSE ALLOWANCE	(2,097,390)	(4,308,064)	(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	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(12,139,626)	(4,337,201)	(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	9,657,799,726	13,861,742,449
2.	Charges and fees for deposit-type contracts		
3.	Considerations for supplementary contracts with life contingencies		
4.	Net investment income	1,122,056,536	1,516,389,637
5.	Commissions and expense allowances on reinsurance ceded	67,981,686	61,866,451
6.	Fees associated with investment management, administration and contract guarantees from Separate Accounts	453,531,775	656,849,106
7.	Aggregate write-ins for miscellaneous income	241,468,341	211,029,531
8.	Total (Lines 1 to 7)	11,542,838,064	16,307,877,173
9.	Death Benefits	107,785,393	124,136,427
10.	Matured endowments	546,504	842,230
11.	Annuity Benefits	8,737,331,501	11,222,807,367
12.	Disability benefits and benefits under accident and health contracts	325,325	5,082,822
13.	Coupons, guaranteed annual pure endowments and similar benefits		
14	Surrender benefits and withdrawals for life contracts	196,423,760	206,484,417
15.	Group conversions		
16.	Interest and adjustments on contract or deposit-type contract funds	(1,079,428,898)	150,414,346
17.	Payments on supplementary contracts with life contingencies	45,259	315,355
18.	Total (Lines 9 to 17)	7,963,028,842	11,710,082,964
19.	Commissions on premiums, annuity considerations and deposit-type contract funds	435,326,303	687,899,547
20.	Commissions and expense allowances on reinsurance assumed	70,932,017	65,225,354
21.	General insurance expenses	369,235,891	435,142,611
22.	Insurance taxes, licenses and fees, excluding federal income taxes	44,088,456	57,240,662
23.	Net transfers to or (from) Separate Accounts	(1,100,176,105)	1,805,507,166
24.	Aggregate write-ins for deductions		1,326,711,734
25.	Total (Lines 18 to 24)	7,782,435,403	16,087,810,039
26.	Dividends paid to policyholders	31,939,422	41,190,786
27.	Federal income taxes (excluding tax on capital gains)	83,419,765	(33,889,803)
28.	Total (Lines 25 to 27)	7,897,794,590	16,095,111,022
29.	Net cash from operations (Line 8 minus Line 28)	3,645,043,474	212,766,152
	Cash from Investments		
30.	Proceeds from investments sold, matured or repaid:		
	30.1 Bonds	3,966,735,768	3,999,908,790
	30.2 Stocks	12,473,794	28,295,761
	30.3 Mortgage loans	607,157,341	1,138,760,049
	30.4 Real estate	39,452,252	34,175,155
	30.5 Other invested assets	49,084,022	180,314,948
	30.6 Net gains or (losses) on cash and short-term investments	(26,554,681)	(9,327,447)
	30.7 Miscellaneous proceeds	0	88,667,629
	30.8 Total investment proceeds (Lines 30.1 to 30.7)	4,648,348,495	5,460,794,884
31.	Net tax on capital gains (losses)	0	
32.	Total (Line 30.8 minus Line 31)	4,648,348,495	5,460,794,884
33.	Cost of investments acquired (long-term only):		
	33.1 Bonds	6,384,640,954	5,418,076,923
	33.2 Stocks	62,864,180	99,986,859
	33.3 Mortgage loans	969,674,325	1,762,129,844
	33.4 Real estate	11,462,254	10,256,022
	33.5 Other invested assets	45,486,521	53,863,774
	33.6 Miscellaneous applications	253,840,589	
	33.7 Total investments acquired (Lines 33.1 to 33.6)	7,727,968,823	7,344,313,422
34.	Net increase (or decrease) in policy loans and premium notes	37,344,643	29,467,630
35.	Net cash from investments (Line 32 minus Line 33.7 minus Line 34)	(3,116,964,970)	(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)	205,826,984	
	37.5 Total (Lines 37.1 to 37.4)	240,826,984	285,524,642
38.	Net cash from financing and miscellaneous sources (Line 36.6 minus Line 37.5)	(415,826,984)	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)	112,251,519	(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)	255,264,525	143,013,005
	DETAILS OF WRITE-INS		
0701.	MISCELLANEOUS INCOME	241,468,341	211,029,531
0702.			0
0703.			0
0798.	Summary of remaining write-ins for Line 7 from overflow page		
0799.	TOTALS (Lines 0701 thru 0703 plus 0798) (Line 7 above)	241,468,341	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			
2. Ordinary Life Insurance	1,035,470,310	1,142,126,755	1,476,588,461
3. Ordinary Individual Annuities	2,016,291,300	59,502,331	2,721,463,635
4. Credit Life (Group & Individual)			
5. Group Life Insurance	152,346,575	34,782,048	60,072,738
6. Group Annuities	5,198,004,762	45,761,146	8,170,018,316
7. A & H - Group	191,107,334	86,137,177	115,461,303
8. A & H - Credit (Group & Individual)			
9. A & H - Other	41,828,950	46,189,022	60,953,338
10. Aggregate of All Other Lines of Business		8,305,176,995	
11. Subtotal	8,635,049,231	9,719,675,474	12,604,557,791
12. Deposit-Type Contracts	1,178,096,595	1,231,172,290	1,483,896,515
13. Total	9,813,145,826	10,950,847,764	14,088,454,306
DETAILS OF WRITE-INS			
1001. OTHER CONSIDERATIONS		8,305,176,995	
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)		8,305,176,995	

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 (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 amortized cost which approximates 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 which are stated 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 September 30 are as follows:

		9/30/2002	**12/31/2001**
(1)	Total of all deferred tax assets (admitted and nonadmitted)	492,316,013	487,233,503
(2)	Total of all deferred tax liabilities	(112,387,906)	(148,712,214)
(3)	Total deferred tax assets nonadmitted in accordance with SSAP No. 10, Income Taxes	269,229,528	240,344,263
(4)	Increase(decrease) in deferred tax assets nonadmitted	28,885,265	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:

		9/30/2002	**12/31/2001**
1.	Current year expense	41,861,296	23,191,157
2.	Tax credits	(9,833,596)	(2,625,000)
3.	Current year equity tax	-	-
4.	Prior year over/under accrual of tax reserves	(1,391,916)	10,165,499
5.	Current income taxes incurred	30,635,783	30,731,656

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

	DTAs	**Statutory**	**Tax**	**Difference**	**Tax Effect**
6.	Reserves	25,119,978,514	24,716,347,469	403,631,045	141,270,866
7.	DAC	-	674,544,968	674,544,968	236,090,739
8.	Accrued Deferred Comp	3,382,529	-	3,382,529	1,183,885
9.	Total DTAs	50,487,825,254	49,081,208,073	1,406,617,181	492,316,013
10.	DTAs nonadmitted	269,229,528	-	269,229,528	269,229,528

	DTLs	**Statutory**	**Tax**	**Difference**	**Tax Effect**
11.	Deferred Intercompany Gains	-	-	-	-
12.	Internal Developed Software	41,353,974	-	(41,353,974)	(14,473,891)
13.	Other Investments	136,354,129	113,717,689	(22,636,440)	(7,922,754)
14.		-	-	-	-
15.	Total DTLs	17,568,081,037	17,889,189,341	(321,108,305)	(112,387,907)

NOTES TO FINANCIAL STATEMENTS

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

	DTAS RESULTING FROM BOOK/TAX DIFFERENCES IN	9/30/2002	12/31/2001	Change
16.	Reserves	141,270,866	164,679,329	(23,408,463)
17.	DAC	236,090,739	222,535,317	13,555,422
18.	Accrued Deferred Comp	1,183,885	3,826,903	(2,643,018)
19.	Total DTAs	492,316,013	487,233,503	5,082,510
20.	DTAs nonadmitted	269,229,528	240,344,263	28,885,265

	DTLS RESULTING FROM BOOK/TAX DIFFERENCES IN	9/30/2002	12/31/2001	Change
21.	Bonds	(48,561,423)	(28,865,994)	(19,695,429)
22.	Deferred Intercompany Gains	-	(26,067,378)	26,067,378
23.	Internal Developed Software	(14,473,891)	(15,003,770)	529,879
24.		-	-	-
25.	Total DTLs	(112,387,906)	(148,712,214)	36,324,307

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

		Amount	Tax Effect
1.	Income before taxes	15,309,510	5,358,328
2.	Dividends Received Deduction	(80,699,127)	(28,244,694)
3.	Reserves	(21,418,830)	(7,496,591)
4.	Deferred Acquisition Costs	33,912,998	11,869,549
5.	Unearned Premium Reserves	3,441,294	1,204,453
6.	Investments	64,812,343	22,684,320
7.	Agents Security Compensation	-	-
8.	Intercompany Transactions	104,619,392	36,616,787
9.	Internally Developed Software	1,513,941	529,879
10.	Other, net	(1,887,819)	(660,737)
11.	Taxable Income - Before Credits	119,603,702	41,861,296

E.

		Amount	Origination	Expiration
(1)	Amount of operating loss carry forwards	-		
	Amount of tax credits	(9,833,596)	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

F.

(1) On October 1, 2002 Nationwide Financial Services, Inc. (NFS) closed on a series of transactions that resulted in the acquisition of 100 percent of Provident Mutual Life Insurance Company and affiliated companies. The transactions decreased Nationwide Corporation's economic ownership in NFS from 80% to 63% as as a result the Company no longer qualifies to file a consolidated federal income tax return as a member of the Nationwide Mutual consolidated group. As of October 1, 2002, the Company will only file a consolidated return with Nationwide Life and Annuity Insurance Company (NLAIC).

(2) The method of allocation among the companies is subject to the resolution approved by the Board of Directors. Allocation is based upon separate return or sub-group aggregated separate return calculations with the Company being reimbursed for the actual Federal income tax benefit of its net operating losses which are actually used to reduce the taxable income of other companies in the consolidated return.

NOTES TO FINANCIAL STATEMENTS

(10) The Company is a wholly owned subsidiary of NFS, a public holding company domiciled in the State of Delaware, which in turn, is a majority owned subsidiary of Nationwide Corporation (Corp). Corp is a subsidiary of Nationwide Mutual Insurance Company (NMIC) and Nationwide Mutual Fire Insurance Company.

During 2002, the Company made capital contributions to NLAIC in the amount of $60,000,000 ($75,000,00 in 2001).

During the third quarter 2002, the Company entered into a transaction with NMIC and Nationwide Indemnity Company (NIC) whereby it sold 100% of its interest in a limited partnership (representing 15.11% of the limited partnership) to NMIC and NIC for $54,545,623. As a result of this sale, the Company recorded a realized gain of $18,353,525, and related tax expense of $6,423,734. The sale price, which was paid in cash, represented the fair value of the limited partnership interest and was based on a valuation of the limited partnership and its underlying investments. The valuation was completed by qualified management of the limited partnership and utilized a combination of internal and independent valuations of the underlying investments of the limited partnership. Additionally, senior financial officers and the Boards of Directors of the Company and NMIC separately reviewed and approved the valuation prior to the execution of this transaction. The Company no longer holds any economic or voting interest in the limited partnership.

On August 23, 2002, the Company borrowed $100,000,000 from NFS on a short-term basis at a rate of 1.95%. The amount is reflected in payable to parent, subsidiaries, and affiliates.

(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 September 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.

(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: $ (32,017,802)

12. Amount of real estate and mortgages held in short-term investments: $ 0

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	$	$ 734,484
13.22	Preferred Stock	$	$
13.23	Common Stock	$ 133,037,236	$ 203,749,481
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	$ 204,483,965
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
Goldman Sachs	85 Broad Street, New York, NY 10004	Swap Collateral
Credit Suisse First Boston	One Cabot Sq., London E14-4QJ, England	Swap Collateral
Salomon Smith Barney Holding Company	390 Greenwich St, New York, NY 10013	Swap Collateral
Deutshe Bank	31 W. 52nd Street, New York, NY 10019	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
Lehman Brothers International	One Broadgate, 3rd Flr., London EC2M 7HA, England	Swap Collateral
Bear Sterns Bank plc.	245 Park Ave, New York, NY 10167	Swap Collateral
American Seafoods	Bank of America	Term Loan
Hughes Electronics	Bank of America	Term Loan
Aftermarket Technology Corp	Chase Manhattan	Term Loan
Allied Waste Industries	Chase Manhattan	Term Loan
Arch Western Resources LLC	Chase Manhattan	Term Loan
Church & Dwight Co., Inc.	Chase Manhattan	Term Loan
Collins & Aikman Products	Chase Manhattan	Term Loan
Compass Minerals Group	Chase Manhattan	Term Loan
SPX Corporation	Chase Manhattan	Term Loan
Western Resources, Inc.	Chase Manhattan	Term Loan
AMI Semiconductor	Credit Suisse First Boston	Term Loan
Collins & Aikman Products	Credit Suisse First Boston	Term Loan
Collins & Aikman Floor Inc.	Credit Suisse First Boston	Term Loan
LTV Corp.	Credit Suisse First Boston	Term Loan
DaVita Inc.	Credit Suisse First Boston	Term Loan
International Multifoods	CIBC World Markets	Term Loan
Allied Waste Industries	Donaldson, Lufkin, Jenrette	Term Loan
CSG Sys Inc.	Lehman Brothers	Term Loan
TSI Telecomm Hldngs Inc.	Lehman Brothers	Term Loan
Aftermarket Technology Corp	Morgan Stanley (Secd Loans)	Term Loan
Legerity	Morgan Stanley (Secd Loans)	Term Loan
Legerity Inc.	Morgan Stanley (Secd Loans)	Term Loan
Lyondell Chemical Co.	Morgan Stanley (Secd Loans)	Term Loan
Resolution Performance Prod.	Morgan Stanley (Secd Loans)	Term Loan
Steel Dynamics, Inc.	Morgan Stanley (Secd Loans)	Term Loan
Yuasa Cap Inc.	Morgan Stanley (Secd Loans)	Term Loan
Grant Forest Products, Inc.	Morgan Stanley (Secd Loans)	Term Loan
Aftermarket Technology, Corp.	Morgan Stanley (Secd loans)	Term Loan
Meow Mix Co.	UBS	Term Loan
	UBS	
Neptune Technology Group	UBS	Term Loan
RailAmerica Transn Corp AUST	UBS	Term Loan
RailAmerica Transn Corp CDA	UBS	Term Loan
Associated Materials	UBS	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
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	Amount
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 0
	1.12 Residential Mortgages	$ 351,410
	1.13 Commercial Mortgages	$ 6,755,213,379
	1.14 Total Mortgages in Good Standing	$ 6,755,564,789
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing	$ 24,427,500
	1.3 Long-Term Mortgages Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgages Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$ 5,952,094
	1.44 Total Mortgages in Process of Foreclosure	$ 5,952,094
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Col. 3, Lines 3.1 plus 3.2)	$ 6,785,944,383
	1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$

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	120,452,057	163,550,974
2. Increase (decrease) by adjustment	(2,521,861)	(3,184,784)	(788,753)	(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	712,002	352,579
5. Total profit (loss) on sales	4,568,578	4,154,949	(299,074)	2,490,822
6. Increase (decrease) by foreign exchange adjustment				
7. Amount received on sales	15,561,002	14,367,299	9,523,950	27,802,876
8. Book/adjusted carrying value at end of current period	132,486,643	120,452,057	110,552,282	136,613,224
9. Total valuation allowance				
10. Subtotal (Lines 8 plus 9)	132,486,643	120,452,057	110,552,282	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	110,552,282	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	6,764,690,503	5,833,011,165
2. Amount loaned during period:				
2.1. Actual cost at time of acquisitions	246,495,999	500,726,334	209,734,721	1,714,619,831
2.2. Additional investment made after acquisitions	5,822,041	5,489,763	1,405,468	47,510,013
3. Accrual of discount and mortgage interest points and committment fees	398,846	245,435	(20,146)	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)	(101,875)	9,493,663
6. Amounts paid on account or in full during the period	204,786,249	252,494,026	149,877,065	1,136,796,607
7. Amortization of premium	271,793	268,105	(399,700)	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	6,826,231,306	6,466,195,189
10. Total valuation allowance	(40,286,923)	(40,286,923)	(40,286,923)	(40,286,923)
11. Subtotal (Lines 9 plus 10)	6,470,522,159	6,724,403,580	6,785,944,383	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	6,785,944,383	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	157,418,423	252,251,369
2. Cost of acquisitions during period:				
2.1. Actual cost at time of acquisitions	11,731,655	525,068	10,198,955	20,662,764
2.2. Additional investment made after acquisitions	10,800,941	9,136,730	3,093,171	33,201,010
3. Accrual of discount				
4. Increase (decrease) by adjustment	(257,549)	(3,008,956)	2,168,870	(7,636,927)
5. Total profit (loss) on sale			18,225,770	44,442,835
6. Amounts paid on account or in full during the period	28,608,907	946,863	54,751,061	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	136,354,128	158,046,304
10. Total valuation allowance				
11. Subtotal (Lines 9 plus 10)	151,712,444	157,418,423	136,354,128	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	136,354,128	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	9,350,018,857	6,439,902,593	5,198,821,606	(161,274,387)	9,105,714,994	9,350,018,857	10,429,825,457	9,032,611,640
2. Class 2	6,158,202,878	492,260,208	334,538,210	(36,159,534)	5,986,441,398	6,158,202,878	6,279,765,342	5,680,308,280
3. Class 3	911,372,116	269,629,603	314,392,736	23,242,186	819,732,296	911,372,116	889,851,169	703,802,516
4. Class 4	214,758,950	12,237,877	22,449,513	73,363,684	136,454,324	214,758,950	277,910,998	127,966,520
5. Class 5	54,188,686	120,619	2,593,602	47,627,020	44,459,934	54,188,686	99,342,723	61,172,808
6. Class 6	56,845,526	23,840,000	41,560,122	16,084,402	62,544,371	56,845,526	55,209,806	61,718,820
7. Total Bonds	16,745,387,013	7,237,990,900	5,914,355,789	(37,116,629)	16,155,347,317	16,745,387,013	18,031,905,495	15,667,580,584
PREFERRED STOCK								
8. Class 1	2,500,000				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	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	5,500,000
15. Total Bonds and Preferred Stock	16,750,887,013	7,237,990,900	5,914,355,789	(37,116,629)	16,160,847,317	16,750,887,013	18,037,405,495	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	182,574,630	XXX	182,580,493	61,695	

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	365,998,590	380,365,767
2. Cost of short-term investments acquired	4,070,137,182	5,337,160,923	4,493,318,698	19,630,966,541
3. Increase (decrease) by adjustment	243,157	373,025	958,489	(1,329,416)
4. Increase (decrease) by foreign exchange adjustment				
5. Total profit (loss) on disposal of short-term investments	10,000	9,375	(45,000)	(8,900)
6. Consideration received on disposal of short-term investments	4,063,264,629	5,176,970,852	4,677,656,146	19,811,693,583
7. Book/adjusted carrying value, current period	205,426,119	365,998,590	182,574,631	198,300,409
8. Total valuation allowance				
9. Subtotal (Lines 7 plus 8)	205,426,119	365,998,590	182,574,631	198,300,409
10. Total nonadmitted amounts				
11. Statement value (Lines 9 minus 10)	205,426,119	365,998,590	182,574,631	198,300,409
12. Income collected during period	2,202,764	3,180,773	3,076,102	24,767,446
13. Income earned during period	2,250,094	3,473,000	3,146,495	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
	Fixed rate note tied to Corning Inc through a credit default swap	3Z	6,710,935	5,161,927	Credit default swap on Corning Inc, 0%, 11/08/2015	(1,685,093)	85333J-BE-6	Standard Cr Card Master, 7.25%, 04/07/2006	6,306,202	6,847,020	1
	Fixed rate note tied to Lowe's Companies Inc through a credit default swap	1Z	2,121,858	2,295,613	Credit default swap on Lowe's Companies Inc, 0%, 02/16/2021	13,273	85333J-BE-6	Standard Cr Card Master, 7.25%, 04/07/2006	2,102,067	2,282,340	1
347471A@3	Fixed rate note tied to Fort James Corporation through a credit default swap	3	5,922,130	4,912,205	Credit default swap on Fort James Corporation, 6.875%, 09/15/2007	(1,093,795)	02582J-BN-9	AMXCA 2001-5 A, 2.00313%, 11/15/2010	6,002,864	6,006,000	1PE
347471A@3	Fixed rate note tied to Fort James Corporation through a credit default swap	3	2,901,832	2,783,702	Credit default swap on Fort James Corporation, 6.875%, 09/15/2007	(546,898)	17303C-BM-2	CCIMT 1999-2 A, 5.875%, 03/10/2011	2,991,062	3,330,600	1PE
	Fixed rate note tied to Lowe's Companies Inc through a credit default swap	1Z	3,046,935	5,468,034	Credit default swap on Lowe's Companies Inc, 0%, 02/16/2021	(7,816)	55264T-AC-5	MBNAS 2001-A1 A1, 5.75%, 10/15/2008	5,041,358	5,475,850	1
	Fixed rate note tied to Verizon Global Fdg Corp through a credit default swap	1Z	5,075,874	5,162,783	Credit default swap on Verizon Global Fdg Corp, 0%, 05/15/2021	(313,067)	55264T-AC-5	MBNAS 2001-A1 A1, 5.75%, 10/15/2008	5,041,358	5,475,850	1
	Fixed rate note tied to Royal Caribbean Cruises through a credit default swap	3Z	3,032,763	2,795,850	Credit default swap on Royal Caribbean Cruises, 8.25%, 04/01/2005	(489,660)	55264T-AC-5	MBNAS 2001-A1 A1, 5.75%, 10/15/2008	3,024,815	3,285,510	1
	Fixed rate note tied to Royal Caribbean Cruises through a credit default swap	3Z	2,001,178	1,674,180	Credit default swap on Royal Caribbean Cruises, 8.25%, 04/01/2005	(326,440)	055237-AQ-4	BAMT 2001-A A, 1.94313%, 06/15/2008	2,000,651	2,000,620	1PE
	Fixed rate note tied to Legg Mason Inc through a credit default swap	2Z	4,023,464	4,044,328	Credit default swap on Legg Mason Inc, 0%, 06/06/2031	44,208	55262T-FU-2	MBNAM 2000-K A, 1.97%, 03/17/2008	4,001,352	4,000,120	1PE
	Fixed rate note tied to Legg Mason Inc through a credit default swap	2Z	3,203,104	3,382,326	Credit default swap on Legg Mason Inc, 0%, 06/06/2031	33,156	55262T-FR-9	MBNAM 2000-I A, 6.9%, 01/15/2008	3,143,478	3,349,170	1PE
086516A@0	Fixed rate note tied to Best Buy through a credit default swap	2	10,061,833	9,339,006	Credit default swap on Best Buy, 0.684%, 06/27/2021	(660,794)	981464-AG-5	WFNMT 2001-A A, 2.06313%, 06/16/2008	10,003,346	9,999,800	1PE
	Fixed rate note tied to Vodafone Group Plc through a credit default swap	1Z	2,017,936	1,962,760	Credit default swap on Vodafone Group Plc, 7.75%, 02/15/2010	(44,420)	337435-CF-6	FUSAM 1997-4 A, 2.03%, 02/17/2010	2,006,147	2,007,180	1PE
	Fixed rate note tied to Vodafone Group Plc through a credit default swap	1Z	13,075,324	10,247,502	Credit default swap on Vodafone Group Plc, 7.75%, 02/15/2010	(222,098)	14040K-CD-8	COMT 2001-8A A, 4.6%, 08/17/2009	9,978,822	10,469,600	1PE
	Fixed rate note tied to AT&T Corp through a credit default swap	2Z	2,020,726	1,751,330	Credit default swap on AT&T Corp, 6%, 03/15/2009	(255,850)	337435-CF-6	FUSAM 1997-4 A, 2.03%, 02/17/2010	2,006,147	2,007,180	1PE
001957A@8	Fixed rate note tied to AT&T Corp through a credit default swap	2	10,910,050	10,279,848	Credit default swap on AT&T Corp, 6%, 03/15/2009	(1,279,252)	17305E-AG-0	CCCIT 2000-A3 A3, 6.875%, 11/16/2009	10,723,146	11,559,100	1
812404B#7	Fixed rate note tied to Sears Roebuck Acceptance through a credit default swap	2	1,011,397	993,025	Credit default swap on Sears Roebuck Acceptance, 7%, 02/01/2011	(10,565)	337435-CF-6	FUSAM 1997-4 A, 2.03%, 02/17/2010	1,003,074	1,003,590	1PE
	Fixed rate note tied to Sears Roebuck Acceptance through a credit default swap	2Z	5,460,198	5,181,976	Credit default swap on Sears Roebuck Acceptance, 7%, 02/01/2011	(52,824)	14040K-CD-8	COMT 2001-8A A, 4.6%, 08/17/2009	4,989,411	5,234,800	1PE
	Fixed rate note tied to Toys R Us through a credit default swap	2Z	5,473,225	5,135,995	Credit default swap on Toys R Us, 7.625%, 08/01/2011	(643,555)	17305E-AG-0	CCCIT 2000-A3 A3, 6.875%, 11/16/2009	5,361,573	5,779,550	1
590188Z#8	Fixed rate note tied to Merrill Lynch & Co through a credit default swap	1	10,785,022	10,638,994	Credit default swap on Merrill Lynch & Co, 6%, 02/17/2009	(109,706)	55264T-AQ-4	MBNAS 2002-A1 A1, 4.95%, 06/15/2009	10,030,430	10,748,700	1
	Fixed rate note tied to Kohls Corporation through a credit default swap	2Z	5,009,421	5,016,730	Credit default swap on Kohls Corporation, 0%, 06/12/2020	18,430	17305E-AN-5	CCCIT 2001-A5 A5, 1.825%, 06/10/2006	5,003,084	4,998,300	1PE
	Fixed rate note tied to Kohls Corporation through a credit default swap	2Z	5,227,050	5,216,880	Credit default swap on Kohls Corporation, 0%, 06/12/2020	18,430	85333J-AY-3	Citibank Cred Card Mst, 5.95%, 09/07/2003	5,109,223	5,198,450	1
413627A#7	Fixed rate note tied to Harrahs Operating Co Inc through a credit default swap	2	5,020,148	5,130,640	Credit default swap on Harrahs Operating Co Inc, 7.5%, 01/15/2009	123,940	55264T-AL-5	MBNAS 2001-A4 A, 1.95313%, 02/15/2007	5,005,180	5,006,700	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
02364JA*5	Fixed rate note tied to AOL Time Warner Inc through a credit default swap	2	5,211,960	4,969,395	Credit default swap on AOL Time Warner Inc, 0%, 12/06/2019	(415,955)	14040K-BT-4	COMT 2001-3A A, 5.45%, 03/16/2009	5,154,022	5,385,350	1PE
25179MA#0	Fixed rate note tied to Devon Energy Corporation through a credit default swap	2	9,492,501	10,163,340	Credit default swap on Devon Energy Corporation, 0%, 06/27/2020	174,150	85333J-BX-4	SCCMT 1995-9 A, 6.55%, 10/07/2007	9,536,401	9,989,190	1
25179MA@2	Fixed rate note tied to Devon Energy Corporation through a credit default swap	2	10,767,927	11,212,850	Credit default swap on Devon Energy Corporation, 0%, 06/27/2020	212,850	55262T-DM-2	MBNAM 1998-F A, 1.92625%, 02/15/2008	10,998,817	11,000,000	1PE
	Fixed rate note tied to Intl Lease Finance Corp through a credit default swap	1Z	16,320,231	15,696,964	Credit default swap on Intl Lease Finance Corp, 8.375%, 12/15/2004	(426,086)	55264T-AQ-4	MBNAS 2002-A1 A1, 4.95%, 06/15/2009	15,045,646	16,123,050	1
	Fixed rate note tied to Franklin Resources Inc through a credit default swap	1Z	10,026,156	10,396,091	Credit default swap on Franklin Resources Inc, 0%, 05/11/2031	86,491	14040P-AP-2	COMT 2001-7A A, 3.85%, 08/15/2007	9,981,129	10,309,600	1
883199A*2	Fixed rate note tied to Textron Financial Corp through a credit default swap	1	5,096,151	5,113,616	Credit default swap on Textron Financial Corp, 7.125%, 12/09/2004	98,466	55262T-FG-3	MBNAM 2000-D A, 2.02313%, 09/15/2009	5,010,550	5,015,150	1
216831B@5	Fixed rate note tied to Cooper Tire & Rubber Co through a credit default swap	2	4,007,387	7,641,538	Credit default swap on Cooper Tire & Rubber Co, 7.75%, 12/15/2009	147,198	17305E-AV-7	CCCIT 2002-A1 A1, 4.95%, 02/09/2009	6,949,133	7,494,340	1PE
216831B*7	Fixed rate note tied to Cooper Tire & Rubber Co through a credit default swap	2	5,967,169	3,061,645	Credit default swap on Cooper Tire & Rubber Co, 7.75%, 12/15/2009	63,085	02582J-BU-3	AMXCA 2002-1 A, 1.93313%, 09/15/2009	3,001,005	2,998,560	1PE
	Fixed rate note tied to Amgen Inc through a credit default swap	1Z	10,012,465	10,100,295	Credit default swap on Amgen Inc, 0%, 03/01/2032	105,095	02582J-BU-3	AMXCA 2002-1 A, 1.93313%, 09/15/2009	10,003,350	9,995,200	1PE
	Fixed rate note tied to Amgen Inc through a credit default swap	1Z	20,059,830	21,707,591	Credit default swap on Amgen Inc, 0%, 03/01/2032	210,191	55264T-AQ-4	MBNAS 2002-A1 A1, 4.95%, 06/15/2009	20,060,861	21,497,400	1
	Fixed rate note tied to Amgen Inc through a credit default swap	1Z	4,969,489	5,045,683	Credit default swap on Amgen Inc, 0%, 03/01/2032	48,083	02582J-BU-3	AMXCA 2002-1 A, 1.93313%, 09/15/2009	5,001,675	4,997,600	1PE
	Fixed rate note tied to General Elec Cap Corp through a credit default swap	1Z	4,965,524	5,297,678	Credit default swap on General Elec Cap Corp, 5.875%, 02/15/2012	(55,422)	17305E-AV-7	CCCIT 2002-A1 A1, 4.95%, 02/09/2009	4,963,667	5,353,100	1PE
	Fixed rate note tied to General Elec Cap Corp through a credit default swap	1Z	4,965,526	5,298,731	Credit default swap on General Elec Cap Corp, 5.875%, 02/15/2012	(54,369)	17305E-AV-7	CCCIT 2002-A1 A1, 4.95%, 02/09/2009	4,963,667	5,353,100	1PE
	Fixed rate note tied to Devon Financing Corp Ulc through a credit default swap	2Z	10,301,316	11,283,425	Credit default swap on Devon Financing Corp Ulc, 6.875%, 09/30/2011	181,425	55262T-EB-5	MBNAM 1999-B A, 5.9%, 08/15/2011	10,069,096	11,102,000	1PE
	Fixed rate note tied to Fifth Third Bank through a credit default swap	1Z	6,991,326	7,627,738	Credit default swap on Fifth Third Bank, 6.75%, 07/15/2005	1,658	44183R-AE-7	HPLCC 2002-1 A, 5.5%, 01/18/2011	6,991,464	7,626,080	1PE
	Fixed rate note tied to Farmer Mac through a credit default swap	1Z	4,306,848	5,073,943	Credit default swap on Farmer Mac, 5.4%, 10/14/2011	(319,407)	25466K-DY-2	DCMT 2002-2 A, 5.15%, 10/15/2009	4,993,779	5,393,350	1PE
	Fixed rate note tied to BJ Services Co through a credit default swap	2Z	4,986,078	5,423,937	Credit default swap on BJ Services Co, 0.3954%, 04/24/2022	(23,263)	44183R-AE-7	HPLCC 2002-1 A, 5.5%, 01/18/2011	4,993,903	5,447,200	1PE
	Fixed rate note tied to BJ Services Co through a credit default swap	2Z	4,985,952	5,370,087	Credit default swap on BJ Services Co, 0.3954%, 04/24/2022	(23,263)	25466K-DY-2	DCMT 2002-2 A, 5.15%, 10/15/2009	4,993,779	5,393,350	1PE
	Fixed rate note tied to Ocean Energy Inc through a credit default swap	2Z	8,041,709	8,648,728	Credit default swap on Ocean Energy Inc, 7.25%, 10/01/2011	19,368	25466K-DY-2	DCMT 2002-2 A, 5.15%, 10/15/2009	7,990,047	8,629,360	1PE
	Fixed rate note tied to Horace Mann Educators through a credit default swap	2Z	3,017,567	2,927,068	Credit default swap on Horace Mann Educators, 1.425%, 05/14/2032	(69,632)	14040K-BP-2	COMT 2001-1 A, 2.02313%, 12/15/2010	3,007,798	2,996,700	1PE
	Fixed rate note tied to Horace Mann Educators through a credit default swap	2Z	11,112,988	11,956,884	Credit default swap on Horace Mann Educators, 1.425%, 05/14/2032	(255,316)	55262T-EB-5	MBNAM 1999-B A, 5.9%, 08/15/2011	11,076,006	12,212,200	#N/A
	Fixed rate note tied to NCR Corp through a credit default swap	2Z	5,129,692	5,464,800	Credit default swap on NCR Corp, 7.125%, 06/15/2009	(59,500)	14040K-AH-1	COMT 1998-1 A, 6.31%, 06/15/2011	5,118,904	5,524,300	1PE
	Fixed rate note tied to Medtronic Inc through a credit default swap	1Z	8,978,937	9,940,113	Credit default swap on Medtronic Inc, 1.25%, 09/15/2021	(51,687)	17303C-BM-2	CCIMT 1999-2 A, 5.875%, 03/10/2011	8,973,185	9,991,800	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
	Fixed rate note tied to Medtronic Inc through a credit default swap	1Z	1,025,447	1,099,117	Credit default swap on Medtronic Inc, 1.25%, 09/15/2021	(5,743)	14040K-AH-1	COMT 1998-1 A, 6.31%, 06/15/2011	1,023,781	1,104,860	1PE
	Fixed rate note tied to Medtronic Inc through a credit default swap	1Z	4,990,429	5,524,195	Credit default swap on Medtronic Inc, 1.25%, 09/15/2021	(26,805)	17303C-BM-2	CCIMT 1999-2 A, 5.875%, 03/10/2011	4,985,103	5,551,000	1PE
	Fixed rate note tied to American Express through a credit default swap	1Z	8,059,789	8,909,830	Credit default swap on American Express, 5.5%, 09/12/2006	28,230	55262T-EB-5	MBNAM 1999-B A, 5.9%, 08/15/2011	8,055,277	8,881,600	1PE
	Fixed rate note tied to American Express through a credit default swap	1Z	6,150,167	6,650,333	Credit default swap on American Express, 5.5%, 09/12/2006	21,173	14040K-AH-1	COMT 1998-1 A, 6.31%, 06/15/2011	6,142,685	6,629,160	1PE
	Fixed rate note tied to American Express through a credit default swap	1Z	997,241	1,113,729	Credit default swap on American Express, 5.5%, 09/12/2006	3,529	17303C-BM-2	Citibank Credit Card Master Trust CCIMT 1999-2 A	997,021	1,110,200	1PE
	Fixed rate note tied to Chiron Corp through a credit default swap	2Z	5,154,381	5,209,627	Credit default swap on Chiron Corp, 0%, 06/12/2031	17,027	17305E-AS-4	CCCIT 2001-A8 A8, 4.1%, 12/07/2006	5,137,353	5,192,600	1
	Fixed rate note tied to Chiron Corp through a credit default swap	2Z	5,150,567	5,205,813	Credit default swap on Chiron Corp, 0%, 06/12/2031	13,213	17305E-AS-4	CCCIT 2001-A8 A8, 4.1%, 12/07/2006	5,137,353	5,192,600	1
	Fixed rate note tied to Laboratory Corp Of Amer through a credit default swap	1Z	9,095,128	9,097,788	Credit default swap on Laboratory Corp Of Amer, 0%, 09/11/2021	336,063	55264T-AL-5	MBNAS 2001-A4 A, 1.95313%, 02/15/2007	8,759,065	8,761,725	1PE
	Fixed rate note tied to Laboratory Corp Of Amer through a credit default swap	1Z	6,498,823	6,498,795	Credit default swap on Laboratory Corp Of Amer, 0%, 09/11/2021	240,045	25466K-BH-1	DCMT 1997-3 A, 1.95313%, 04/16/2007	6,258,778	6,258,750	1PE
	Fixed rate note tied to Laboratory Corp Of Amer through a credit default swap	1Z	4,951,415	5,340,848	Credit default swap on Laboratory Corp Of Amer, 0%, 09/11/2021	(12,252)	17305E-AV-7	CCCIT 2002-A1 A1, 4.95%, 02/09/2009	4,963,667	5,353,100	1PE
	Fixed rate note tied to Reuters Group Plc through a credit default swap	1Z	9,463,105	9,498,449	Credit default swap on Reuters Group Plc, 5.375%, 11/26/2004	(478,505)	06423R-AE-6	BOIT 2002-A3 A3, 3.59%, 05/17/2010	9,941,610	9,976,953	1PE
	Fixed rate note tied to Reuters Group Plc through a credit default swap	1Z	9,744,789	9,780,132	Credit default swap on Reuters Group Plc, 5.375%, 11/26/2004	(196,821)	06423R-AE-6	BOIT 2002-A3 A3, 3.59%, 05/17/2010	9,941,610	9,976,953	1PE
9999999 Totals			365,108,413	371,926,430	XXX	(7,957,082)	XXX	XXX	361,095,977	379,883,511	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	52	280,500,072			28	137,462,586
2. Add: Opened or Acquired Transactions	10	63,919,000	15	89,075,486	7	50,058,208			32	203,052,694
3. Add: Increases in Replicated Asset Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions	1	9,957,000			2	8,601,500			3	18,558,500
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX		XXX		XXX	6,906,575	XXX		XXX	6,906,575
7. Ending Inventory	37	191,424,586	52	280,500,072	57	315,050,205			57	315,050,205

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

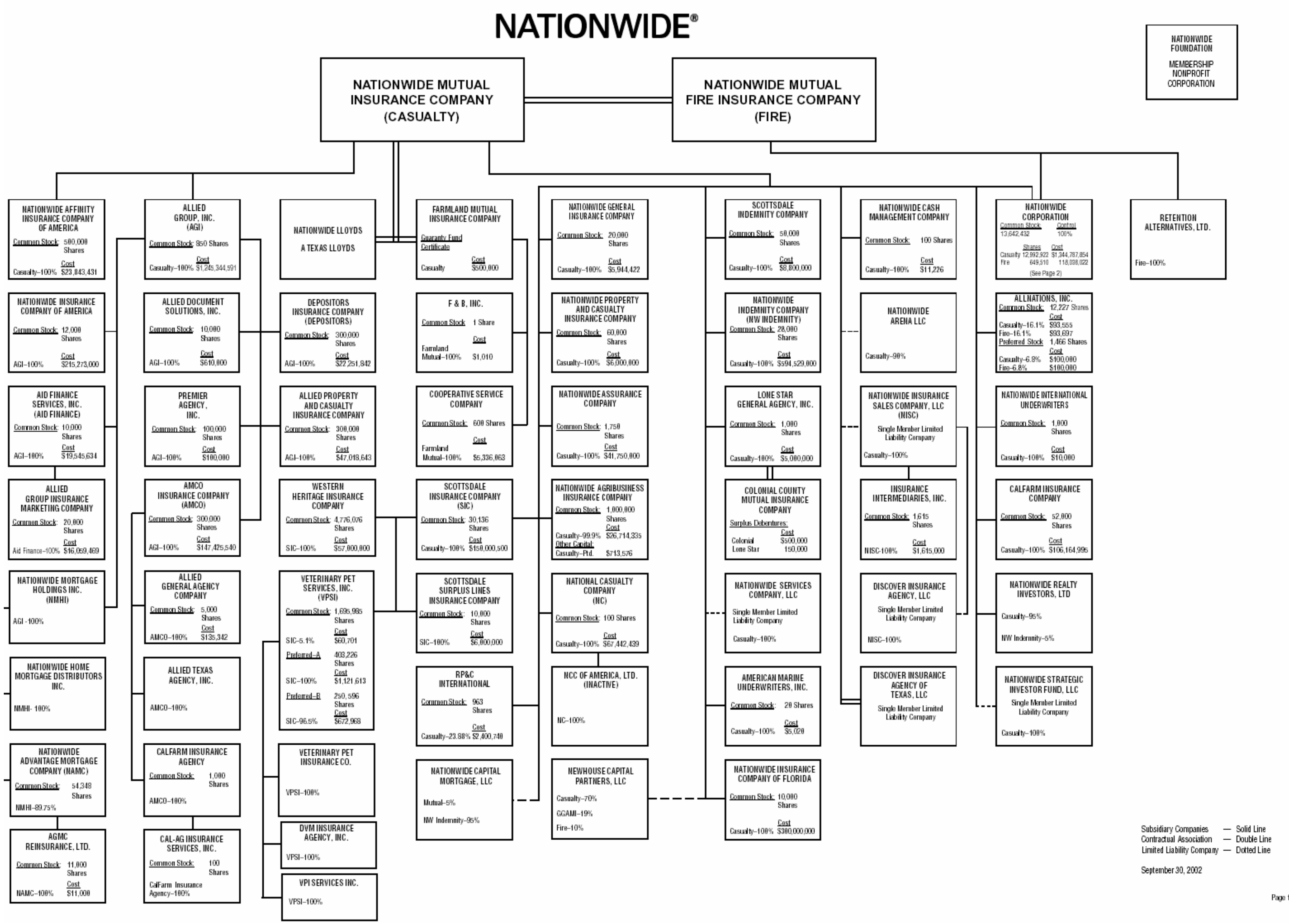
SCHEDULE T—PREMIUMS AND ANNUITY CONSIDERATIONS

During Current Year to Date - Allocated by States and Territories

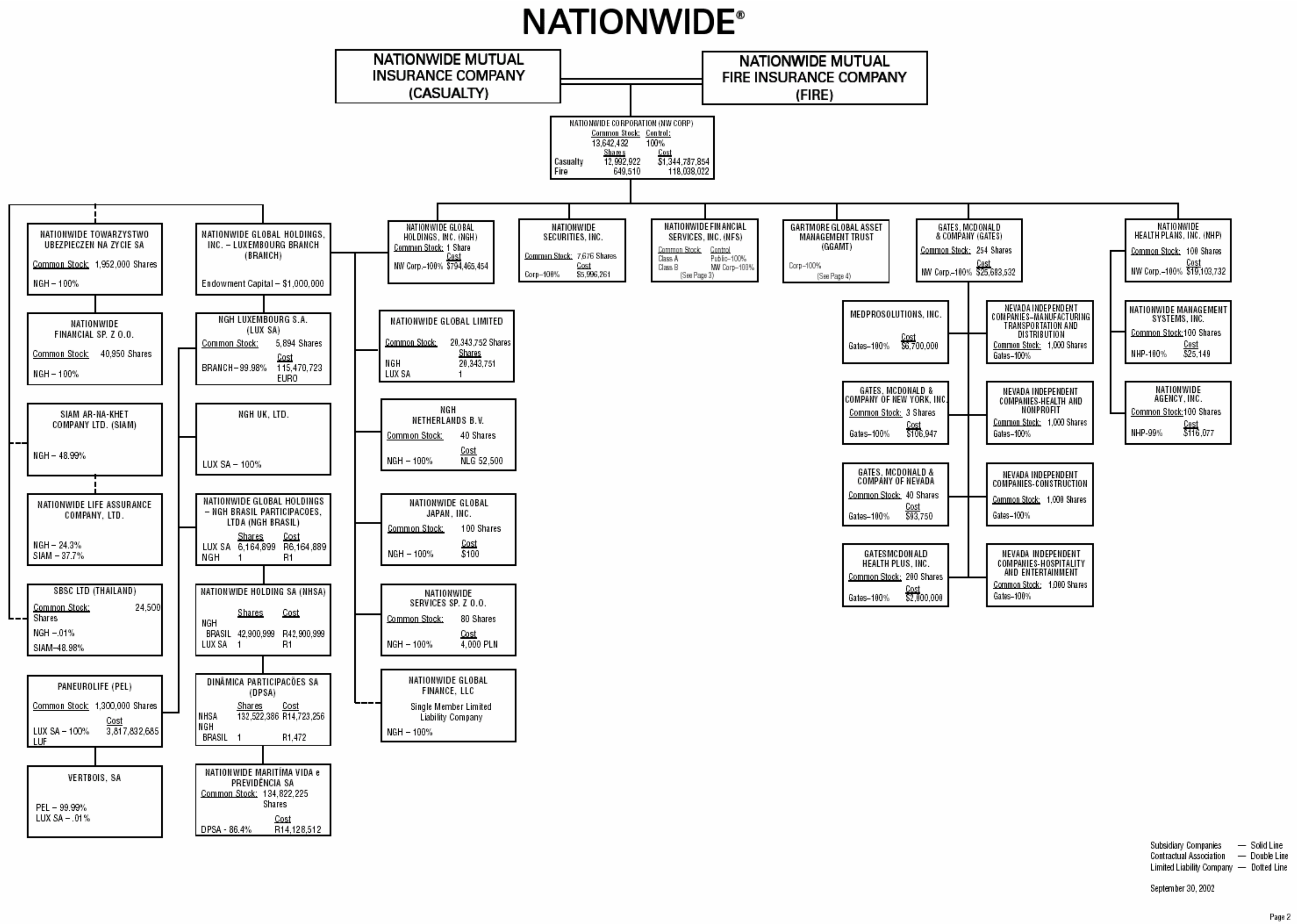
		Direct Business Only				
		Life Contracts		4	5	6
	1	2	3			
States, Etc.	Is Insurer Licensed? (Yes or No)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Deposit-Type Contract Funds	Other Considerations
1. Alabama AL	Yes	6,256,290	1,869,812	750,502	0	81,311,107
2. Alaska AK	Yes	282,328	504,899	5,040	0	6,294,811
3. Arizona AZ	Yes	9,147,860	1,823,831	120,729	0	138,441,804
4. Arkansas AR	Yes	2,585,500	561,778	553,418	0	29,829,332
5. California CA	Yes	118,883,630	7,714,012	85,447,126	0	676,755,871
6. Colorado CO	Yes	19,868,769	2,096,057	445,893	0	106,458,300
7. Connecticut CT	Yes	14,317,658	1,474,157	2,501,008	0	116,329,257
8. Delaware DE	Yes	169,454,293	792,427	302,471	0	19,119,182
9. District of Columbia DC	Yes	816,293	0	72,254	0	16,357,357
10. Florida FL	Yes	64,697,268	7,810,476	3,702,116	0	544,965,094
11. Georgia GA	Yes	27,354,092	1,537,959	1,732,725	0	158,895,598
12. Hawaii HI	Yes	10,919,652	510,096	26,470	0	45,180,206
13. Idaho ID	Yes	528,474	195,519	37,344	0	27,978,891
14. Illinois IL	Yes	45,934,086	3,667,339	437,834	0	439,445,352
15. Indiana IN	Yes	6,334,179	815,369	1,109,214	0	135,327,808
16. Iowa IA	Yes	2,242,737	800,548	196,430	0	63,574,639
17. Kansas KS	Yes	5,420,640	2,316,491	153,808	0	105,271,290
18. Kentucky KY	Yes	7,337,513	554,417	439,860	0	57,568,539
19. Louisiana LA	Yes	2,172,667	283,835	140,666	0	44,859,484
20. Maine ME	Yes	1,518,584	128,551	64,084	0	21,052,581
21. Maryland MD	Yes	29,617,055	3,364,576	1,927,472	0	103,223,147
22. Massachusetts MA	Yes	18,888,492	1,927,084	98,842	0	235,153,204
23. Michigan MI	Yes	21,223,226	2,655,231	924,601	0	236,926,438
24. Minnesota MN	Yes	41,570,488	1,634,134	127,474	0	97,491,859
25. Mississippi MS	Yes	4,293,448	191,053	1,195,801	0	20,082,898
26. Missouri MO	Yes	8,161,189	1,662,230	274,555	0	166,633,946
27. Montana MT	Yes	753,427	301,298	19,767	0	12,805,910
28. Nebraska NE	Yes	2,002,400	406,896	74,157	0	52,236,609
29. Nevada NV	Yes	15,014,585	186,668	28,656	0	18,868,578
30. New Hampshire NH	Yes	5,559,248	1,161,617	214,712	0	36,364,726
31. New Jersey NJ	Yes	19,530,577	2,258,569	1,070,926	0	238,818,752
32. New Mexico NM	Yes	564,903	649,500	48,169	0	28,715,634
33. New York NY	Yes	88,316,204	14,671,088	3,186,906	0	1,163,230,526
34. North Carolina NC	Yes	51,298,852	2,177,094	7,307,854	0	125,358,299
35. North Dakota ND	Yes	285,069	180,163	30,892	0	7,110,291
36. Ohio OH	Yes	146,965,735	6,868,544	92,208,750	0	324,183,989
37. Oklahoma OK	Yes	1,360,779	619,605	153,531	0	67,900,251
38. Oregon OR	Yes	2,092,080	1,499,398	65,733	0	65,764,259
39. Pennsylvania PA	Yes	89,858,214	6,379,409	6,354,397	0	260,695,949
40. Rhode Island RI	Yes	3,896,278	1,755,938	146,489	0	32,364,385
41. South Carolina SC	Yes	9,385,320	92,523	1,763,019	0	42,945,306
42. South Dakota SD	Yes	1,298,131	121,165	54,822	0	10,770,702
43. Tennessee TN	Yes	7,733,586	966,846	1,643,912	0	78,987,629
44. Texas TX	Yes	34,443,086	1,712,280	1,122,437	0	391,847,654
45. Utah UT	Yes	1,619,431	176,741	25,058	0	41,590,519
46. Vermont VT	Yes	1,792,849	273,031	118,440	0	12,774,895
47. Virginia VA	Yes	31,228,868	1,836,330	3,333,268	0	113,944,132
48. Washington WA	Yes	4,723,275	1,206,743	58,734	0	119,519,552
49. West Virginia WV	Yes	7,791,431	618,771	2,707,313	0	16,599,225
50. Wisconsin WI	Yes	7,149,023	2,353,459	66,732	0	132,603,053
51. Wyoming WY	Yes	421,821	6,063	28,076	3,096,595	10,904,916
52. American Samoa AS	No	0	0	0	0	0
53. Guam GU	Yes	0	0	0	0	1,334,179
54. Puerto Rico PR	Yes	726,528	299,085	(640)	0	15,857,603
55. US Virgin Islands VI	Yes	12,305	0	6,675	0	0
56. Canada CN	No	140,775	0	5,632	0	0
57. Aggregate Other Alien OT	XXX	423,399	(161)	1,607	1,175,000,000	
58. Subtotal	(a) 54	1,176,214,590	95,670,544	224,633,761	1,178,096,595	7,118,625,518
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	11,297,756	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	1,560,643	0	0	0	0
94. Aggregate of other amounts not allocable by State	XXX					
95. Totals (Direct Business)	XXX	1,189,072,989	95,670,544	224,633,761	1,178,096,595	7,118,625,518
96. Plus Reinsurance Assumed	XXX	194,344	0	2,546,740	0	1,349,110,097
97. Totals (All Business)	XXX	1,189,267,333	95,670,544	227,180,501	1,178,096,595	8,467,735,615
98. Less Reinsurance Ceded	XXX	34,557,455	0	235,232,910	0	51,617,129
99. Totals (All Business) less Reinsurance Ceded	XXX	1,154,709,878	95,670,544	(8,052,409)	1,178,096,595	8,416,118,486
DETAILS OF WRITE-INS						
5701. Alien(01)	XXX	423,399	(161)	1,607	1,175,000,000	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	423,399	(161)	1,607	1,175,000,000	
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.

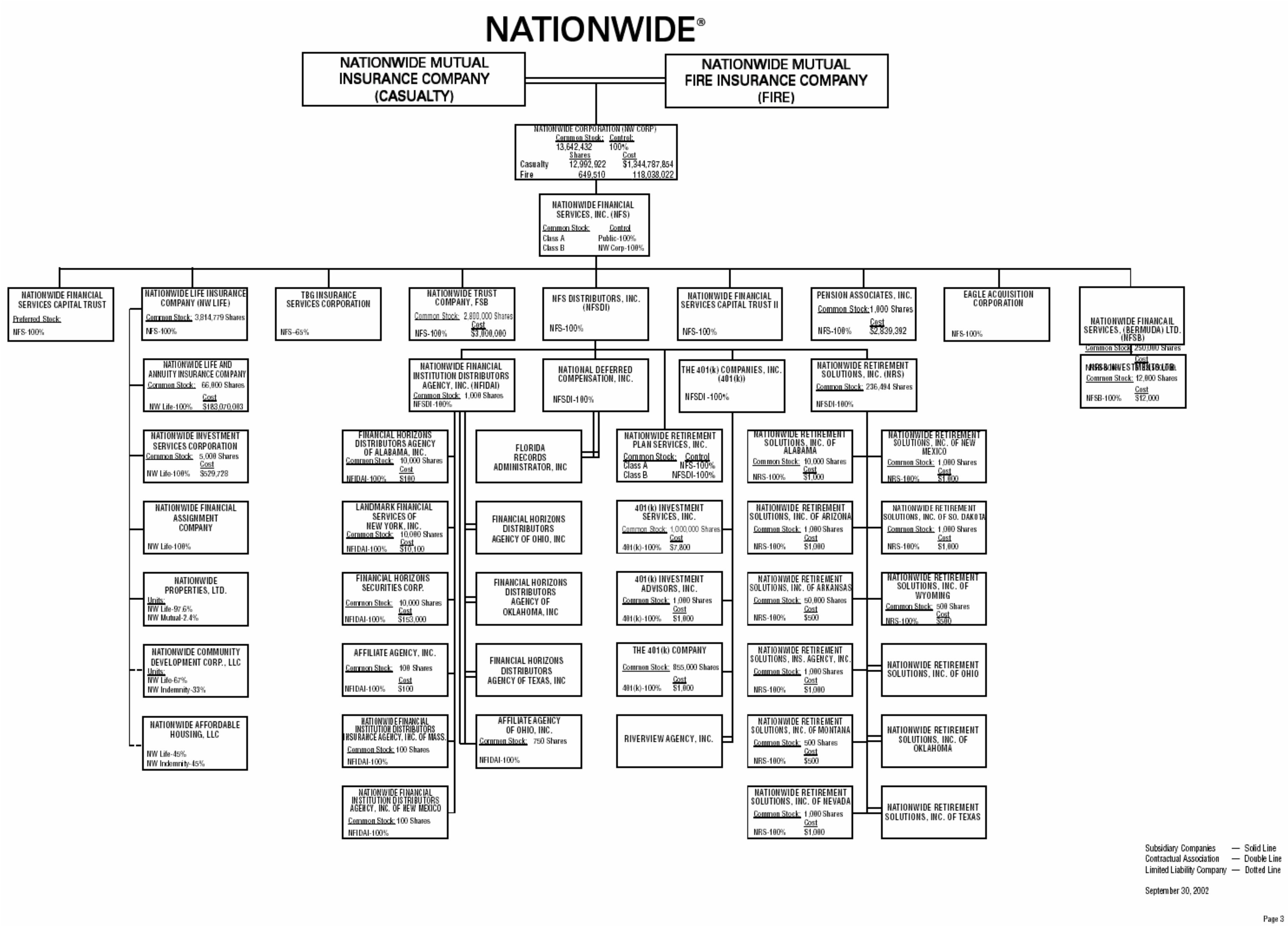
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



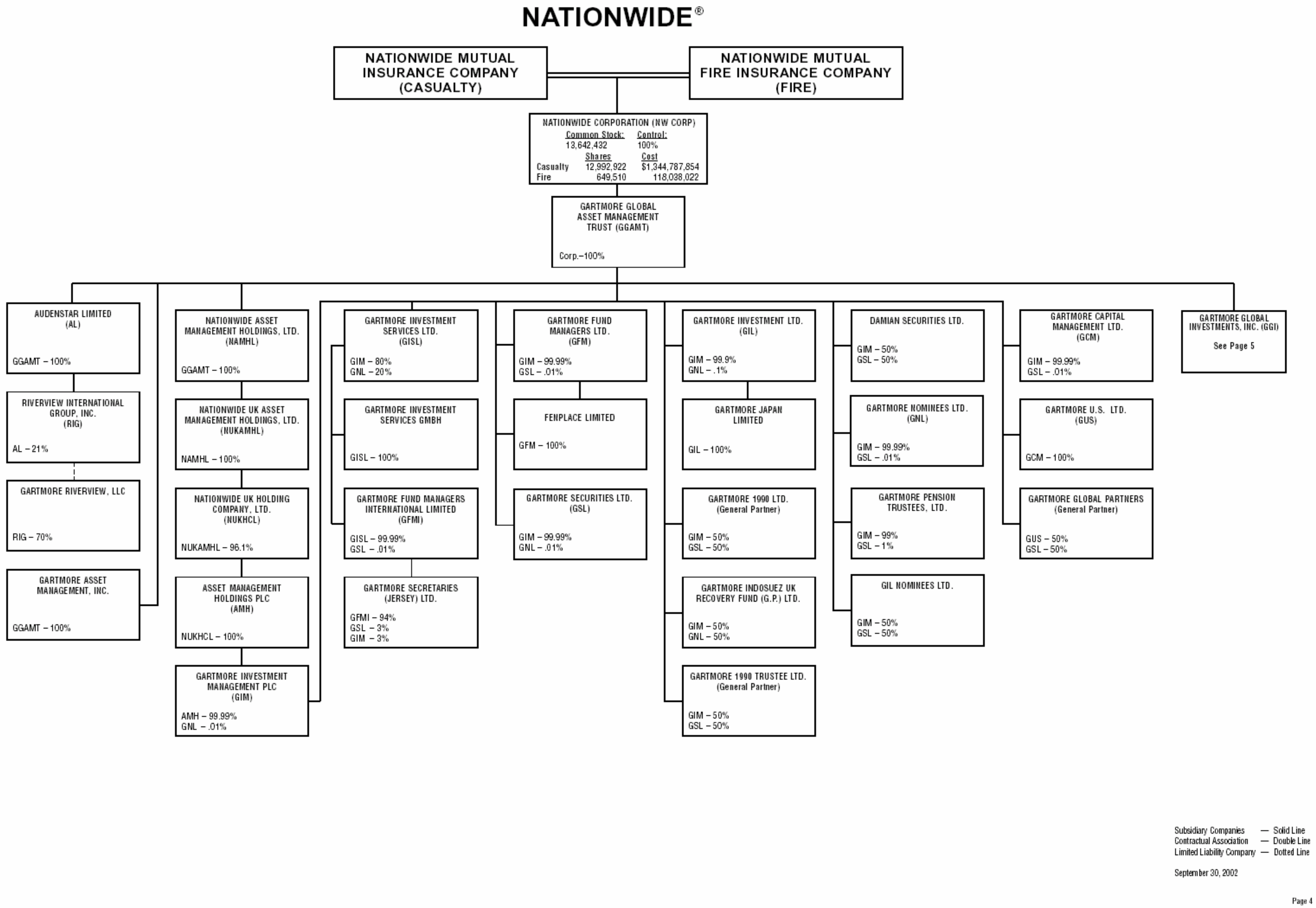
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



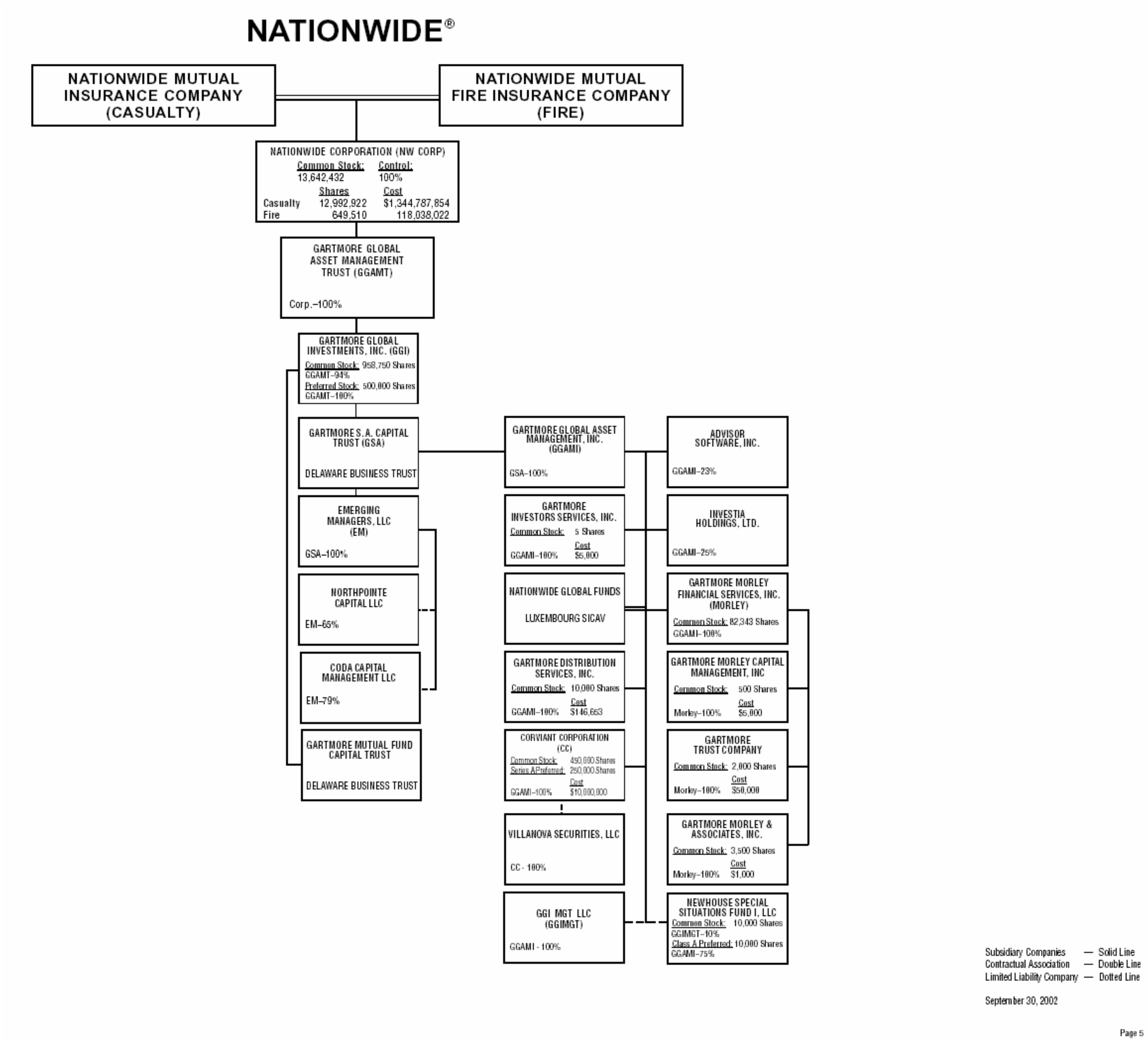
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



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



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 3

OVERFLOW PAGE FOR WRITE-INS

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

2504. LOSS RECOGNITION RESERVE	1,742,049	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	1,742,049	401,120,906

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

2704. INCREASE IN RESERVE FOR RATE STABILIZATION	67,201	(128,386)	(156,725)
2705. LOSS RECOGNITION RESERVE	(707,555)	(228,575)	(894,359)
2706. INCREASE IN RESERVES FOR FULLY PURCHASED ANNUITIES	0	11,580,940	10,168,145
2797. Summary of remaining write-ins for Line 27 from Page 04	(640,354)	11,223,979	9,117,061

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
College Industrial Park	Louisville	KY	06/20/1983	Capital Improvement				3,175
The Forum	San Antonio	TX	12/31/1996	Capital Improvement				380,803
Kroger Shopping Center	Morehead	KY	05/15/1996	Capital Improvement				20,050
Mid River Shopping Center	St Peters	MO	06/12/1992	Capital Improvement				54,714
Spalding Drive Building	Norcross	GA	02/07/1995	Capital Improvement				166,653
Wachusett Plaza	West Boylston	MA	12/09/1997	Capital Improvement				2,478
Woodland Square Shopping Cntr	Livonia	MI	03/31/1997	Capital Improvement				76,000
York Plaza	Rock Hill	SC	09/28/1992	Capital Improvement				8,129
0199999 - Acquired by purchase								712,002
9999999 - Totals								712,002

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
Beech Grove Medical Center	Beech Grove	IN	07/12/2002	Tycore LTD	3,710,367	0	0	0	3,657,692	3,690,750	0	33,058	33,058	508,800	730,079
Cave Springs Shopping Center	Louisville	KY	08/22/2002	Cave Springs Acquisition, LLC	6,333,457	0	0	0	6,165,332	5,833,200	0	(332,132)	(332,132)	751,869	357,590
0199999 - Property Sold					10,043,824	0	0	0	9,823,024	9,523,950	0	(299,074)	(299,074)	1,260,669	1,087,669
9999999 Totals					10,043,824	0	0	0	9,823,024	9,523,950	0	(299,074)	(299,074)	1,260,669	1,087,669

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
00-1000320	Lufkin	TX		08/29/2000	4.090	154,004	0	0	19,970,000	07/05/2000
00-1000360	Columbus	OH		07/17/2001	4.030	1,251,464	0	0	29,500,000	02/05/2001
00-1000735	New Castle	IN		07/18/2002	7.830	3,175,000	0	0	4,500,000	11/04/2001
00-1000875	Scottsdale	AZ		09/18/2002	8.080	2,466,555	0	0	3,804,348	04/29/2002
00-1000914	Cincinnati	OH		07/01/2002	7.040	2,900,000	0	0	5,000,000	03/01/2002
00-1000967	San Diego	CA		07/10/2002	7.420	12,000,000	0	0	21,375,000	05/01/2002
00-1000978	Burlington	KY		08/15/2002	6.750	6,000,000	0	0	9,636,364	04/26/2002
00-1000979	N. Hollywood	CA		07/17/2002	3.870	9,000,000	0	0	13,900,000	05/24/2002
00-1000998	Atlanta	GA		08/09/2002	7.210	17,000,000	0	0	29,000,000	05/15/2002
00-1001003	Crescent Springs	KY		07/03/2002	6.300	2,500,000	0	0	4,400,000	05/26/2002
00-1001010	Miramar	FL		09/05/2002	6.620	6,200,000	0	0	8,423,913	05/28/2002
00-1001014	Centennial	CO		08/05/2002	6.150	6,000,000	0	0	12,279,070	07/01/2002
00-1001017	Starkville	MS		07/03/2002	7.630	1,870,000	0	0	2,985,000	05/28/2002
00-1001024	Hyannis	MA		08/26/2002	5.390	5,375,000	0	0	7,760,067	06/28/2002
00-1001030	Houston	TX		08/22/2002	3.610	22,000,000	0	0	34,000,000	06/26/2002
00-1001050	Las Vegas	NV		08/02/2002	7.450	2,300,000	0	0	4,595,000	07/01/2002
00-1001052	Indianapolis	IN		09/27/2002	3.670	26,700,000	0	0	39,000,000	07/26/2002
00-1001055	Stockbridge	GA		09/06/2002	7.040	3,000,000	0	0	4,132,800	06/21/2002
00-1001056	Denver	CO		08/02/2002	4.210	4,550,000	0	0	8,600,000	07/01/2002
00-1001057	Salt Lake City	UT		08/01/2002	6.130	1,500,000	0	0	2,067,568	07/22/2002
00-1001058	Salt Lake City	UT		09/03/2002	6.130	1,200,000	0	0	1,725,000	07/19/2002
00-1001077	Alpharetta	GA		09/11/2002	3.920	9,500,000	0	0	15,300,000	07/26/2002
00-1001084	Houston	TX		08/21/2002	5.610	26,400,000	0	0	42,240,000	08/02/2002
00-1001100	Nashville	TN		09/05/2002	5.550	8,800,000	0	0	12,309,524	07/10/2002
00-1001105	Logan	UT		09/05/2002	6.400	6,000,000	0	0	8,000,000	08/29/2002
00-1001107	Towson	MD		09/30/2002	4.910	17,400,000	0	0	30,115,384	09/03/2002
00-1001118	San Diego	CA		09/18/2002	6.620	4,300,000	0	0	6,774,528	08/20/2002
00-9000144	Rock Hill	SC		08/01/2002	8.000	402,780	0	0	637,000	12/15/2000
00-9000146	San Diego	CA		09/03/2002	7.375	249,900	0	0	516,950	08/07/2002
0599999 - Mortgages in good standing - Commercial Mortgages - All Other						210,194,703	0	0	382,547,515	XXX
0799999 - Total - Mortgages in Good Standing						210,194,703	0	0	382,547,515	XXX
9999999 Totals						210,194,703	0	0	382,547,515	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
00-1000036	Colorado Springs	CO		09/30/1999	6,943,378	0	0	6,881,469	6,916,246	0	(4,986)	(4,986)
00-1000142	Boxborough	MA		02/18/2000	5,892,559	0	0	5,847,637	6,056,693	0	(14,610)	(14,610)
00-1000649	Tempe	AZ		06/26/2001	1,242,071	0	0	1,230,582	1,256,583	0	0	0
03-0287460	Chapel Hill	NC		12/01/1998	28,350	0	0	25,994	26,233	0	0	0
03-0302239	Los Angeles	CA		12/01/1998	11,993,468	0	0	11,897,663	11,984,228	0	0	0
03-0302326	Columbia	SC		12/10/1998	10,608,699	0	0	10,556,128	10,693,547	0	0	0
03-0303203	High Point	NC		12/10/1998	3,816,338	0	0	3,777,759	3,811,070	0	0	0
03-0303450	Phoenix	AZ		12/10/1998	3,754,720	0	0	3,630,721	3,639,949	0	0	0
03-0303469	San Diego	CA		12/01/1998	9,619,854	0	0	9,470,004	9,550,923	0	0	0
03-0303670	N. Hollywood	CA		12/10/1998	5,480,761	0	0	5,419,705	5,428,116	0	0	0
03-0303712	Burlington	KY		12/05/1998	6,925,896	0	0	6,851,038	6,868,724	0	0	0
03-0303749	Irving	TX		12/10/1998	9,798,602	0	0	9,617,544	9,692,563	0	0	0
03-0304424	Woodstock	GA		12/05/1998	2,628,781	0	0	2,413,237	2,628,095	0	0	0
03-0307298	Phoenix	AZ		12/05/1998	3,166,902	0	0	3,129,378	3,146,636	0	13,645	13,645
03-0307312	Columbus	OH		12/05/1998	105,126	0	0	9,040	9,106	0	0	0

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
03-0312095	Temple Terrace	FL		09/01/1999	4,939,490	0	0	4,841,752	4,870,403	0	0	0
03-4000623	Arlington Heights	IL		12/01/1998	2,027,511	0	0	1,995,766	2,011,354	0	0	0
03-4000921	San Jose	CA		12/01/1998	1,745,238	0	0	27,814	27,980	0	0	0
03-4100068	Middleton	RI		12/10/1998	2,389,589	0	0	2,318,963	2,792,147	0	(95,924)	(95,924)
0199999 - Mortgages closed by repayment					93,107,333	0	0	89,942,191	91,410,597	0	(101,875)	(101,875)
9999999 Totals					93,107,333	0	0	89,942,191	91,410,597	0	(101,875)	(101,875)

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
Nationwide Affordable Housing Fund I 50%	Columbus	OH	Nationwide Affordable Housing Fund I	12/20/1999	129,219	0	12,190,677	(170,136)	0
Nationwide Community Development Corp. 66%	Columbus	OH	Nationwide Community Development Corp.	11/03/2000	2,899,474	0	28,863,493	(712,760)	0
0999999 - Joint Venture Interests - Real Estate					3,028,693	0	41,054,170	(882,896)	0
Brentwood Assoc Private Equity III, L.P. 0.218554%	Los Angeles	CA	Brentwood Assoc Private Equity III, L.P.	06/29/1999	12,708	0	602,020	(3,784)	0
J. W. Childs Equity Partners II, L.P. 0.1016%	Boston	MA	J. W. Childs Equity Partners II, L.P.	06/26/1998	34,190	0	946,056	(19,465)	0
Columbia Capital Equity Partners II, L.P. 0.439627%	Alexandria	VA	Columbia Capital Equity Partners II, L.P.	06/10/1999	11,130	0	248,301	(72,576)	0
Greenwich Street Capital Partners II, L.P. 0.0781%	New York	NY	Greenwich Street Capital Partners II, L.P.	10/30/1998	6,450	0	844,810	(37,020)	0
Zais Matrix III 5%	New York	NY	Zais Matrix III	07/16/2002	10,198,955	0	10,198,955	0	0
1099999 - Joint Venture Interests - Other					10,263,433	0	12,840,142	(132,845)	0
9999999 Totals					13,292,126	0	53,894,312	(1,015,741)	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
Nationwide Realty Investors, LLC 15.9%	Columbus	OH	Nationwide Mutual & Nationwide Indemnity	12/15/1996	33,022,986	2,936,952	0	35,959,938	54,313,463	0	18,353,525	18,353,525
YMCA Housing 19.1489%	Columbus	OH	YMCA Housing	07/18/1995	861,749	(93,205)	0	260,962	133,207	0	(127,755)	(127,755)
0999999 - Joint Venture Interests - Real Estate					33,884,735	2,843,747	0	36,220,900	54,446,670	0	18,225,770	18,225,770
9999999 Totals					33,884,735	2,843,747	0	36,220,900	54,446,670	0	18,225,770	18,225,770

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								
3134A4-CX-0	FHLMC Reference Nt 5.250% 01/15/06	07/26/2002	UBS Warburg-CMO		11,682,660	11,000,000	22,458	1
3134A4-QD-9	FHLMC Reference Nt 5.125% 07/15/12	07/17/2002	Various		272,680,750	275,000,000	28,472	1PE
31359M-HK-2	FNMA Benchmark Nt 5.500% 03/15/11	07/18/2002	Salomon Smith Barney		10,274,900	10,000,000	189,444	1PE
31359M-MP-5	FNMA Benchmark Nt 5.250% 04/15/07	07/01/2002	ABN Amro Sec (USA) Inc		15,571,350	15,000,000	201,250	1PE
31359M-NP-4	FNMA Benchmark Nt 4.250% 07/15/07	07/26/2002	Various		36,109,920	36,000,000	4,958	1PE
Total United States					346,319,580	347,000,000	446,583	XXX
0399999 - Total - Bonds - U.S. Government					346,319,580	347,000,000	446,583	XXX
Special Revenue & Assessment								
United States								
312913-ZE-9	FHLMC REMIC Ser 7.000% 12/15/22 1437-HD	09/01/2002	Interest Capitalization		72,593	72,593		1
312915-HX-2	FHLMC REMIC Ser 7.000% 08/15/22 1502-PZ	09/01/2002	Interest Capitalization		333,758	333,758		1Z
312915-PK-1	FHLMC REMIC Ser 7.500% 04/15/23 1494-PZ	09/01/2002	Interest Capitalization		468,028	468,028		1
312915-UF-6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23	09/01/2002	Interest Capitalization		248,867	248,867		1
31339D-TT-5	FHLMC REMIC Ser 2412 6.500% 08/15/30 PT	07/10/2002	Merrill Lynch		15,480,469	15,000,000	37,917	1
31339G-5B-3	FHLMC REMIC Ser 2374 6.000% 04/15/27 QE	07/11/2002	SBC Warburg Dillon Read		6,179,063	6,000,000	15,000	1Z
31339G-A3-5	FHLMC REMIC Ser 2371 6.000% 05/15/15 DF	08/19/2002	Direct		8,327,500	8,000,000	28,000	1Z
31339G-BZ-3	FHLMC REMIC Ser 2369 6.500% 04/15/30 ZH	08/16/2002	UBS Warburg-CMO		13,006,475	12,666,074	45,739	1
31339G-BZ-3	FHLMC REMIC Ser 2369 6.500% 04/15/30 ZH	09/01/2002	Interest Capitalization		68,608	68,608		1
31339G-Y9-6	FHLMC REMIC Ser 2387 6.000% 02/15/27 PC	07/19/2002	CS First Boston Corporation		10,296,875	10,000,000	38,333	1Z
31339L-F4-7	FHLMC REMIC Ser 2394 6.000% 05/15/30 GD	08/06/2002	UBS Warburg-CMO		17,276,250	17,000,000	22,667	1
31339L-H6-0	FHLMC REMIC Ser 2392 6.000% 08/15/27 PG	08/01/2002	Direct		10,350,000	10,000,000	8,333	1Z
31339M-4Q-8	FHLMC REMIC Ser 2388 6.000% 07/15/30 LE	08/05/2002	Various		38,138,551	37,447,343	89,155	1
31339M-DT-2	FHLMC REMIC Ser 2389 6.000% 07/15/27 EG	08/01/2002	CS First Boston Corporation		25,902,344	25,000,000	20,833	1Z
31339M-RS-9	FHLMC REMIC Ser 2401 6.500% 01/15/19 VF	07/10/2002	Greenwich Capital Markets Inc		8,245,000	8,000,000	20,222	1Z
31339W-NF-9	FHLMC REMIC Ser 2439 6.000% 08/15/27 LF	07/25/2002	CS First Boston Corporation		10,923,640	10,583,000	51,151	1Z
31339W-RC-2	FHLMC REMIC Ser 2442 6.000% 07/15/28 PE	07/18/2002	UBS Warburg-CMO		5,129,688	5,000,000	18,333	1Z
3133T3-KF-4	FHLMC REMIC Ser 6.250% 12/15/23 1628-KZ	09/23/2002	Nomura Securities Int'l Inc		13,756,911	12,947,681	56,197	1Z
3133T6-M4-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26	07/23/2002	Greenwich Capital Markets Inc		12,418,125	12,000,000	54,167	1Z
3133T6-M4-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26	09/01/2002	Interest Capitalization		130,352	130,352		1Z
3133TJ-GX-5	FHLMC REMIC Ser 2129 6.000% 10/15/20 ZD	07/17/2002	Greenwich Capital Markets Inc		7,426,219	7,636,214	26,727	1
3133TJ-GX-5	FHLMC REMIC Ser 2129 6.000% 10/15/20 ZD	09/01/2002	Interest Capitalization		76,553	76,553		1
3133TR-MY-8	FHLMC REMIC Ser 2285 6.500% 10/15/16 VB	07/19/2002	Baird Robert W & Co Inc		2,080,000	2,000,000	8,306	1Z
3133TS-JU-8	FHLMC REMIC Ser 2306 6.000% 01/15/30 PK	07/18/2002	UBS Warburg-CMO		1,501,875	1,500,000	5,500	1
3133TU-LK-2	FHLMC REMIC Ser 2358 6.000% 05/15/27 OD	07/18/2002	Merrill Lynch		8,929,965	8,687,000	31,852	1Z
3133TU-P4-4	FHLMC REMIC Ser 2363 6.500% 05/15/17 BW	07/23/2002	UBS Warburg-CMO		7,328,125	7,000,000	31,597	1Z

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)
31358N-5B-4	FNMA REMIC Ser 7.000% 07/25/22 1992-124 PZ	09/01/2002	Interest Capitalization		362,246	362,246		1
31358R-G5-6	FNMA REMIC Ser 6.850% 06/25/22 1992-214 Z	09/01/2002	Interest Capitalization		82,387	82,387		1
31359E-LJ-8	FNMA REMIC Ser 6.500% 10/25/23 1993-204ZA	09/01/2002	Interest Capitalization		156,684	156,684		1
31359G-WW-2	FNMA REMIC Ser 1994-31 6.500% 03/25/23 ZB	09/01/2002	Interest Capitalization		132,499	132,499		1
31359Q-UN-2	FNMA REMIC Ser 1997-56 7.000% 09/18/27 Z	09/01/2002	Interest Capitalization		131,217	131,217		1
31359V-BH-5	FNMA Ser 1998-73 Cl MZ 6.300% 10/17/38	09/25/2002	Greenwich Capital Markets Inc		11,761,076	11,399,998	50,907	1Z
31392A-F5-2	FNMA Ser 2001-73 Cl PG 6.000% 09/25/31	09/25/2002	Bank of America-CMO		13,572,969	13,250,000	64,042	1Z
31392A-P9-3	FNMA Ser 2001-69 Cl QE 6.000% 07/25/28	07/19/2002	Greenwich Capital Markets Inc		15,475,728	15,036,384	57,639	1Z
31392A-SM-1	FNMA Ser 2001-74 Cl PC 6.000% 01/25/27	07/19/2002	CS First Boston Corporation		25,714,844	25,000,000	95,833	1Z
31392B-GT-7	FNMA Ser 2001-72 Cl NH 6.000% 04/25/30	09/23/2002	Huntington Capital Corp		3,101,250	3,000,000	12,500	1Z
31392C-HW-7	FNMA REMIC Ser 2002-18 6.500% 11/25/28 LD	07/22/2002	Dain Rauschar Inc		8,711,309	8,387,600	36,346	1
31392C-N7-5	FNMA REMIC Ser 2002-34 6.000% 07/25/19 Cl VB	09/25/2002	Legg Mason Wood Walker Inc		5,170,313	5,000,000	24,167	1Z
31392D-E8-1	FNMA REMIC Ser 2002-W6 5.350% 07/25/36 Cl IA4	07/01/2002	Nomura Securities Int'l Inc		22,704,076	22,660,000	101,026	1Z
31392D-U9-1	FHLMC REMIC Ser 6.000% 04/25/30 2002-48 Cl AD	08/02/2002	Lehman Brothers CMO		7,601,479	7,457,000	7,457	1Z
31392E-EU-0	FNMA REMIC Ser 2002-55 5.500% 08/25/12 Cl QB	08/15/2002	UBS Warburg-CMO		17,061,401	16,363,400	72,499	1Z
31392E-FP-0	FNMA REMIC Ser 2002-55 6.000% 05/25/31 Cl QN	08/20/2002	UBS Warburg-CMO		14,699,375	14,500,000	70,083	1Z
31392E-LU-2	FNMA REMIC Ser 2002-58 6.000% 05/25/31 Cl PE	08/08/2002	Salomon Smith Barney		20,129,688	20,000,000	96,667	1Z
31392E-UE-8	FNMA REMIC Ser 2002-59 5.500% 03/25/11 Cl UM	08/15/2002	CS First Boston Corporation		10,450,000	10,000,000	44,306	1Z
31392K-FL-5	FHLMC REMIC Ser 2451 6.500% 01/15/28 JE	07/12/2002	Lehman Brothers Inc		6,245,625	6,000,000	17,333	1
31392M-4W-9	FHLMC REMIC Ser 2448 6.500% 05/15/31 QM	07/22/2002	Direct		9,330,469	9,000,000	39,000	1Z
31392M-5N-8	FHLMC REMIC Ser 2448 6.000% 10/15/27 TU	07/18/2002	UBS Warburg-CMO		7,170,625	7,000,000	25,667	1Z
31392M-KQ-4	FHLMC REMIC Ser 2461 6.500% 04/15/18 VD	07/23/2002	Merrill Lynch		6,240,000	6,000,000	27,083	1Z
31392M-TS-1	FHLMC REMIC Ser 2463 6.500% 08/15/19 VH	07/23/2002	Morgan/JP/Securities - Bonds		15,614,063	15,000,000	67,708	1Z
31392P-E6-8	FHLMC REMIC Ser 2456 6.000% 04/15/28 QF	07/18/2002	Bank of America BISD Dealer		10,247,656	10,000,000	36,667	1Z
31392P-S3-0	FHLMC REMIC Ser 2484 6.000% 01/15/31 PD	08/02/2002	UBS Warburg-CMO		22,071,936	21,732,368	25,354	1Z
31392P-T7-0	FHLMC REMIC Ser 2476 6.000% 07/15/31 PD	07/25/2002	Morgan/JP/Securities - Bonds		25,231,250	25,000,000	120,833	1Z
31392P-VF-9	FHLMC REMIC Ser 2473 6.500% 10/15/18 VK	07/17/2002	Various		12,316,875	12,000,000	62,833	1Z
31392R-3U-3	FHLMC REMIC Ser 2471 6.000% 08/15/27 EG	07/18/2002	Bank of America-CMO		11,247,500	11,000,000	53,167	1Z
31392R-4A-6	FHLMC REMIC Ser 2471 6.000% 02/15/31 EH	08/06/2002	Various		72,113,723	71,265,000	214,948	1Z
31392R-4K-4	FHLMC REMIC Ser 2471 6.000% 09/15/11 VA	08/22/2002	Bank of America-CMO		11,345,306	10,758,625	46,621	1Z
31392R-CF-6	FHLMC REMIC Ser 2469 6.000% 01/15/28 PC	07/26/2002	Goldman Sachs & Company		12,365,625	12,000,000	60,000	1Z
31392R-FG-1	FHLMC REMIC Ser 2467 6.000% 04/15/28 PD	08/06/2002	Countrywide Securities		17,051,884	16,535,160	22,047	1Z
31392R-JJ-1	FHLMC REMIC Ser 2470 6.000% 10/15/30 QE	07/25/2002	UBS Warburg-CMO		9,084,375	9,000,000	43,500	1Z

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)
31392R-TR-2	FHLMC REMIC Ser 2490 6.000% 02/15/14 VA	08/16/2002	Various		19,527,312	18,663,967	90,209	1Z
31392R-YW-5	FHLMC REMIC Ser 2489 6.000% 02/15/31 PD	09/17/2002	UBS, Warburg, Dillon Read		51,468,750	50,000,000	158,333	1Z
31392T-AW-7	FHLMC REMIC Ser 2485 6.000% 12/15/27 WD	08/15/2002	Direct		11,412,500	11,000,000	53,167	1Z
31392T-HK-6	FHLMC REMIC Ser 2488 6.000% 01/15/31 ML	08/23/2002	CS First Boston Corporation		31,548,917	30,987,273	149,772	1Z
31392T-WT-0	FHLMC REMIC Ser 2478 6.000% 08/15/22 JF	09/24/2002	Bank of America-CMO		8,332,500	8,000,000	34,667	1Z
31392T-XA-0	FHLMC REMIC Ser 2478 6.000% 09/15/27 EG	08/07/2002	Bank of America-CMO		9,273,516	9,000,000	43,500	1Z
31392T-XB-8	FHLMC REMIC Ser 2478 6.000% 03/15/31 EH	08/20/2002	Various		25,268,750	25,000,000	120,833	1Z
31392T-YD-3	FHLMC REMIC Ser 2478 6.000% 10/15/11 VA	08/22/2002	Bank of America-CMO		11,600,529	11,007,989	53,205	1Z
31392U-AR-5	FHLMC Str Pass Thru 3.794% 10/27/31 Sec FSPC T-47 A5	08/22/2002	Greenwich Capital Markets Inc		19,800,000	20,000,000	86,419	1Z
31392U-BQ-6	FHLMC REMIC Ser 2505 6.000% 06/15/31 KE	09/18/2002	Bank of America-CMO		29,870,000	29,000,000	140,167	1Z
31392U-DT-8	FHLMC REMIC Ser 2504 6.000% 04/15/18 VB	09/16/2002	Greenwich Capital Markets Inc		24,720,000	24,000,000	116,000	1Z
31392U-KL-7	FHLMC REMIC Ser 2504 5.500% 09/15/17 N	09/25/2002	Greenwich Capital Markets Inc		26,594,317	26,029,000	115,323	1Z
31392U-MQ-4	FHLMC REMIC Ser 2503 5.500% 09/15/17 BH	09/24/2002	Bank of America-CMO		22,697,813	22,000,000	97,472	1Z
31392U-PY-4	FHLMC REMIC Ser 2501 6.000% 03/15/31 PD	09/04/2002	Morgan Stanley & Co Inc		22,560,313	22,000,000	106,333	1Z
31392V-7G-1	FHLMC REMIC Ser 2498 5.500% 09/15/17 BM	09/23/2002	CS First Boston Corporation		5,653,828	5,500,000	24,368	1Z
31392V-E3-2	FHLMC REMIC Ser 2497 6.000% 01/15/31 PG	09/12/2002	Direct		25,656,250	25,000,000	120,833	1Z
31392V-P8-9	FHLMC REMIC Ser 2496 6.000% 05/15/31 QN	09/12/2002	UBS Warburg-CMO		29,094,701	28,350,500	137,027	1
31392V-SN-3	FHLMC REMIC Ser 2496 5.500% 09/15/17 BK	09/24/2002	UBS Warburg-CMO		22,687,500	22,000,000	97,472	1Z
383739-RL-5	Government Natl Mtg 6.500% 06/16/30 Assn REMIC Ser 2001-6 PM	07/23/2002	Salomon Smith Barney		6,242,813	6,000,000	27,083	1
38373T-Q5-7	GNMA Ser 2002-4 Cl VG 6.500% 11/16/17	07/23/2002	First Tennessee Bank NA		5,742,344	5,500,000	28,799	1
38373V-AB-6	GNMA Ser 2002-59 Cl BE 6.000% 10/20/29	08/08/2002	Bank of America-CMO		7,191,406	7,000,000	33,833	1Z
38373V-FJ-4	GNMA Ser 2002-57 Cl PD 6.000% 06/20/31	08/29/2002	UBS Warburg-CMO		14,923,699	14,559,706	7,280	1Z
38373V-HZ-6	GNMA Ser 2002-60 Cl PE 6.000% 07/20/31	08/29/2002	Salomon Smith Barney		6,138,750	6,000,000	3,000	1
38373V-QX-1	GNMA Ser 2002-67 Cl VB 6.000% 08/20/19	09/13/2002	Salomon Smith Barney		41,331,250	40,000,000	193,333	1Z
38373W-4P-0	Government Natl Mtg 6.500% 02/20/13 Assn Ser 2002-33 Cl VH	07/01/2002	UBS, Warburg, Dillon Read		9,219,357	8,803,922	27,023	1Z
38373W-Q7-6	Government Natl Mtg 6.500% 02/20/13 Assn Ser 2002-30 Cl VA	07/01/2002	First Tennessee Bank NA		2,050,604	1,956,596	6,006	1Z
38373X-GK-6	GNMA REMIC Ser 2002-42 6.000% 10/20/28 Cl PD	08/01/2002	Greenwich Capital Markets Inc		9,076,375	8,800,000	7,333	1Z
38373X-JY-3	GNMA REMIC Ser 2002-46 6.000% 05/20/29 Cl PE	07/26/2002	Lehman Brothers CMO		14,931,910	14,497,000	72,485	1Z
38373X-K8-8	GNMA REMIC Ser 2002-55 6.000% 06/20/29 Cl PC	07/26/2002	Greenwich Capital Markets Inc		12,433,125	12,000,000	60,000	1Z
38373X-P3-4	GNMA Ser 2002-48 Cl VG 6.500% 12/16/12	07/12/2002	Huntington Capital Corp		6,252,221	5,932,426	31,063	1Z
38373X-VQ-6	GNMA Ser 2002-49 Cl VB 6.500% 06/20/32	07/23/2002	Bear Stearns Securities Corp		2,082,813	2,000,000	10,472	1Z
3837H1-JQ-5	Government Natl Mtg 6.500% 04/20/28 Assn REMIC Ser 1998-9 ZA	07/23/2002	Morgan/JP/Securities - Bonds		12,793,061	12,484,841	56,355	1Z
3837H1-JQ-5	Government Natl Mtg 6.500% 04/20/28 Assn REMIC Ser 1998-9 ZA	09/01/2002	Interest Capitalization		135,619	135,619		1Z
911760-GT-7	Vendee Mtg Tr REMIC 7.250% 09/15/25 Ser 1995-3 1Z	09/01/2002	Interest Capitalization		297,679	297,679		1
000000-00-0	FHLMC Str Pass Thr Sec 3.251% 05/27/24 Ser T50 Cl A5	09/24/2002	Greenwich Capital Markets Inc		12,578,940	12,706,000	43,602	1Z

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	FHLMC Str Pass-Thr Sec 3.548% 05/27/24 Ser T50 Cl A7	09/24/2002	Greenwich Capital Markets Inc		9,900,000	10,000,000	37,451	1Z
Total United States					1,219,880,743	1,189,289,157	4,596,483	XXX
3199999 - Total - Bonds - Special Revenue					1,219,880,743	1,189,289,157	4,596,483	XXX
Public Utilities (unaffiliated)								
United States								
100599-BN-8	Boston Edison Co Deb 7.800% 05/15/10	08/09/2002	Morgan Stanley & Co Inc		2,461,514	2,150,000	41,459	1
153663-BL-2	Central IL Public 6.625% 06/15/11 Service Co 1st Mtg Bd	09/18/2002	Piper Jaffray Inc		2,247,340	2,000,000	36,438	1
202795-EL-0	Commonwealth Edison Co 8.375% 10/15/06 1st Mtg Bd	09/24/2002	Morgan Stanley & Co Inc		4,582,227	3,900,000	146,981	1
202795-FL-9	Commonwealth Edison Co 7.000% 07/01/05 Deb Ser 93	08/23/2002	Various		1,877,450	1,725,000	14,258	1
209111-DE-0	Consolidated Edison Co 8.125% 05/01/10 NY Inc Deb	07/17/2002	SBC Warburg Dillon Read		4,599,160	4,000,000	73,125	1PE
247109-AZ-4	Delmarva Pwr & Lt Co 6.950% 06/01/08 1st Mtg S F Bd	07/09/2002	Dain Rauschar Inc		2,947,449	2,768,000	21,909	1PE
293791-AB-5	Enterprise Products 7.500% 02/01/11 Ptnrs LP Nt	07/15/2002	Goldman Sachs & Company		12,632,760	12,000,000	411,667	2
63618E-AX-9	National Fuel Gas Co 6.820% 08/01/04 MT Nt	08/06/2002	Dain Rauschar Inc		530,955	500,000	758	1
653522-CA-8	Niagara Mohawk Pwr 8.000% 06/01/04 Corp 1st Mtg Bd	09/25/2002	Piper Jaffray Inc		3,447,252	3,194,000	83,464	2
653522-CV-2	Niagara Mohawk Pwr 7.750% 05/15/06 Corp 1st Mtg	09/13/2002	Piper Jaffray Inc		18,286,221	16,300,000	406,983	2PE
677347-BJ-4	Ohio Edison Co 1st Mtg 8.625% 09/15/03 Bd	07/16/2002	Various		2,276,177	2,150,000	63,631	2PE
69351U-AB-9	PPL Electric Utilities 6.250% 08/15/09 1st Mtg Bd	08/01/2002	Bankers Trust/BOCM		1,034,080	1,000,000	29,688	1PE
69363F-BJ-0	PSI Energy Inc 1st Mtg 6.370% 09/09/08 Bd Ser B	08/06/2002	Dain Rauschar Inc		4,192,680	4,000,000	123,153	1PE
737679-CH-1	Potomac Elec Pwr Co 6.250% 10/15/07 1st Mtg Bd	09/04/2002	Merrill Lynch		6,530,400	6,000,000	150,000	1PE
744533-AX-8	Public Svc Co OK 1st 6.500% 06/01/05 Mtg Bd Ser W	07/11/2002	Morgan Stanley & Co Inc		5,327,600	5,000,000	40,625	2PE
845437-AR-3	Southwestern Elec 7.000% 09/01/07 Power 1st Mtg Bd Ser X	07/11/2002	Morgan Stanley & Co Inc		1,608,570	1,500,000	39,375	2PE
86765B-AB-5	Sunoco Logistics Ptnrs 7.250% 02/15/12 Op LP Nt	08/07/2002	Tax Free Exchange		10,978,257	11,000,000	396,535	2PE
90269Q-AD-1	UGI Utilities Inc MT 7.170% 06/15/07 Nt Ser B	09/25/2002	Raymond James & Assoc Inc		1,096,410	1,000,000	26,888	2PE
90269Q-AH-2	UGI Utilities Inc MT 5.530% 09/25/12 Nt	09/20/2002	Wachovia Capital Markets Inc		3,750,000	3,750,000		2PE
91803*-AL-2	Utilities Inc Coll Tr 5.410% 08/30/12 Nt	08/30/2002	Bankers Trust/BOCM		7,000,000	7,000,000		2Z
Total United States					97,406,501	90,937,000	2,106,935	XXX
Other Country								
G0369@-AC-0	Anglian Water Services 7.010% 07/25/08 Fin plc Sr Nt Ser C US$	09/19/2002	Tax Free Exchange		25,000,000	25,000,000	262,875	1Z
Total Other Country					25,000,000	25,000,000	262,875	XXX
3899999 - Total - Bonds - Public Utilities					122,406,501	115,937,000	2,369,810	XXX
Industrial & Miscellaneous								
United States								
000759-CV-0	American Business Fin 5.402% 09/15/33 Svcs Inc Ser 2002-3 Cl M1	09/19/2002	CS First Boston Corporation		4,999,955	5,000,000	18,757	1PE
003723-AA-1	ABN Amro NA Holding Co 6.523% 12/01/49 Bd	09/17/2002	Lehman Brothers Inc		3,000,000	3,000,000		1PE
00915X-BY-6	Air Prods & Chems Inc 6.650% 08/01/07 MT Nt	07/22/2002	Various		11,476,380	10,620,000	47,067	1PE
01877K-AB-9	Alliance Pipeline LP 6.996% 12/31/19 Sr Nt	08/15/2002	Dain Rauschar Inc		3,427,327	3,219,568	31,283	2

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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)
02635P-RD-7	American General Fin 5.910% 06/12/06 MT Nt Ser F	08/26/2002	CS First Boston Corporation		4,218,520	4,000,000	87,993	1PE
03072S-CR-4	Ameriquest Mtg Sec Inc 5.030% 08/25/32 Ser 2002-3 Cl AF6	08/08/2002	UBS Warburg-CMO		6,997,004	7,000,000	2,934	1PE
038522-AC-2	Aramark Services Inc 7.000% 07/15/06 Nt	09/04/2002	Morgan Stanley & Co Inc		5,344,870	5,120,000	53,760	2
039483-AF-9	Archer-Daniels-Midland 10.250% 01/15/06 Co Deb	09/23/2002	Legg Mason Wood Walker Inc		1,193,480	1,000,000	20,215	1PE
040420-BF-7	Aristar Inc Sr Nt 7.250% 06/15/06	07/01/2002	Dain Rauschar Inc		539,970	500,000	2,014	1
04420Q-BJ-4	Ashland Inc MT Nt Ser 7.830% 08/15/05 J	07/17/2002	Dain Rauschar Inc		2,175,840	2,000,000	68,295	2
054303-AM-4	Avon Prods Inc Sr Nt 7.150% 11/15/09	09/23/2002	Dain Rauschar Inc		6,944,640	6,000,000	156,108	1PE
057224-AJ-6	Baker Hughes Inc Sr Nt 6.250% 01/15/09	08/20/2002	Various		3,195,840	3,000,000	14,931	1PE
057224-AS-6	Baker Hughes Inc Sr Nt 6.000% 02/15/09	07/24/2002	McDonald & Co Sec Inc		6,840,665	6,500,000	177,667	1PE
05947U-HN-1	Banc of America Comm 5.271% 07/11/43 Mtg Inc Ser 2002-2 Cl B	08/26/2002	Bank of America-CMO		3,015,092	3,000,000	3,953	1PE
05947U-HP-6	Banc of America Comm 5.315% 07/11/43 Mtg Inc Ser 2002-2 Cl C	08/26/2002	Bank of America-CMO		7,279,105	7,242,860	9,624	1PE
060506-AZ-5	Bank of America Mtg 6.500% 03/25/29 Sec Ser 1999-1 Cl A24	08/02/2002	Bank of America BISD Dealer		7,206,719	7,000,000	7,583	1PE
06423R-AE-6	Bank One Issuance Tr 3.590% 05/15/10 Ser 2002-A3 Cl A3	09/17/2002	Bank One Capital Markets		19,882,422	20,000,000	2,493	1PE
067383-AA-7	Bard (C R) Inc Nt 6.700% 12/01/26	08/19/2002	Legg Mason Wood Walker Inc		1,050,000	1,000,000	15,075	2PE
071813-AS-8	Baxter Intl Inc Nt 5.250% 05/01/07	07/19/2002	Various		4,044,680	4,000,000	50,896	1
07383F-PW-2	Bear Stearns Comm Mtg 4.830% 08/15/38 Sec Ser 2002-TOP8 Cl A2	09/27/2002	Bear Stearns Securities Corp		15,363,721	15,284,000	14,354	1PE
07383F-PX-0	Bear Stearns Comm Mtg 4.940% 08/15/38 Sec Ser 2002-TOP8 Cl B	09/27/2002	Bear Stearns Securities Corp		5,028,023	5,000,000	4,803	1PE
07383F-PY-8	Bear Stearns Comm Mtg 5.220% 08/15/38 Sec Ser 2002-TOP8 Cl C	09/27/2002	Bear Stearns Securities Corp		4,022,450	4,000,000	4,060	1PE
075816-AA-6	Beckman Instruments 7.050% 06/01/26 Inc Nt	09/23/2002	Spear Leeds		1,121,260	1,000,000	22,521	2
093662-AA-2	Block Financial Corp 6.750% 11/01/04 Sr Nt	09/24/2002	Various		6,763,208	6,366,000	135,533	2
093662-AB-0	Block Financial Corp 8.500% 04/15/07 Sr Nt	09/18/2002	Spear Leeds		960,794	836,000	29,564	2
101137-AA-5	Boston Scientific Corp 6.625% 03/15/05 Nt	09/27/2002	Various		1,722,667	1,618,000	29,170	2PE
126410-LE-7	CSX Transportation Inc 7.820% 04/01/11 ETC	07/24/2002	Dain Rauschar Inc		1,155,660	1,000,000	25,632	1PE
12660U-AM-1	CVC Capital Funding 9.583% 09/15/12 LLC Ser 1A Cl B1	08/30/2002	Tax Free Exchange		11,249,794	11,250,000	494,123	2
12669C-E4-8	CWMBS Inc Ser 2002-8 6.500% 07/25/32 Cl A4	08/29/2002	Greenwich Capital Markets Inc		3,108,750	3,000,000	1,625	1PE
12669C-TF-7	CWMBS Inc Ser 2002-3 6.000% 05/25/17 Cl 2A2	07/31/2002	Legg Mason Wood Walker Inc		4,547,109	4,500,000	3,000	1
12680@-AD-2	Cabelas Inc Sr Nt Ser 4.950% 09/05/09 A	09/05/2002	SPP Hambro		8,000,000	8,000,000		2Z
141749-AA-9	Carey Comm Mtg Tr Ser 5.970% 08/20/19 2002-1 Cl A	08/27/2002	Direct		14,000,000	14,000,000		1PE
141781-AH-7	Cargill Inc Nt 6.300% 04/15/09	09/10/2002	Dain Rauschar Inc		528,385	500,000	12,950	1PE
141781-AL-8	Cargill Inc Nt 6.250% 05/01/06	08/01/2002	Pressprich R W		4,259,160	4,000,000	65,972	1PE
141784-AH-1	Cargill Inc MT Nt 6.880% 03/05/07	07/15/2002	Dain Rauschar Inc		1,066,600	1,000,000	12,040	1PE
141784-AX-6	Cargill Inc MT Nt 6.780% 08/13/07	09/06/2002	Dain Rauschar Inc		1,115,060	1,000,000	21,847	1PE
14911R-AD-1	Caterpillar Inc Sr Nt 5.950% 05/01/06	07/30/2002	Various		12,372,879	11,720,000	175,902	1
149123-BA-8	Caterpillar Inc Deb 9.000% 04/15/06	07/18/2002	Various		2,018,123	1,750,000	42,875	1PE
16675H-AF-9	Chevron Corp Trust 8.110% 12/01/04 Fund Gtd Amortizing Nt	09/04/2002	Goldman Sachs & Company		10,964,894	10,279,267	157,467	1PE
16675H-AL-6	Chevron Corp Trust 7.327% 01/01/14 Fund Gtd Amortizing Nt	07/10/2002	Dain Rauschar Inc		1,337,969	1,217,442	3,469	1PE
17248R-AC-0	Cingular Wireless Sr 5.625% 12/15/06 Nt	09/11/2002	Tax Free Exchange		2,941,226	3,000,000	40,313	1PE

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17248R-AF-3	Cingular Wireless Sr 6.500% 12/15/11 Nt	09/11/2002	Tax Free Exchange		7,759,359	8,000,000	124,222	1PE
172850-BB-4	CIT RV Tr Ser 1999-A 6.440% 03/15/17 Cl B	07/16/2002	Bankers Trust/BOCM		3,090,000	3,000,000	2,147	1PE
17305E-AS-4	Citibank Cr Card 4.100% 12/07/06 Issuance Tr Ser 2001-A8 Cl A8	08/28/2002	Various		10,286,133	10,000,000	91,111	1
191219-AX-2	Coca-Cola Enterprises 6.700% 10/15/36 Deb	07/23/2002	Spear Leeds		1,043,920	1,000,000	18,797	1PE
20854P-AB-5	Consol Energy Inc Nt 7.875% 03/01/12	07/25/2002	Tax Free Exchange		11,917,792	12,000,000	362,250	2PE
22237L-EF-5	Countrywide Home Loan 7.230% 10/17/08 MT Nt Ser E	08/09/2002	Merrill Lynch		5,393,650	5,000,000	29,121	1PE
237194-AA-3	Darden Restaurants Inc 6.375% 02/01/06 Nt	09/24/2002	Various		1,231,290	1,150,000	8,385	2PE
25247D-AB-7	Dial Corp Nt 7.000% 08/15/06	09/17/2002	Various		5,357,810	5,000,000	86,917	2
25466K-BH-1	Discover Card Mstr Tr 1.953% 04/16/07 I Ser 1997-3 Cl A	09/04/2002	Morgan/JP/Securities - Bonds		6,259,033	6,250,000	8,290	1PE
26483E-AB-6	Dun & Bradstreet Corp 6.625% 03/15/06 Sr Nt Ser B	09/19/2002	Various		7,469,640	7,000,000	60,545	2
270319-AC-0	Earthgrains Co Nt 8.500% 08/01/05	08/16/2002	Various		10,258,400	9,000,000	31,875	1PE
291011-AH-7	Emerson Elec Co Nt 5.850% 03/15/09	07/17/2002	Morgan Stanley & Co Inc		1,534,470	1,500,000	30,956	1
291011-AL-8	Emerson Elec Co Nt 7.875% 06/01/05	07/18/2002	Various		8,949,863	8,100,000	90,508	1PE
293562-AB-0	Enron Oil & Gas Co Nt 6.500% 09/15/04	09/18/2002	Pressprich R W		1,042,080	1,000,000	1,444	2PE
302569-AA-6	FPL Virginia Funding 7.520% 06/30/19 Corp Sr Nt	07/26/2002	Lehman Brothers Inc		8,181,441	8,022,161	50,272	2
31746*-AK-0	Financial Federal 5.920% 07/02/06 Credit Inc Sr Nt	07/02/2002	BA Securities		5,000,000	5,000,000		1Z
31746*-AL-8	Financial Federal 5.920% 08/30/06 Credit Inc Sr Nt Ser B2	08/30/2002	BA Securities		2,000,000	2,000,000		2Z
319963-AE-4	First Data Corp Nt 4.700% 11/01/06	07/09/2002	Bear Stearns Securities Corp		5,997,420	6,000,000	55,225	1
336294-AH-6	First Security Corp Sr 6.875% 11/15/06 Nt	08/09/2002	CS First Boston Corporation		2,218,620	2,000,000	33,993	1PE
349631-AF-8	Fortune Brands Inc Nt 6.250% 04/01/08	09/23/2002	Merrill Lynch		1,669,275	1,500,000	45,573	1PE
36860R-AB-9	GEM LIGOS II Ltd Ser 2.930% 08/10/14 1A Cl 2	07/11/2002	Morgan Stanley & Co Inc		5,000,000	5,000,000		1Z
401698-AA-3	Guidant Corp Nt 6.150% 02/15/06	09/24/2002	First Tennessee Bank NA		681,756	640,000	4,525	2PE
413086-AD-1	Harman Intl Sr Nt 7.125% 02/15/07	08/22/2002	Tax Free Exchange		16,282,014	16,400,000	22,721	2PE
42346#-AA-9	Helmerich/Payne Intl 5.510% 08/15/07 Drilling Sr Nt Ser A	08/15/2002	Bankers Trust/BOCM		1,500,000	1,500,000		1Z
42346#-AB-7	Helmerich/Payne Intl 5.910% 08/15/09 Drilling Sr Nt Ser B	08/15/2002	Bankers Trust/BOCM		7,645,714	7,500,000		1Z
43708A-AC-6	Home Eq Mtg Ln Asset 6.920% 05/27/33 Bkd Tr Ser SPMD 2002-A Cl AF3	07/30/2002	Merrill Lynch		6,210,234	6,000,000	1,153	1PE
44041#-AA-3	Horizon Food Group Inc 15.000% 07/09/06 Sr Sub Nt	09/30/2002	Interest Capitalization		120,619	120,619		5
459200-AW-1	International Bus 4.875% 10/01/06 Machs Corp Nt	07/01/2002	Various		4,029,920	4,000,000	50,917	1
459506-AB-7	International Flav & 6.450% 05/15/06 Frag Inc Nt	09/24/2002	Wachovia Capital Markets Inc		5,384,750	5,000,000	118,250	2
463556-AD-2	Iroquois Gas 6.100% 10/31/27 Transmission Sys Nt	08/08/2002	Morgan/JP/Securities - Bonds		6,000,000	6,000,000		2PE
478366-AK-3	Johnson Controls Inc 5.000% 11/15/06 Nt	07/16/2002	Goldman Sachs & Company		3,024,240	3,000,000	26,667	1
482620-AV-3	KN Energy Inc Sr Nt 6.800% 03/01/08	08/27/2002	CS First Boston Corporation		2,128,340	2,000,000	67,622	2
494553-AA-8	Kinder Morgan Inc Nt 6.500% 09/01/12	08/22/2002	Salomon Smith Barney		4,487,220	4,500,000		2PE
501921-A*-1	LTV Corp Sr Secd Term 6.445% 10/31/04 Loan	09/30/2002	Tax Free Exchange		7,755,000	7,755,000	9,719	3
518439-AA-2	Estee Lauder Cos Sr Nt 6.000% 01/15/12	07/23/2002	SBC Warburg Dillon Read		6,245,940	6,000,000	11,000	1PE
532491-AC-1	Lilly Inds Inc Sr Nt 7.750% 12/01/07	08/13/2002	Raymond James & Assoc Inc		551,507	492,000	7,944	2
55264T-AL-5	MBNA Credit Card 1.950% 02/15/07 Master Nt Tr Ser 2001-A4 Cl A	09/04/2002	Salomon Smith Barney		8,989,374	8,975,000	11,904	1PE
571900-AQ-2	Marriott Intl Inc Nt 7.875% 09/15/09 Ser C	08/14/2002	Various		2,239,750	2,000,000	60,594	2PE
57859H-BT-0	Maytag Corp Nt 6.875% 12/01/06	09/05/2002	Raymond James & Assoc Inc		7,645,470	7,000,000	113,247	2

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581557-AT-2	McKesson Corp Deb 6.400% 03/01/08	08/26/2002	Dain Rauschar Inc		4,168,040	4,000,000	126,578	2
589643-A@-4	Meridian Ind 7.300% 11/20/09 (Prologis) Inc Sr Nt	09/11/2002	Tax Free Exchange		12,871,599	13,000,000	292,608	2
608190-AE-4	Mohawk Inds Inc Nt Ser 6.500% 04/15/07 C	08/08/2002	Various		8,348,687	7,780,000	183,658	2
61166W-AA-9	Monsanto Co Nt 7.375% 08/15/12	08/09/2002	Salomon Smith Barney		9,444,425	9,500,000		2PE
61980A-AA-1	Motiva Enterprises LLC 5.200% 09/15/12 Sr Nt	09/18/2002	Salomon Smith Barney		22,927,780	23,000,000		1PE
63615#-AB-7	National Football 6.560% 10/15/17 League Sr Nt Ser A	07/01/2002	BA Securities		3,080,272	3,000,000		1Z
651190-BE-2	Newell Co MT Nt 6.350% 07/15/28	09/30/2002	Merrill Lynch		1,098,380	1,000,000	13,758	2PE
654106-AB-9	Nike Inc Sr Nt 5.500% 08/15/06	08/29/2002	Spear Leeds		1,473,933	1,393,000	4,044	1
66937R-PP-8	Norwest Asset 6.500% 04/25/29 Securities Corp Ser 1999-8 Cl A3	07/23/2002	Legg Mason Wood Walker Inc		1,024,028	996,621	4,499	1PE
674812-AH-5	Ocean Energy Inc Nt 7.625% 07/01/05 Ser B	07/30/2002	Morgan/JP/Securities - Bonds		2,234,378	2,080,000	13,657	2PE
679574-AF-0	Old Dominion Elec 1st 6.250% 06/01/11 Mtg Bd	08/09/2002	Morgan/JP/Securities - Bonds		3,215,460	3,000,000	38,021	1PE
67982X-AB-4	Old Kent Bank Nt 7.750% 08/15/10	08/01/2002	Goldman Sachs & Company		16,686,450	15,000,000	552,188	1PE
68217#-AA-0	Omni Source Corp Sr Nt 6.750% 09/24/09	09/24/2002	Bank One Capital Markets		7,073,278	7,000,000		2Z
696429-AB-5	Pall Corp Nt 6.000% 08/01/12	08/01/2002	SBC Warburg Dillon Read		7,995,920	8,000,000		2PE
697133-AC-0	Palmetto Synthetic CDO 3.358% 02/08/08 Ltd Cl III Mezz Flt Rate Nt	07/02/2002	Morgan Stanley & Co Inc		10,000,000	10,000,000		1
709631-AB-1	Pentair Inc Sr Nt 7.850% 10/15/09	08/13/2002	Dain Rauschar Inc		2,208,860	2,000,000	52,769	2PE
724477-AJ-3	Pitney Bowes Cr Corp 8.550% 09/15/09 Deb	08/26/2002	Merrill Lynch		4,108,335	3,500,000	136,325	1PE
740417-AA-8	Preferred Term Sec Ltd 2.587% 07/03/32 VI Flt Rate Sr Nt Ser A1	07/09/2002	First Tennessee Bank NA		9,950,000	10,000,000	11,497	1PE
760985-NA-5	Residential Asset Mtg 4.930% 07/25/32 Prod Inc Ser 2002-RZ3 Cl A6	08/08/2002	Direct		9,497,924	9,500,000	35,126	1PE
76110G-YD-7	Residential Accredit 6.000% 04/25/32 Loans Inc Ser 2002-QS5 Cl A5	07/10/2002	Salomon Smith Barney		8,245,000	8,000,000	18,667	1PE
761695-AA-3	Reynolds & Reynolds Sr 7.000% 12/15/06 Nt	09/19/2002	Various		12,549,885	11,500,000	166,347	2PE
769742-AB-3	Roadway Corp Nt 8.250% 12/01/08	09/16/2002	CS First Boston Corporation		1,095,290	1,000,000	24,750	2
78355H-GW-3	Ryder System Inc MT Nt 6.350% 07/28/04 Ser 14	07/24/2002	Various		4,577,891	4,380,000	67,116	2PE
78355H-HH-5	Ryder System Inc MT Nt 6.420% 01/20/09 Ser 15	07/24/2002	Dain Rauschar Inc		3,594,745	3,500,000	54,927	2PE
78412D-AG-4	Semco Energy Inc Nt 6.490% 10/01/09	09/16/2002	McDonald & Co Sec Inc		6,000,000	6,000,000		2PE
786514-AV-1	Safeway Inc Nt 6.050% 11/15/03	08/08/2002	Various		3,110,925	3,000,000	44,115	2PE
786514-BB-4	Safeway Inc Nt 6.150% 03/01/06	07/17/2002	Morgan/JP/Securities - Bonds		2,247,374	2,150,000	51,788	2
786514-BD-0	Safeway Inc Nt 3.625% 11/05/03	09/11/2002	Various		13,135,254	13,075,000	150,113	2PE
80311T-BV-3	Sara Lee Corp MT Nt 5.600% 01/23/06 Ser C	08/26/2002	Morgan/JP/Securities - Bonds		732,032	700,000	17,858	1PE
80311T-BY-7	Sara Lee Corp MT Nt 6.950% 10/09/06 Ser C	07/23/2002	Spear Leeds		3,845,275	3,500,000	88,516	1PE
806860-AA-0	Schlumberger Tech Corp 6.500% 04/15/12 Nt	09/20/2002	Morgan/JP/Securities - Bonds		4,178,475	3,750,000	111,042	1PE
807066-AE-5	Scholastic Corp Nt 5.750% 01/15/07	08/23/2002	CS First Boston Corporation		5,200,750	5,000,000	34,340	2
808626-AA-3	Science Applications 6.750% 02/01/08 Intl Corp Nt	08/22/2002	Dain Rauschar Inc		1,596,479	1,485,000	7,239	1PE
811039-AB-2	Scripps (E W) Co Nt 6.625% 10/15/07	07/09/2002	Morgan Keegan & Co Inc		1,910,912	1,775,000	28,418	1PE
817565-AV-6	Service Corp Intl Nt 7.700% 04/15/09	09/25/2002	Tax Free Exchange		6,327,919	8,500,000		3
833034-AC-5	Snap-On Inc Nt 6.250% 08/15/11	07/30/2002	Piper Jaffray Inc		2,067,940	2,000,000	57,986	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)
83754L-AA-5	South Dakota Ed Enh 6.720% 06/01/26 Fund Corp Tobacco Setl Ser 2002-A Cl A	08/26/2002	Bear Stearns Securities Corp		9,995,910	10,000,000		1PE
854616-AF-6	Stanley Works /The/ Nt 5.750% 03/01/04	08/05/2002	Various		5,635,774	5,425,000	111,354	1
85746*-DR-8	State Street Bk & Tr 6.840% 01/31/19 Co Sr Lev Lease Nt	09/30/2002	Bankers Trust/BOCM		11,667,971	11,667,971		2Z
86357S-CC-8	Structured Asset Veh 4.780% 08/20/14 Sec Tr Principal Prot Nt Ser 2002-E	08/15/2002	BA Securities		6,200,000	6,200,000		1Z
86448#-AB-1	Suburban Propane LP Sr 7.370% 07/01/12 Nt	07/01/2002	First Union		14,133,000	14,100,000		2
87538G-AY-8	Tandy Corp MT Nt Ser B 7.300% 08/09/04	08/07/2002	McDonald & Co Sec Inc		2,145,380	2,000,000	53,128	2PE
87972*-AG-6	Telmark LLC Sr Nt Ser 4.940% 08/01/05 B	08/01/2002	Merrill Lynch		5,000,000	5,000,000		2Z
880394-AA-9	Tenneco Packaging Inc 7.200% 12/15/05 (Pactiv) Nt	07/24/2002	Dain Rauschar Inc		11,133,270	10,300,000	90,640	2PE
882508-AH-7	Texas Instruments Inc 6.125% 02/01/06 Nt	07/15/2002	Dain Rauschar Inc		4,665,059	4,455,000	122,404	1PE
882508-AN-4	Texas Instruments Inc 7.000% 08/15/04 Sr Nt	08/05/2002	Various		5,892,805	5,500,000	177,431	1
886547-B*-8	Tiffany & Co Sr Nt Ser 6.150% 07/18/09 C	07/18/2002	Lehman Brothers Inc		4,000,000	4,000,000		2Z
893485-AM-4	Transamerica Corp Nt 6.750% 11/15/06	08/09/2002	CS First Boston Corporation		1,072,920	1,000,000	16,688	1PE
898602-AC-1	Tuboscope Inc Nt 7.500% 02/15/08	09/09/2002	Direct		2,232,900	2,000,000	11,250	2
902905-AR-9	USX Marathon Group Nt 7.200% 02/15/04	08/13/2002	Advest Inc		1,053,930	1,000,000	200	2
908064-AA-6	Union Planters Bank 6.500% 03/15/08 Sub Nt	08/15/2002	Morgan Keegan & Co Inc		7,168,011	6,720,000	181,166	2
91345H-AN-5	Universal Corp VA MT 7.875% 02/15/08 Nt Ser B	08/21/2002	SBC Warburg Dillon Read		5,203,302	4,700,000	8,684	2
916906-AB-6	U S Freightways Corp 8.500% 04/15/10 Nt	08/29/2002	Carolina Capital Markets		2,340,000	2,000,000	65,639	1PE
91914C-AA-5	Valero Logistics LP Nt 6.875% 07/15/12	07/10/2002	Morgan/JP/Securities - Bonds		1,993,720	2,000,000		2PE
920355-AA-2	Valspar Corp Nt 6.000% 05/01/07	07/12/2002	McDonald & Co Sec Inc		2,097,806	2,050,000	26,308	2
922122-AB-2	Varco International 7.250% 05/01/11 Inc Sr Nt	08/13/2002	CS First Boston Corporation		1,884,068	1,750,000	37,005	2
92239M-AC-5	Vectren Utility 6.625% 12/01/11 Holdings Inc Nt	07/10/2002	Bankers Trust/BOCM		1,305,938	1,250,000	10,122	1PE
929160-AB-5	Vulcan Materials Co Nt 6.000% 04/01/09	07/02/2002	Raymond James & Assoc Inc		1,027,940	1,000,000	16,167	1PE
929160-AC-3	Vulcan Materials Co Nt 5.750% 04/01/04	07/17/2002	Various		3,008,927	2,895,000	50,418	1PE
929160-AD-1	Vulcan Materials Co Nt 6.400% 02/01/06	07/22/2002	Various		12,551,493	11,750,000	362,267	1
939333-AB-6	Washington Mut Fin 6.250% 05/15/06 Corp Sr Nt	09/24/2002	Various		3,907,876	3,658,000	69,593	1PE
939333-AC-4	Washington Mut Fin 6.875% 05/15/11 Corp Sr Nt	07/01/2002	McDonald & Co Sec Inc		2,221,478	2,097,000	20,023	1PE
939640-AC-2	Washington Post Co Nt 5.500% 02/15/09	09/24/2002	Spear Leeds		2,663,350	2,500,000	16,042	1PE
94860*-BH-4	Wegmans Food Markets 4.430% 09/30/07 Inc Sr Nt Ser A	09/30/2002	Morgan/JP/Securities - Bonds		16,000,000	16,000,000		1Z
94978#-AT-4	Wells Fargo Bank 6.650% 08/01/27 Northwest NA Cr Tenant Lease Ser 2002 Cl 20	07/28/2002	Legg Mason Wood Walker Inc		1,498,043	1,498,043		1Z
94978#-AU-1	Wells Fargo Bank 7.380% 05/15/32 Northwest NA MWRA Lease Backed Loan	07/30/2002	Direct		15,157,914	14,477,581	44,519	1Z
957674-AC-8	Western Atlas Inc Nt 7.875% 06/15/04	09/23/2002	McDonald & Co Sec Inc		6,497,460	6,000,000	132,563	1PE
963320-AK-2	Whirlpool Corp Nt 8.600% 05/01/10	09/25/2002	SBC Warburg Dillon Read		2,393,500	2,000,000	71,189	2
97164#-AD-6	Wilmington Investments 5.070% 08/30/07 Inc Sr Nt	08/30/2002	BA Securities		7,500,000	7,500,000		2Z
97382#-AC-4	Wine Group Inc/The Sec 6.070% 08/30/12 Nt	08/30/2002	BA Securities		12,648,031	12,500,000		2Z
97382#-AD-2	Wine Group Inc/The Sec 6.330% 08/30/14 Nt	08/30/2002	BA Securities		6,557,707	6,500,000		2Z
976657-AB-2	Wisconsin Energy Corp 5.875% 04/01/06 Sr Nt	08/06/2002	Various		6,418,428	6,090,000	124,367	1
976657-AC-0	Wisconsin Energy Corp 6.500% 04/01/11 Sr Nt	07/12/2002	Various		9,496,760	9,000,000	172,250	1
98157D-AK-2	WorldCom Inc Nt 8.250% 05/15/31	08/12/2002	Deutsche Bank Securities		575,000	5,000,000		6
982514-AE-1	Wrigley CDO Ltd Ser 1A 3.731% 08/08/14 Cl IIIA	07/12/2002	Morgan Stanley & Co Inc		5,000,000	5,000,000		1Z

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]
986670-AB-3	York Intl Corp Sr Nt 6.625% 08/15/06	09/26/2002	BB&T Capital Markets		8,684,580	8,000,000	55,208	2
G9413#-AA-9	Wagon Plc Gtd Sr Nt 6.090% 09/10/09	09/10/2002	ABN Amro Sec (USA) Inc		13,084,734	13,000,000		2Z
000000-00-0	AFA Financing LLC Nt 3.810% 08/31/03	08/28/2002	Direct		4,000,000	4,000,000		1Z
Total United States					884,601,162	862,576,133	8,140,335	XXX
Canada								
068494-AA-1	Barrick Gold Fin Inc 7.500% 05/01/07 Deb	07/23/2002	SBC Warburg Dillon Read		5,602,150	5,000,000	88,542	1
10299A-AG-1	Bowater Pulp & Paper 10.500% 06/15/10 Inc Sr Nt Ser B	09/30/2002	Tax Free Exchange		2,751,143	2,637,000	80,758	2Z
Total Canada					8,353,293	7,637,000	169,300	XXX
Other Country								
386088-AB-4	Grand Metropolitan Inv 9.000% 08/15/11 Nt	08/14/2002	SBC Warburg Dillon Read		5,139,360	4,000,000	4,000	1PE
86789R-AA-4	Sunstar Cap 8.570% 08/13/09 (Luxembourg) SA Sr Nt	08/13/2002	Direct		4,000,000	4,000,000		2Z
G4551#-AF-1	Holcim Cap Corp Ltd Sr 5.930% 07/22/09 Gtd Nt	07/22/2002	Greenwich Capital Markets Inc		18,000,000	18,000,000		2Z
G7330#-AA-3	RMC Group PLC Sr Nt 7.410% 08/19/09	07/16/2002	Merrill Lynch		3,196,680	3,000,000	90,773	2
N4281@-AQ-8	Koninklijke Vopak NV 8.370% 06/19/11 Sr Nt Ser C	07/01/2002	Tax Free Exchange		12,035,107	12,000,000	23,610	2
07788#-AA-9	Publishing & 5.340% 09/18/09 Broadcasting Ltd Sr Nt Ser A	09/18/2002	BA Securities		16,000,000	16,000,000		2Z
Total Other Country					58,371,147	57,000,000	118,383	XXX
4599999 - Total - Bonds - Industrial, Misc.					951,325,602	927,213,133	8,428,017	XXX
Credit Tenant Loans United States								
52467@-AH-8	Legg Mason Mtg Cap 7.750% 01/15/21 Corp Cr Tenant Lease	07/02/2002	Legg Mason Wood Walker Inc		2,605,990	2,484,775	9,094	2Z
52467@-AN-5	Legg Mason Mtg Cap 6.750% 12/15/16 Corp CTL Ser 2002-CTL-29	09/17/2002	Legg Mason Wood Walker Inc		8,102,120	7,500,000	2,813	1Z
636516-AB-2	National Inst of Hlth 7.000% 01/15/24 Fishers Pl I Bldg Fin Lease Tr 2002-II	07/09/2002	Direct		3,000,000	3,000,000		1
Total United States					13,708,110	12,984,775	11,906	XXX
4699999 - Total - Bonds - Credit Tenant Loans					13,708,110	12,984,775	11,906	XXX
6099997 - Total - Bonds - Part 3					2,653,640,536	2,592,424,065	15,852,799	XXX
6099998 - Total - Bonds - Part 5					91,031,666	89,535,941	1,242,417	XXX
6099999 - Total - Bonds					2,744,672,202	2,681,960,006	17,095,216	XXX
6599999 - Total - Preferred Stocks						XXX		XXX
COMMON STOCK Industrial & Miscellaneous United States								
36664P-10-5	Gartmore Var Ins Tr Aggressive Fund	09/30/2002	Direct	163.430	1,262			UZ
36664P-20-4	Gartmore Var Ins Tr Mod Aggressive Fund	09/30/2002	Direct	200.120	1,625			UZ
36664P-30-3	Gartmore Var Ins Tr Moderate Fund	09/30/2002	Direct	240.190	2,068			UZ
36664P-40-2	Gartmore Var Ins Tr Mod Conservative Fund	09/30/2002	Direct	282.790	2,596			UZ
36664P-50-1	Gartmore Var Ins Tr Conservative Fund	09/30/2002	Direct	320.560	3,106			UZ
36664P-78-2	Gartmore Var Ins Tr US Leaders Fd Cl III	09/30/2002	Direct	188.510	1,749			UZ
36664P-85-7	Gartmore Var Ins Tr Global Utilities Fd Cl III	09/30/2002	Direct	778.230	5,152			UZ
36664P-88-1	Gartmore Var Ins Tr Global In Tr Finl Sv Fd Cl III	09/30/2002	Direct	477.680	3,759			UZ
638652-51-1	Nationwide Morley Cap Acc Fd Cl IRA(Seed)	09/30/2002	Direct	1,218.550	12,186			L
638652-52-9	Nationwide Morley Cap Acc Fd Cl ISC(Seed)	09/30/2002	Direct	1,238.030	12,380			L
638652-53-7	Nationwide Morley Cap Acc Fd Cl IC(Seed)	09/30/2002	Direct	4,100.540	41,005			L
638652-74-3	Nationwide Govt Bd Fd Cl D	09/30/2002	Direct	2,004.320	21,808			L
638926-86-5	Nationwide Sep Acct Trust High Income Bond (Seed Acct)	09/30/2002	Direct	15,896.590	110,640			L
783555-61-8	Rydex Variable Tr Real Estate Fund	09/30/2002	Direct	6.180	157			UZ
783555-62-6	Rydex Variable Tr Medius Fund	09/30/2002	Direct	3,319.080	55,296			UZ
783555-67-5	Rydex Variable Tr Titan 500 Fund	09/30/2002	Direct	23.910	333			UZ

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)
783555-71-7	Rydex Variable Tr Large Cap Japan Fund	09/30/2002	Direct	76.150	1,490			UZ
783555-72-5	Rydex Variable Tr Large Cap Europe Fund	09/30/2002	Direct	537.090	9,340			UZ
783555-73-3	Rydex Variable Tr Mekros Fund	09/30/2002	Direct	245.730	4,979			UZ
92830F-58-8	Vision Group of Funds Large Cap Value Fund II	09/30/2002	Direct	271.740	2,000			UZ
Total United States					292,931	XXX	0	XXX
6899999 - Total - Common Stocks - Industrial, Misc.					292,931	XXX	0	XXX
Parents, Subsidiaries & Affiliates United States								
63866#-10-7	Nationwide Life & Annuity Ins	08/09/2002	Capital Contribution	0.000	35,000,000			U
Total United States					35,000,000	XXX	0	XXX
6999999 - Total - Common Stocks - Parent, Subsidiaries, Affiliates					35,000,000	XXX	0	XXX
7099997 - Total - Common Stocks - Part 3					35,292,931	XXX	0	XXX
7099999 - Total - Common Stocks					35,292,931	XXX	0	XXX
7199999 - Total - Preferred and Common Stocks					35,292,931	XXX	0	XXX
7299999 - Totals					2,779,965,133	XXX	17,095,216	XXX

(a) For all common stock bearing the NAIC designation "U" provide: the number of such issues 16 .

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																
3134A4-JT-2	FHLMC Reference Nt 5.750% 01/15/12	07/01/2002	Direct										0	234,792		1PE
31359M-MP-5	FNMA Benchmark Nt 5.250% 04/15/07	07/01/2002	Various		15,571,350	15,000,000	15,571,350	15,570,508	842				0	310,625		1PE
36210U-WX-7	GNMA PTC # 502962 6.000% 04/15/14	09/01/2002	Paydown		258,516	258,516	254,295	254,689	3,827				0	2,766		1
36210Y-R2-3	GNMA PTC # 506405 6.000% 04/15/14	09/01/2002	Paydown		75,865	75,865	74,627	74,706	1,159				0	768		1
36211E-SP-4	GNMA PTC # 510926 6.000% 05/15/14	09/01/2002	Paydown		193,620	193,620	190,458	190,639	2,981				0	2,277		1
36214T-4B-5	GNMA PTC # 116118 8.250% 02/15/14	09/01/2002	Paydown		19,909	19,909	13,762	13,865	6,044				0	295		1
36225A-ZZ-6	GNMA PTC # 780760 6.000% 04/15/13	09/01/2002	Paydown		1,321,234	1,321,234	1,243,405	1,254,211	67,023				0	14,049		1
36225B-EW-4	GNMA PTC # 781049 6.500% 06/15/14	09/01/2002	Paydown		433,225	433,225	426,320	426,697	6,528				0	4,934		1
36225B-GC-6	GNMA PTC # 781095 6.500% 08/15/14	09/01/2002	Paydown		1,340,408	1,340,408	1,311,086	1,312,399	28,008				0	14,139		1
36225B-HC-5	GNMA I Pool # 781127 7.000% 01/15/15	09/01/2002	Paydown		529,280	529,280	524,400	524,946	4,333				0	6,473		1
Total United States					19,743,405	19,172,055	19,609,703	19,622,661	120,744	0	0	0	0	591,118	XXX	XXX
0399999 - Bonds - U.S. Governments					19,743,405	19,172,055	19,609,703	19,622,661	120,744	0	0	0	0	591,118	XXX	XXX
Special Revenue & Assessment United States Puerto Rico																
745181-BC-0	Puerto Rico Comwl H & 6.500% 07/01/22 T Rev Auth Hwy Ser T	07/01/2002	Redemption 101.5000		507,500	500,000	559,090	507,500					0	16,250		1
Total Puerto Rico					507,500	500,000	559,090	507,500	0	0	0	0	0	16,250	XXX	XXX
United States																
3128HG-AN-2	FHLMC Gold PC 6.820% 05/01/04	09/01/2002	Paydown		71,342	71,342	71,342	71,342					0	813		1
3128HG-AP-7	FHLMC Gold PC 6.850% 07/01/06	09/01/2002	Paydown		169,488	169,488	169,400	169,215	273				0	1,939		1
3128HJ-AD-8	FHLMC Gold PC 7.450% 05/01/21	09/01/2002	Paydown		116,074	116,074	110,364	111,131	4,944				0	1,444		1
312903-8G-5	FHLMC REMIC Ser 179-A 9.300% 07/15/21	08/15/2002	Paydown		95,245	95,245	97,766	95,407	(162)				0	1,291		1Z
312903-HR-1	FHLMC REMIC Ser 113-C 8.500% 05/15/21	08/15/2002	Paydown		13,171	13,171	13,517	13,277	(106)				0	184		1Z
312904-AU-9	FHLMC REMIC Ser 181-E 7.000% 08/15/21	08/15/2002	Paydown		256,201	256,201	259,934	264,769	(8,567)				0	2,973		1
312904-F7-5	FHLMC REMIC Ser 1022-J 6.000% 12/15/20	09/01/2002	Paydown		231,842	231,842	228,908	228,698	3,143				0	2,094		1
312904-N2-7	FHLMC REMIC Ser 1030 F 9.000% 12/15/20	09/01/2002	Paydown		110,840	110,840	117,213	117,068	(6,229)				0	1,523		1PE
312905-RA-2	FHLMC REMIC Ser 1070-H 7.500% 04/15/21	09/01/2002	Paydown		601,569	601,569	617,736	617,477	(15,908)				0	8,011		1
312905-TE-2	FHLMC REMIC Ser 1072-G 7.000% 05/15/06	09/01/2002	Paydown		178,151	178,151	180,322	179,121	(970)				0	2,037		1
312905-YJ-5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21	09/01/2002	Paydown		164,616	164,616	166,802	165,183	(567)				0	2,586		1Z
312906-E5-5	FHLMC REMIC Ser 8.400% 08/15/21 1116-XA	09/01/2002	Paydown		357,155	357,155	343,715	347,319	9,836				0	4,727		1
312906-LL-2	FHLMC REMIC Ser 1110-Z 8.500% 07/15/21	09/01/2002	Paydown		701,089	701,089	728,952	710,835	(9,746)				0	9,600		1
312907-VE-5	FHLMC REMIC Ser 1164-H 7.000% 11/15/06	09/01/2002	Paydown		1,582,266	1,582,266	1,484,116	1,557,351	24,916				0	17,540		1
312908-MG-8	FHLMC REMIC Ser 1198-J 7.000% 02/15/07	09/01/2002	Paydown		289,132	289,132	272,642	284,776	4,355				0	3,437		1
312908-WD-4	FHLMC REMIC Ser 1202-F 7.000% 02/15/07	09/01/2002	Paydown		174,011	174,011	160,580	170,199	3,812				0	2,042		1
312909-GL-2	FHLMC REMIC Ser 1233-G 6.700% 07/15/06	08/01/2002	Paydown		563,345	563,345	531,569	561,138	2,207				0	4,642		1
312909-ZE-7	FHLMC REMIC Ser 8.000% 04/15/07 1258-EA	09/01/2002	Paydown		98,424	98,424	103,099	99,625	(1,202)				0	1,318		1
312910-MJ-8	FHLMC REMIC Ser 4.500% 03/15/07 1295-JB	09/01/2002	Paydown		168,135	168,135	132,328	164,070	4,065				0	1,261		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	09/01/2002	Paydown		476,996	476,996	489,219	481,002	(4,006)				0	6,183		1
312910-ZP-0	FHLMC REMIC Ser 1313-G 7.250% 06/15/07	09/01/2002	Paydown		178,658	178,658	170,674	177,200	1,458				0	2,128		1
312911-2L-3	FHLMC REMIC Ser 7.500% 08/15/05 1360-VD	09/01/2002	Paydown		694,321	694,321	666,222	687,595	6,726				0	8,697		1
312911-4W-7	FHLMC REMIC Ser 1364-I 6.500% 07/15/07	08/01/2002	Paydown		797,958	797,958	753,770	778,080	19,877				0	6,351		1
312911-4X-5	FHLMC REMIC Ser 1364-J 6.500% 09/15/07	09/01/2002	Paydown		4,371,973	4,371,973	4,055,005	4,351,152	20,820				0	68,599		1
312911-ER-7	FHLMC REMIC Ser 1344-D 6.000% 08/15/07	09/01/2002	Paydown		755,282	755,282	695,803	741,751	13,531				0	7,488		1
312911-KC-3	FHLMC REMIC Ser 1353-C 5.500% 08/15/07	09/01/2002	Paydown		165,171	165,171	137,140	158,421	6,750				0	1,505		1
312911-T8-3	FHLMC REMIC Ser 1369-H 6.500% 09/15/07	09/01/2002	Paydown		2,256,633	2,256,633	1,996,345	2,191,592	65,042				0	25,137		1
312912-P9-3	FHLMC REMIC Ser 1380-K 6.750% 10/15/07	09/01/2002	Paydown		72,309	72,309	70,490	71,835	474				0	618		1
312912-PR-3	FHLMC REMIC Ser 6.500% 06/15/07 1389-PK	09/01/2002	Paydown		1,054,262	1,054,262	958,390	1,038,592	15,670				0	11,409		1
312912-RN-0	FHLMC REMIC Ser 1387-E 7.000% 10/15/07	09/01/2002	Paydown		451,116	451,116	449,918	449,895	1,221				0	5,629		1
312912-YW-2	FHLMC REMIC Ser 4.500% 11/15/07 1404-FA	09/01/2002	Paydown		1,582,458	1,582,458	1,318,385	1,513,809	68,648				0	11,815		1
312913-CV-6	FHLMC REMIC Ser 1417-H 7.000% 11/15/07	09/01/2002	Paydown		1,833,917	1,833,917	1,787,783	1,822,639	11,278				0	21,260		1
312913-DW-3	FHLMC REMIC Ser 7.000% 06/15/03 1416-PN	09/01/2002	Paydown		384,840	384,840	399,271	385,079	(239)				0	4,499		1
312913-K8-8	FHLMC REMIC Ser 6.500% 08/15/07 1452-PK	09/01/2002	Paydown		398,264	398,264	405,585	399,204	(940)				0	4,291		1
312913-LL-8	FHLMC REMIC Ser 1409-H 6.500% 11/15/07	09/01/2002	Paydown		2,399,053	2,399,053	2,207,878	2,352,359	46,693				0	25,788		1
312913-N5-1	FHLMC REMIC Ser 1451-H 7.000% 06/15/07	09/01/2002	Paydown		2,561,098	2,561,098	2,442,247	2,550,217	10,881				0	30,357		1
312914-6S-8	FHLMC REMIC Ser 8.000% 01/15/04 1492-VB	09/01/2002	Paydown		101,408	101,408	107,860	102,264	(856)				0	1,355		1
312914-FB-5	FHLMC REMIC Ser 1458-H 7.000% 10/15/06	08/01/2002	Paydown		91,749	91,749	84,753	91,383	366				0	603		1
312914-KS-2	FHLMC REMIC Ser 1461-G 6.500% 03/15/07	09/01/2002	Paydown		2,495,099	2,495,099	2,312,645	2,475,842	19,256				0	26,900		1
312914-RD-8	FHLMC REMIC Ser 1476-H 6.000% 12/15/07	09/01/2002	Paydown		83,956	83,956	74,629	82,063	1,893				0	827		1
312914-VD-3	FHLMC REMIC Ser 1465-G 7.000% 12/15/07	09/01/2002	Paydown		160,649	160,649	146,943	157,941	2,707				0	1,899		1
312914-WU-4	FHLMC REMIC Ser 1475-K 7.000% 02/15/08	09/01/2002	Paydown		230,905	230,905	238,049	232,851	(1,946)				0	2,679		1
312914-YL-2	FHLMC REMIC Ser 1472-H 7.000% 07/15/07	09/01/2002	Paydown		272,146	272,146	275,675	271,769	377				0	3,185		1
312914-ZN-7	FHLMC REMIC Ser 7.000% 01/15/08 1473-HA	09/01/2002	Paydown		1,286,531	1,286,531	1,199,490	1,268,252	18,279				0	14,708		1
312915-LH-2	FHLMC REMIC Ser 1497-I 7.000% 04/15/03	09/01/2002	Paydown		504,083	504,083	504,241	502,895	1,189				0	5,892		1

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312915-P4-7	FHLMC REMIC Ser 1524-G 6.250% 10/15/06	09/01/2002	Paydown		2,921,149	2,921,149	2,655,953	2,907,938	13,210				0	25,007		1
312915-TB-7	FHLMC REMIC Ser 1520-G 6.250% 12/15/06	09/01/2002	Paydown		266,069	266,069	268,438	265,643	425				0	2,759		1
312916-B3-2	FHLMC REMIC Ser 7.000% 07/15/08 1549-FA	09/01/2002	Paydown		423,011	423,011	385,006	411,740	11,272				0	6,262		1
312916-PW-3	FHLMC REMIC Ser 1538-H 6.500% 04/15/08	09/01/2002	Paydown		3,299,919	3,299,919	2,945,177	3,215,942	83,976				0	36,752		1
312916-T2-5	FHLMC REMIC Ser 7.000% 07/15/03 1543-PL	09/01/2002	Paydown		256,369	256,369	260,575	256,109	260				0	2,997		1
312916-XM-6	FHLMC REMIC Ser 7.000% 08/15/02 1548-VB	08/01/2002	Paydown		156,669	156,669	162,544	156,325	344				0	1,269		1
312916-ZU-6	FHLMC REMIC Ser 1562-H 7.000% 03/15/04	09/01/2002	Paydown		854,334	854,334	889,417	856,945	(2,610)				0	9,987		1
31339L-PD-6	FHLMC REMIC Ser 2393 C 5.500% 12/15/31	09/01/2002	Paydown		61,554	61,554	58,562	58,571	2,983				0	565		1
31339V-AA-6	FHLMC REMIC Ser MH-1A 10.150% 06/15/06 Hsg Ctf	09/15/2002	Paydown		10,365	10,365	10,281	10,238	127				0	206		1
3133T0-4R-2	FHLMC REMIC Ser 6.000% 11/15/20 1588-PG	09/01/2002	Paydown		817,884	817,884	748,492	812,370	5,514				0	8,122		1
3133T0-DA-9	FHLMC REMIC Ser 1556-G 6.350% 10/15/10	08/01/2002	Paydown		252,417	252,417	235,616	251,336	1,081				0	1,859		1
3133T1-G5-5	FHLMC REMIC Ser 1605-C 6.500% 07/15/06	09/01/2002	Paydown		4,273,133	4,273,133	4,136,259	4,260,122	13,010				0	48,119		1
3133T1-GU-0	FHLMC REMIC Ser 6.500% 01/15/08 1587-GB	07/01/2002	Paydown		841,951	841,951	868,670	840,003	1,948				0	4,561		1
3133T2-H8-6	FHLMC REMIC Ser 1624-J 6.000% 12/15/08	09/01/2002	Paydown		373,881	373,881	352,324	367,094	6,787				0	3,703		1
3133T2-MM-9	FHLMC REMIC Ser 6.500% 06/15/04 1610-PT	09/01/2002	Paydown		410,165	410,165	403,115	407,858	2,307				0	4,451		1
3133T2-QX-1	FHLMC REMIC Ser 6.500% 02/15/22 1609-FA	09/01/2002	Paydown		1,461,744	1,461,744	1,498,700	1,469,821	(8,077)				0	15,813		1
3133T2-YE-4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23	09/01/2002	Paydown		13,122	13,122	13,395	13,309	(186)				0	213		1
3133T3-KD-9	FHLMC REMIC Ser 6.250% 12/15/03 1628-KB	09/01/2002	Paydown		267,109	267,109	270,128	266,907	202				0	2,787		1
3133T3-KH-0	FHLMC REMIC Ser 6.500% 11/15/02 1628-LB	09/01/2002	Paydown		373,686	373,686	380,284	372,962	724				0	4,056		1
3133T3-QB-7	FHLMC REMIC Ser 1660-G 6.250% 07/15/07	07/01/2002	Paydown		51,509	51,509	47,630	51,358	151				0	268		1
3133T4-7D-2	FHLMC REMIC Ser 1726-B 6.750% 11/15/04	09/01/2002	Paydown		863,129	863,129	824,091	859,221	3,908				0	9,728		1
3133T4-BV-7	FHLMC REMIC Ser 1687-H 6.500% 05/15/08	09/01/2002	Paydown		8,204,238	8,204,238	7,429,963	8,147,857	56,381				0	90,060		1
3133T4-KH-8	FHLMC REMIC Ser 1688-U 6.000% 03/15/04	09/01/2002	Paydown		1,590,552	1,590,552	1,444,171	1,566,288	24,263				0	16,031		1
3133T5-3U-5	FHLMC REMIC Ser 7.000% 05/25/05 G-39-KB	09/01/2002	Paydown		206,788	206,788	198,193	204,116	2,671				0	2,417		1
3133T5-FS-7	FHLMC REMIC Ser G-29-Q 7.500% 06/25/20	09/01/2002	Paydown		783,083	783,083	808,044	781,891	1,192				0	9,732		1
3133T5-U7-6	FHLMC REMIC Ser 6.500% 09/17/16 G-43-PE	09/01/2002	Paydown		2,630,657	2,630,657	2,466,971	2,612,939	17,719				0	28,496		1
3133T6-H7-9	FHLMC REMIC Ser 6.500% 03/15/06 1829-VI	09/01/2002	Paydown		538,544	538,544	545,067	540,260	(1,716)				0	5,845		1
3133T7-PU-7	FHLMC REMIC Ser 1880-G 7.000% 08/15/03	09/01/2002	Paydown		339,584	339,584	343,073	339,562	22				0	3,981		1
3133T7-RQ-4	FHLMC REMIC Ser 1888-D 7.000% 12/15/05	09/01/2002	Paydown		317,374	317,374	325,804	318,736	(1,362)				0	3,710		1Z

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3133T8-YG-6	FHLMC REMIC Ser 7.000% 08/15/03 1942-VA	09/01/2002	Paydown		370,954	370,954	371,592	370,254	700				0	4,336		1
3133T9-UD-5	FHLMC CMO Ser 1956-D 7.000% 03/20/17	09/01/2002	Paydown		38,882	38,882	39,684	39,504	(622)				0	454		1
3133TA-BC-5	FHLMC REMIC Ser 1966-J 6.500% 01/15/04	09/01/2002	Paydown		344,155	344,155	343,564	343,353	802				0	3,735		1
3133TA-D6-6	FHLMC REMIC Ser 1967-H 7.250% 06/17/07	08/01/2002	Paydown		502,429	502,429	507,061	500,876	1,553				0	4,245		1
3133TC-AU-2	FHLMC Structured Ser 6.564% 03/25/29 FSPC T-9 A6	09/01/2002	Paydown		571,914	571,914	550,289	554,098	17,816				0	8,093		1
3133TD-6W-1	FHLMC Structured Ser 6.410% 05/25/29 T-10 A5 PT	09/01/2002	Paydown		29,964	29,964	29,964	29,964					0	349		1
3133TE-NR-1	FHLMC REMIC Ser 6.500% 01/15/07 2074-VA	09/01/2002	Paydown		638,361	638,361	639,259	638,051	310				0	6,928		1
3133TH-RQ-2	FHLMC T-15 A3 5.940% 12/25/19	09/01/2002	Paydown		3,671,071	3,671,071	3,670,498	3,658,470	12,601				0	35,580		1
3133TK-5S-5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29	09/01/2002	Paydown		333,048	333,048	312,285	315,039	18,009				0	3,317		1
3133TK-VE-7	FHLMC REMIC Ser 6.500% 10/15/06 2159-VA	09/01/2002	Paydown		260,810	260,810	263,653	262,078	(1,268)				0	2,831		1
3133TM-MN-3	FHLMC Ser 2200 Cl PB 7.100% 01/20/22	09/01/2002	Paydown		2,463,676	2,463,676	2,524,113	2,503,935	(40,259)				0	28,823		1
313400-BK-8	FHLMC REMIC Ser 83-B3 12.500% 09/30/13	09/30/2002	Paydown		7,201	7,201	7,606	7,844	(643)				0	450		1
31340L-DR-5	Federal Home Loan Mtg 8.000% 09/01/08 Corp Ser 18-0112	09/01/2002	Paydown		4,387	4,387	3,666	4,068	319				0	70		1
31340L-LT-2	Federal Home Loan Mtg 8.000% 07/01/09 Corp Ser 18-0338	09/01/2002	Paydown		1,846	1,846	1,481	1,572	274				0	25		1
31340M-5P-6	Federal Home Loan Mtg 7.000% 02/01/08 Corp Ser 18-1754	09/01/2002	Paydown		4,882	4,882	3,826	3,997	884				0	61		1
31340M-UT-0	Federal Home Loan Mtg 8.500% 09/01/10 Corp Ser 18-1494	09/01/2002	Paydown		1,825	1,825	1,533	1,643	182				0	23		1
31340N-B4-4	Federal Home Loan Mtg 7.500% 12/01/08 Corp Ser 18-1859	09/01/2002	Paydown		3,878	3,878	3,102	3,209	668				0	47		1
31340N-EB-5	Federal Home Loan Mtg 9.500% 12/01/10 Corp Ser 18-1930	09/01/2002	Paydown		5,118	5,118	4,504	4,702	416				0	115		1
31340P-TY-4	Federal Home Loan Mtg 8.000% 04/01/08 Corp Ser 18-3267	09/01/2002	Paydown		318	318	245	274	44				0	4		1
31340P-V3-9	Federal Home Loan Mtg 8.000% 03/01/08 Corp Ser 18-3334	09/01/2002	Paydown		692	692	572	583	109				0	9		1
31340Q-LV-6	Federal Home Loan Mtg 10.000% 12/01/04 Corp Ser 18-3940	09/01/2002	Paydown		1,669	1,669	1,373	1,544	125				0	27		1
31340Y-BH-1	FHLMC REMIC Ser 6-C 9.050% 06/15/19	08/15/2002	Paydown		60,197	60,197	63,511	62,671	(2,474)				0	814		1
31340Y-DB-2	FHLMC REMIC Ser 12-A 9.250% 11/15/19	08/15/2002	Paydown		111,556	111,556	111,075	110,950	606				0	1,414		1
31340Y-HG-7	FHLMC REMIC Ser 24-B 9.500% 01/15/05	08/15/2002	Paydown		8,263	8,263	8,666	8,310	(47)				0	134		1
31340Y-KF-5	FHLMC REMIC Ser 31-E 7.550% 05/15/20	08/15/2002	Paydown		397,311	397,311	401,470	397,355	(44)				0	4,376		1
31340Y-QS-1	FHLMC REMIC Ser 46-B 7.800% 09/15/20	08/15/2002	Paydown		153,855	153,855	153,855	153,905	(49)				0	1,906		1

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31340Y-X6-1	FHLMC REMIC Ser 85-C 8.600% 01/15/21	08/15/2002	Paydown		129,948	129,948	123,613	126,836	3,113				0	1,748		1
31358E-RK-0	FNMA REMIC Ser 9.000% 07/25/20 1990-72B	09/01/2002	Paydown		106,186	106,186	103,681	104,667	1,519				0	1,642		1
31358F-MC-0	FNMA REMIC Ser 8.750% 11/25/05 1990-131G	09/01/2002	Paydown		188,602	188,602	197,748	192,344	(3,742)				0	2,732		1Z
31358G-4P-9	FNMA REMIC Ser 8.500% 06/25/06 1991-64H	09/01/2002	Paydown		121,438	121,438	126,442	123,874	(2,436)				0	1,732		1
31358G-VK-0	FNMA REMIC Ser 7.000% 05/25/06 1991-48H	09/01/2002	Paydown		55,105	55,105	53,727	54,427	678				0	637		1
31358G-X4-4	FNMA REMIC Ser 8.600% 06/25/21 1991-56G	09/01/2002	Paydown		260,487	260,487	255,827	257,287	3,199				0	3,704		1
31358H-GT-6	FNMA REMIC Ser 8.000% 07/25/21 1991-73A	09/01/2002	Paydown		111,449	111,449	107,061	109,124	2,325				0	1,275		1
31358H-H4-0	FNMA REMIC Ser 8.000% 08/25/21 1991-98J	09/01/2002	Paydown		189,298	189,298	195,124	192,403	(3,105)				0	2,587		1
31358J-HU-8	FNMA REMIC Ser 7.500% 09/25/21 1991-113 ZE	09/01/2002	Paydown		58,857	58,857	60,567	60,689	(1,832)				0	700		1
31358K-VL-9	FNMA REMIC Ser 8.000% 12/25/06 1991-170E	09/01/2002	Paydown		84,957	84,957	88,751	86,572	(1,615)				0	1,100		1
31358L-AZ-9	FNMA REMIC Ser 1992-1E 7.500% 01/25/07	09/01/2002	Paydown		198,386	198,386	204,307	200,817	(2,431)				0	2,581		1
31358M-HX-5	FNMA REMIC Ser 8.000% 02/25/22 1992-35H	09/01/2002	Paydown		1,023,745	1,023,745	1,015,989	1,017,428	6,316				0	13,603		1
31358M-Q4-9	FNMA GNMA REMIC 7.000% 07/25/22 G1992-42 Z	09/01/2002	Paydown		529,410	529,410	525,770	525,868	3,542				0	6,417		1
31358M-RN-6	FNMA REMIC Ser 7.000% 04/25/07 1992-48HB	09/01/2002	Paydown		512,937	512,937	515,020	512,933	4				0	6,157		1
31358M-SY-1	FNMA REMIC Ser 7.000% 04/25/07 1992-53G	09/01/2002	Paydown		1,027,392	1,027,392	941,508	1,002,600	24,792				0	11,829		1
31358N-FS-6	FNMA REMIC Ser 7.000% 03/25/03 1992-83J	09/01/2002	Paydown		96,286	96,286	97,595	96,104	183				0	1,126		1
31358N-H4-7	FNMA REMIC Ser 8.000% 07/25/22 G-1992-29K	09/01/2002	Paydown		1,154,808	1,154,808	1,128,464	1,145,174	9,634				0	15,237		1
31358P-NR-4	FNMA REMIC Ser 7.500% 09/25/21 1992-138E	09/01/2002	Paydown		2,366,570	2,366,570	2,425,645	2,365,521	1,049				0	29,436		1
31358P-X3-6	FNMA REMIC Ser 6.000% 08/25/07 1992-151H	09/01/2002	Paydown		1,367,089	1,367,089	1,168,647	1,314,300	52,788				0	14,211		1
31358Q-PQ-2	FNMA REMIC Ser 7.000% 10/25/07 1992-175PH	09/01/2002	Paydown		376,601	376,601	352,121	369,521	7,080				0	4,371		1
31358Q-X9-1	FNMA REMIC Ser 7.000% 09/25/03 1992-184E	09/01/2002	Paydown		387,465	387,465	393,140	387,223	242				0	4,529		1
31358R-GR-8	FNMA REMIC Ser 6.650% 09/25/03 1992-2070	09/01/2002	Paydown		300,711	300,711	304,752	299,946	765				0	3,340		1
31358R-MH-3	FNMA REMIC Ser 6.000% 11/25/07 1992-196J	09/01/2002	Paydown		361,916	361,916	313,577	349,332	12,583				0	3,638		1
31358T-5X-3	FNMA REMIC Ser 7.500% 11/25/07 1993-23PV	09/01/2002	Paydown		354,840	354,840	336,754	348,380	6,460				0	4,445		1
31358T-EX-3	FNMA REMIC Ser 1993-8H 7.000% 01/25/08	09/01/2002	Paydown		2,670,953	2,670,953	2,529,921	2,624,835	46,118				0	30,721		1
31358T-MH-9	FNMA REMIC Ser 6.850% 06/25/21 1993-22PH	09/01/2002	Paydown		336,227	336,227	312,743	333,874	2,353				0	3,781		1
31358T-MK-2	FNMA REMIC Ser 7.000% 12/25/03 1993-22PK	09/01/2002	Paydown		141,029	141,029	137,195	140,151	878				0	1,649		1
31358T-TU-3	FNMA REMIC Ser 7.250% 12/25/03 1993-G8PL	09/01/2002	Paydown		208,001	208,001	214,306	207,877	124				0	2,518		1
31358U-CJ-3	FNMA REMIC Ser 1993-35H 6.750% 02/25/08	09/01/2002	Paydown		1,127,814	1,127,814	1,162,705	1,135,635	(7,821)				0	12,671		1
31358U-LV-6	FNMA REMIC Ser 6.500% 03/25/12 1993-49D	08/01/2002	Paydown		197,021	197,021	174,672	195,699	1,323				0	1,592		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)
31358U-RH-1	FNMA REMIC Ser 7.000% 04/25/03 1993-44VB	09/01/2002	Paydown		324,005	324,005	334,991	323,390	615				0	3,787		1
31359A-BQ-1	FNMA REMIC Ser 6.500% 05/25/08 1993-71PH	09/01/2002	Paydown		468,097	468,097	453,396	462,685	5,412				0	5,022		1
31359A-G3-7	FNMA REMIC Ser 5.500% 05/25/23 1993-97H	09/01/2002	Paydown		2,313,670	2,313,670	2,067,820	2,270,640	43,030				0	21,108		1
31359A-G4-5	FNMA REMIC Ser 5.000% 05/25/23 1993-97N	09/01/2002	Paydown		1,938,362	1,938,362	1,671,534	1,894,101	44,260				0	16,076		1
31359A-KB-4	FNMA REMIC Ser 7.000% 01/25/04 1993-65GB	09/01/2002	Paydown		310,929	310,929	315,641	310,286	643				0	3,635		1
31359A-QU-6	FNMA REMIC Ser 7.350% 05/25/04 G-1993-22MB	09/01/2002	Paydown		421,997	421,997	441,449	423,164	(1,167)				0	5,180		1Z
31359B-5F-0	FNMA REMIC Ser 6.000% 11/25/07 1993-154G	09/01/2002	Paydown		314,827	314,827	268,291	305,495	9,332				0	4,295		1
31359B-DN-4	FNMA REMIC Ser 5.500% 07/25/23 1993-115G	09/01/2002	Paydown		2,101,072	2,101,072	1,914,286	2,045,915	55,156				0	19,148		1
31359B-HJ-9	FNMA REMIC Ser 6.500% 06/25/21 1993-110G	09/01/2002	Paydown		2,026,183	2,026,183	1,996,423	2,017,030	9,153				0	16,725		1
31359B-HK-6	FNMA REMIC Ser 6.500% 11/25/22 1993-110GA	09/01/2002	Paydown		1,404,091	1,404,091	1,369,647	1,392,941	11,150				0	15,123		1
31359B-P2-7	FNMA REMIC Ser 7.000% 02/25/04 1993-133KB	09/01/2002	Paydown		281,279	281,279	291,827	281,574	(295)				0	3,288		1
31359B-RR-0	FNMA REMIC Ser 6.500% 02/25/07 1993-135PE	08/01/2002	Paydown		1,484,930	1,484,930	1,377,388	1,477,030	7,901				0	8,916		1
31359B-ZJ-9	FNMA REMIC Ser 6.500% 01/25/23 1993-119G	09/01/2002	Paydown		1,690,614	1,690,614	1,669,959	1,680,840	9,774				0	18,209		1
31359B-ZK-6	FNMA REMIC Ser 6.500% 07/25/23 1993-119GA	09/01/2002	Paydown		472,154	472,154	465,956	468,977	3,176				0	5,085		1
31359D-BB-8	FNMA REMIC Ser 7.000% 08/25/03 1993-147U	09/01/2002	Paydown		239,914	239,914	247,674	239,679	235				0	2,804		1
31359D-FS-7	FNMA REMIC Ser 7.000% 08/25/23 1993-139GA	09/01/2002	Paydown		2,352,861	2,352,861	2,434,253	2,374,518	(21,657)				0	27,409		1
31359E-AT-8	FNMA REMIC Ser 7.000% 09/25/23 1993-167GA	09/01/2002	Paydown		1,041,832	1,041,832	1,069,203	1,048,447	(6,615)				0	12,136		1
31359E-JS-1	FNMA REMIC Ser 6.200% 05/25/07 1993-194PL	09/01/2002	Paydown		1,105,668	1,105,668	1,057,295	1,098,110	7,558				0	11,354		1
31359E-PX-3	FNMA REMIC Ser 6.000% 07/25/08 1993-188J	09/01/2002	Paydown		1,265,012	1,265,012	1,071,504	1,220,458	44,554				0	12,546		1
31359E-WC-1	FNMA REMIC Ser 6.500% 09/25/21 1993-203PG	07/01/2002	Paydown		81,850	81,850	83,794	81,519	331				0	443		1
31359E-WD-9	FNMA REMIC Ser 6.500% 10/25/25 1993-203PJ	09/01/2002	Paydown		1,234,190	1,234,190	1,263,116	1,234,613	(423)				0	15,261		1
31359E-YL-9	FNMA REMIC Ser 6.500% 10/25/23 1993-199PF	09/01/2002	Paydown		941,134	941,134	957,261	942,586	(1,452)				0	10,180		1
31359F-BH-0	FNMA REMIC Ser 6.500% 09/25/21 1993-224PG	08/01/2002	Paydown		481,205	481,205	473,197	479,000	2,204				0	3,569		1
31359F-BJ-6	FNMA REMIC Ser 6.500% 11/25/23 1993-224PJ	09/01/2002	Paydown		934,159	934,159	960,631	935,560	(1,401)				0	13,698		1
31359F-DE-5	FNMA REMIC Ser 6.500% 11/25/23 1993-202M	09/01/2002	Paydown		1,285,288	1,285,288	1,319,925	1,290,597	(5,309)				0	13,904		1
31359G-6B-7	FNMA REMIC Ser 5.500% 06/25/07 1994-48CD	09/01/2002	Paydown		1,069,885	1,069,885	1,007,196	1,061,583	8,301				0	9,749		1
31359G-AM-8	FNMA REMIC Ser 6.050% 11/25/12 1993-225VE	09/01/2002	Paydown		1,552,466	1,552,466	1,424,630	1,532,739	19,727				0	15,519		1
31359K-DN-4	FNMA REMIC REMIC Ser 6.000% 12/25/08 1996-21PE	09/01/2002	Paydown		2,096,622	2,096,622	1,988,843	2,080,107	16,515				0	20,868		1
31359K-ZR-1	FNMA REMIC Ser 1996-45 7.000% 09/25/21 Cl K	09/01/2002	Paydown		506,171	506,171	516,294	515,680	(9,509)				0	5,694		1

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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)
31359N-MA-6	FNMA REMIC Ser 1997-2G 7.000% 08/18/03	09/01/2002	Paydown		499,666	499,666	506,214	499,145	521				0	5,841		1
31359P-AN-6	FNMA REMIC Ser 7.000% 04/18/04 1997-24VD	09/01/2002	Paydown		233,211	233,211	232,656	232,498	714				0	2,726		1
31359P-DS-2	FNMA REMIC Ser 7.000% 10/20/03 1997-G3VA	09/01/2002	Paydown		454,417	454,417	452,713	452,732	1,685				0	5,312		1
31359P-JM-9	FNMA REMIC Ser 7.500% 10/18/02 1997-30VA	09/01/2002	Paydown		284,826	284,826	287,675	283,888	939				0	3,612		1
31359Q-G9-9	FNMA REMIC Ser 7.500% 03/20/04 1997-66C	09/01/2002	Paydown		1,767,820	1,767,820	1,815,883	1,761,892	5,929				0	30,863		1Z
31359Q-KW-3	FNMA REMIC Ser 6.500% 03/18/26 1997-63PC	09/01/2002	Paydown		148,011	148,011	148,982	148,077	(67)				0	2,405		1
31359Q-UK-8	FNMA REMIC Ser 7.000% 02/18/04 1997-56M	09/01/2002	Paydown		683,931	683,931	694,297	683,841	90				0	7,995		1
31359T-HK-7	FNMA REMIC Ser 7.000% 10/20/04 1998-29VA	09/01/2002	Paydown		412,146	412,146	421,677	414,205	(2,059)				0	4,818		1
31359T-HS-0	FNMA REMIC Ser 7.000% 10/20/04 1998-29VD	09/01/2002	Paydown		223,663	223,663	229,115	224,637	(974)				0	2,614		1
31359W-KE-0	FNMA REMIC Ser 1999-33 6.000% 05/25/10 VA	09/01/2002	Paydown		74,699	74,699	74,944	74,927	(228)				0	748		1
31359X-C8-0	FNMA REMIC Ser 2000-7 7.476% 02/17/24 CI MB	09/01/2002	Paydown		362,681	362,681	354,068	355,196	7,485				0	6,780		1Z
313602-3E-2	FNMA REMIC Ser 9.000% 10/25/19 1989-67D	09/01/2002	Paydown		158,726	158,726	158,202	157,933	793				0	2,343		1
313602-DV-3	FNMA REMIC Ser 9.000% 06/25/18 1988-15A	09/01/2002	Paydown		99,203	99,203	100,419	99,866	(663)				0	1,420		1
313602-EK-6	FNMA REMIC Ser 9.400% 07/25/03 1988-18B	09/01/2002	Paydown		95,679	95,679	100,119	95,480	199				0	1,378		1
313602-GQ-1	FNMA REMIC Ser 9.250% 10/25/18 1988-25B	09/01/2002	Paydown		112,753	112,753	119,289	117,941	(5,188)				0	1,521		1
313602-QA-5	FNMA REMIC Ser 10.300% 04/25/19 1989-19A	09/01/2002	Paydown		159,820	159,820	163,723	160,728	(908)				0	3,069		1
313602-W4-2	FNMA REMIC Ser 8.600% 10/25/19 1989-62G	09/01/2002	Paydown		116,472	116,472	116,677	116,862	(390)				0	1,556		1
313603-2H-4	FNMA REMIC Ser 9.500% 04/25/20 1990-35E	09/01/2002	Paydown		7,052	7,052	7,459	7,224	(171)				0	101		1Z
313603-GW-6	FNMA REMIC Ser 8.750% 11/25/19 1989-86E	09/01/2002	Paydown		33,386	33,386	33,077	33,178	208				0	464		1
313603-JJ-2	FNMA REMIC Ser 8.700% 12/25/19 1989-90E	09/01/2002	Paydown		86,370	86,370	91,079	89,834	(3,464)				0	1,127		1
313603-YL-0	FNMA REMIC Ser 9.000% 03/25/20 1990-16E	09/01/2002	Paydown		216,604	216,604	219,650	217,128	(525)				0	3,359		1Z
31360A-KJ-4	FNMA PTC Pool # 297 13.750% 11/01/11	09/01/2002	Paydown		2,185	2,185	2,221	2,212	(27)				0	52		1
31384V-QL-9	FNMA Pool #535159 7.000% 01/01/30	09/01/2002	Paydown		4,260,699	4,260,699	4,123,891	4,129,497	131,202				0	55,145		1
31392D-AH-5	FHLMC REMIC Ser 6.500% 07/25/14 2002-28 VA	09/01/2002	Paydown		141,146	141,146	146,792	146,728	(5,582)				0	1,532		1
31392M-DF-6	FHLMC REMIC Ser 2448 6.500% 02/15/13 VG	09/01/2002	Paydown		277,255	277,255	289,461	289,357	(12,103)				0	3,009		1
38373W-4P-0	Government Natl Mtg 6.500% 02/20/13 Assn Ser 2002-33 CI VH	08/01/2002	UBS, Warburg, Dillon Read		9,424,688	9,000,000	9,424,688	9,422,069	2,618				0	27,625		1Z
38373W-Q7-6	Government Natl Mtg 6.500% 02/20/13 Assn Ser 2002-30 CI VA	07/01/2002	First Tennessee Bank NA		2,096,094	2,000,000	2,096,094	2,095,503	591				0	6,139		1Z
3837H0-YE-7	Government Natl Mtg 7.500% 11/16/26 Assn Ser 1996-24 CI D	09/01/2002	Paydown		1,243,629	1,243,629	1,312,028	1,305,410	(61,781)				0	15,151		1Z
911760-ED-4	Vendee Mtg Tr REMIC 6.500% 03/15/03 Ser 94-2-3I	08/01/2002	Paydown		1,449,572	1,449,572	1,353,538	1,444,525	5,048				0	11,047		1Z
3837H1-SP-7	Government Natl Mtg 6.500% 07/20/05 Assn REMIC Ser 1998-18 VH	09/01/2002	Paydown		184,006	184,006	187,557	185,300	(1,294)				0	1,997		1

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

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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)
Total United States					148,055,080	147,526,798	142,637,176	146,991,411	1,063,668	0	0	0	0	1,567,628	XXX	XXX
3199999 - Bonds - Special Revenues					148,055,080	147,526,798	142,637,176	146,991,411	1,063,668	0	0	0	0	1,567,628	XXX	XXX
Public Utilities (unaffiliated)																
United States																
010280-AP-3	Alabama Gas Corp MT Nt 6.610% 08/01/02	08/01/2002	Maturity		1,500,000	1,500,000	1,494,630	1,499,908	92				0	24,788		1PE
048300-BU-3	Atlantic City Elec Co 7.010% 08/23/02 MT Nt	08/23/2002	Maturity		15,750,000	15,750,000	15,750,000	15,750,000					0	435,496		1PE
059165-BT-6	Baltimore Gas & Elec 7.250% 07/01/02 Co 1st & Ref Mtg	07/01/2002	Maturity		2,000,000	2,000,000	1,953,320	2,000,000					0	72,500		1PE
060077-F#-6	Bangor Hydro-Elec Co 7.380% 08/01/02 1st Mtg	08/01/2002	Maturity		10,000,000	10,000,000	10,000,000	10,000,000					0	369,000		2
092113-AC-3	Black Hills Corp 1st 6.500% 07/15/02 Ad	07/15/2002	Maturity		14,000,000	14,000,000	13,996,480	13,999,955	45				0	455,000		2PE
16371*-AD-9	Chemical Bk (OE Pwr) 7.680% 10/21/05 Sec Tr Nt	09/21/2002	Redemption 100.0000		1,218,486	1,218,486	1,218,486	1,218,486					0	15,629		1
202795-FA-3	Commonwealth Edison Co 7.375% 09/15/02 1st Mtg Ser 85	09/15/2002	Maturity		12,500,000	12,500,000	12,448,125	12,498,530	1,470				0	460,938		1PE
207651-AE-0	Connecticut Nat Gas 7.610% 07/31/02 Corp MT Nt (144A)	07/31/2002	Maturity		10,000,000	10,000,000	10,000,000	10,000,000					0	253,667		2
25085J-AR-4	Detroit Edison Co Secd 7.170% 08/01/02 MT Nt Tr #00016	08/01/2002	Maturity		3,000,000	3,000,000	3,219,720	3,002,693	(2,693)				0	107,550		1PE
25085J-AS-2	Detroit Edison Co Secd 7.110% 08/01/02 MT Nt Tr #00017	08/01/2002	Maturity		7,000,000	7,000,000	7,583,380	7,007,104	(7,104)				0	248,850		1PE
52966*-AG-8	Lexington Tel Co Sr Nt 7.860% 09/01/09	09/01/2002	Redemption 100.0000		185,000	185,000	185,000	185,000					0	7,271		1Z
63618E-AU-5	National Fuel Gas Co 6.214% 08/12/27 MT Nt	08/12/2002	Direct		6,540,000	6,540,000	6,684,665	6,677,646	(270)			(137,376)	(137,376)	114,017		1PE
677347-BN-5	Ohio Edison Co 1st Mtg 7.375% 09/15/02	09/15/2002	Maturity		2,000,000	2,000,000	1,996,260	1,999,893	107				0	73,750		2
694320-AF-2	Pacific Gas 6.830% 07/15/02 Transmission Co MT Nt	07/15/2002	Maturity		17,000,000	17,000,000	17,000,000	17,000,000					0	432,187		1PE
69512E-DV-4	Pacificorp Secd MT Nt 6.950% 09/16/02 Ser E	09/16/2002	Maturity		1,000,000	1,000,000	989,190	999,601	399				0	37,646		1PE
86765B-AA-7	Sunoco Logistics Ptnrs 7.250% 02/15/12 Op LP Nt	08/07/2002	Tax Free Exchange		10,978,257	11,000,000	10,977,310	10,978,023	234				0	396,535		2PE
882850-CM-0	Texas Utils Elec Co 7.460% 01/01/15 Sec Facility Bd	07/01/2002	Redemption 100.0000		623,182	623,182	600,926	603,886	19,297				0	23,245		2
893570-BK-6	Transcontinental Gas P 8.875% 09/15/02 L Corp Nt	09/15/2002	Maturity		15,000,000	15,000,000	15,527,400	15,018,891	(18,891)				0	665,625		2PE
Total United States					130,294,925	130,316,669	131,624,892	130,439,615	(7,315)	0	0	(137,376)	(137,376)	4,193,692	XXX	XXX
Other Country																
G0369#-AC-8	Anglian Water Services 7.010% 07/25/08 Ltd Sr Nt	09/19/2002	Tax Free Exchange		25,000,000	25,000,000	25,000,000	25,000,000					0	1,139,125		1
Total Other Country					25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	1,139,125	XXX	XXX
3899999 - Bonds - Public Utilities					155,294,925	155,316,669	156,624,892	155,439,615	(7,315)	0	0	(137,376)	(137,376)	5,332,817	XXX	XXX
Industrial & Miscellaneous																
United States																
00077B-AZ-6	ABN AMRO Mtg Corp PTC 6.400% 05/25/05 1998-2 Cl 1A-4	09/01/2002	Paydown		374,117	374,117	374,117	374,117					0	3,998		1PE

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

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00253C-EA-1	Aames Mtg Tr Ser 7.170% 02/15/29 1997-D Cl M1F	09/01/2002	Paydown		647,359	647,359	635,777	637,425	9,934				0	7,700		1PE
00253C-FJ-1	Aames Mtg Tr Ser 6.133% 09/15/28 1998-C Cl A6F	09/01/2002	Paydown		366,633	366,633	379,465	377,866	(11,233)				0	4,013		1PE
00755W-CU-8	Advanta Mtg Loan Tr 7.650% 05/25/27 1997-1 A4	09/01/2002	Paydown		260,689	260,689	269,406	266,483	(5,794)				0	3,437		1PE
00755W-CW-4	Advanta Mtg Loan Tr 7.650% 05/25/27 1997-1 Cl M1F	09/01/2002	Paydown		65,926	65,926	67,121	66,534	(608)				0	870		1PE
00755W-DZ-6	Advanta Mtg Loan Tr 7.370% 10/25/28 Ser 1997-3 Cl M2	09/01/2002	Paydown		267,003	267,003	270,174	269,225	(2,221)				0	3,219		1PE
00759R-AD-5	Advanta Leasing 7.270% 04/15/05 Receivables 1999-1B	08/15/2002	Paydown		2,071,427	2,071,427	2,071,308	2,071,359	69				0	25,099		1PE
00764P-AH-3	AerCo Ltd Nt Ser 1X Cl 3.173% 07/15/23 C-1	09/15/2002	Paydown		101,487	101,487	96,714	97,511	3,976				0	553		2PE
007773-AA-2	Aerofreighter Fin Tr 7.850% 12/15/09 Cl A Fixed Rate Nt	09/15/2002	Paydown		104,172	104,172	104,156	104,166	6				0	1,391		2
007773-AB-0	Aerofreighter Fin Tr 9.690% 12/15/14 Cl B Fixed Rate Nt	09/15/2002	Paydown		36,895	36,895	37,730	37,537	(642)				0	894		4
00783#-AA-7	AeroMexico 1999-1 Tr 7.930% 07/30/06 Ctf	07/30/2002	Redemption 100.0000		222,761	222,761	222,864	222,803	(42)				0	4,416		1
01273*-AA-6	Albermare Pptys Inc 9.750% 12/31/04 Coll Tr Nt	09/30/2002	Redemption 100.0000		17,012	17,012	13,573	16,436	576				0	277		2
01365#-AC-7	Albuquerque Plaza 7.400% 07/01/15 Assoc 1st Mtg Nt	09/01/2002	Redemption 100.0000		132,998	132,998	132,998	132,998					0	1,644		2
01747#-AD-4	Allegiance Cap Corp Tr 3.861% 12/31/02 I Cl A-R Revolving Ctf Ser1998-1	09/15/2002	Call 100.0000		55,546	55,546	55,546	55,546					0	431		5*
01747#-AH-5	Allegiance Cap Corp Tr 7.250% 07/15/19 I Term Ctf Ser 1999-1 Cl A	09/15/2002	Redemption 100.0000		117,402	117,402	117,402	117,402					0	1,421		1
02635P-LC-5	American General Fin 6.640% 07/24/02 MT Nt Ser D	07/24/2002	Maturity		7,000,000	7,000,000	7,130,340	7,002,397	(2,397)				0	166,553		1PE
02635P-RG-0	American General Fin 5.875% 07/14/06 MT Nt Ser F	08/26/2002	CS First Boston Corporation		4,240,280	4,000,000	4,115,760	4,113,931	(3,998)			130,347	130,347	87,472		1
03215P-BN-8	Amresco Resdtl Sec Mtg 7.610% 03/25/27 Loan 1997-1 A7	09/01/2002	Paydown		265,927	265,927	264,680	264,664	1,263				0	3,135		1
037705-AA-8	Appalachian NPI LLC Sr 7.760% 02/28/16 Secd Nt	08/31/2002	Redemption 100.0000		233,500	233,500	238,702	238,298	(4,798)				0	9,060		2Z
038336-A*-4	AptarGroup Inc Sr Nt 7.080% 09/30/05	09/30/2002	Redemption 100.0000		3,571,429	3,571,429	3,571,429	3,571,429					0	126,429		1
038777-AA-6	Arby's Franchise Tr 7.440% 12/20/20 Ser 1A Cl 1	09/20/2002	Paydown		155,307	155,307	155,287	155,289	18				0			1
040097-AA-5	Ares Leveraged Inv 6.880% 05/30/04 Fund LP Sr Secd Nt	08/04/2002	Call 100.0000		426,786	426,786	426,786	426,786					0	3,087		2
040097-AG-2	Ares Leveraged Inv 6.350% 05/30/04 Fund LP Sr Secd Fixed Rate Nt	08/04/2002	Call 100.0000		256,154	256,154	256,154	256,154					0	1,710		2
045413-AX-9	Asset Backed 6.170% 12/25/11 Securities Corp Indymac Mfd Hsg PTC 98-2 A2	09/01/2002	Paydown		71,804	71,804	71,479	71,507	297				0	741		1PE
045424-AN-8	Asset Securitization 7.100% 08/13/29 Corp REMIC Ser 1995-MD4 A1	09/11/2002	Paydown		1,629,100	1,629,100	1,629,100	1,629,100					0	10,199		1
045424-EG-9	Asset Securitization 7.320% 01/13/30 Corp REMIC Ser 1997-MD7 A-A1	09/11/2002	Paydown		794,909	794,909	805,590	798,600	(3,691)				0	11,309		1
045906-JA-3	Associates Corp North 6.940% 07/25/02 America Sr MT Nt	07/25/2002	Maturity		10,000,000	10,000,000	10,000,000	10,000,000					0	161,933		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)
046003-*K-7	Associates Corp North 10.250% 08/15/03 America Sr Nt	08/15/2002	Redemption 100.0000		800,000	800,000	876,216	815,224	(15,224)				0	41,000		1
046003-*N-1	Associates Corp North 10.750% 08/15/03 America Sr Nt	08/15/2002	Redemption 100.0000		150,000	150,000	166,490	153,296	(3,296)				0	8,063		1
046003-*P-6	Associates Corp North 11.250% 08/15/03 America Sr Nt	08/15/2002	Redemption 100.0000		50,000	50,000	56,230	51,246	(1,246)				0	2,813		1
047445-AJ-0	Atherton Franchise Ln 6.360% 06/15/20 Funding 1998-A Cl A-1	09/01/2002	Paydown		285,104	285,104	286,459	285,031	73				0	3,435		1PE
047445-AS-0	Atherton Franchise Ln 6.670% 03/15/21 Funding 1999-A Cl A-1	09/01/2002	Redemption 100.0000		223,807	223,807	224,897	223,988	(180)				0	2,551		1PE
05367D-BB-2	Aviation 2.763% 01/11/20 Securitization LLC Flt Rate Nt Ser 10 Cl A1	09/11/2002	Paydown		128,729	128,729	128,729	128,729					0	627		1PE
05367D-BC-0	Aviation 2.870% 10/11/19 Securitization LLC Flt Rate Nt Ser 10 Cl B	09/01/2002	Paydown		64,409	64,409	64,409	64,409					0	325		1
05367D-BD-8	Aviation 3.813% 10/01/19 Securitization LLC Flt Rate Nt Ser 10 Cl C	09/01/2002	Paydown		20,490	20,490	20,490	20,490					0	183		1
05367D-BE-6	Aviation 2.570% 10/11/19 Securitization LLC Flt Rate Nt Ser 10 Cl A2	09/01/2002	Paydown		86,057	86,057	86,057	86,057					0	389		1
05367D-BN-6	Aviation 2.713% 04/11/23 Securitization LLC Flt Rate Nt Ser 12 Cl A	08/11/2002	Paydown		43,279	43,279	43,279	43,279					0	152		1PE
05367D-BP-1	Aviation 2.913% 04/11/23 Securitization LLC Flt Rate Nt Ser 12 Cl B	08/11/2002	Paydown		22,474	22,474	22,474	22,474					0	85		1PE
05434#-AB-7	Avon Rubber Plastics 8.490% 07/28/06 Inc Gtd Sr Nt	07/28/2002	Redemption 100.0000		476,064	476,064	474,865	475,096	967				0	20,209		3Z
060506-D2-5	Bank of America Mtg 6.500% 06/25/31 Sec Ser 2001-6 Cl 1A29	09/01/2002	Paydown		309,906	309,906	314,700	314,236	(4,330)				0	3,414		1PE
060506-W6-5	Bank of America Mtg 6.750% 09/25/31 Sec Ser 2001-9 Cl 1A5	09/01/2002	Paydown		34,703	34,703	35,001	34,978	(275)				0	391		1PE
064059-A*-9	Bank of New York Sr 6.520% 02/01/04 Secd Nt	08/01/2002	Redemption 100.0000		760,278	760,278	757,265	758,238	2,040				0	12,393		1
06606F-AF-8	BankAmerica Mfd Hsg 6.470% 04/10/15 Contract 1997-2 A6	09/10/2002	Paydown		1,881,588	1,881,588	1,895,700	1,883,466	(1,878)				0	20,444		1PE
07274A-AA-9	Bayer 2002-A Pass 6.100% 01/02/13 Through Tr PTC	07/02/2002	Redemption 100.0000		1,834,000	1,834,000	1,834,000	1,834,000					0	47,236		1PE
07383G-AF-3	Bear Stearns ABS Inc 7.400% 03/25/29 Home Eq Loan Tr 1999-1 AF-6	09/01/2002	Paydown		343,797	343,797	345,997	345,219	(1,422)				0	5,088		1PE
07383U-AA-3	Bear Stearns Struct 6.300% 11/30/13 Prod Inc Ser 1999-1 Cl A	08/01/2002	Paydown		55,506	55,506	54,604	54,659	847				0	594		1PE
073914-QQ-9	Bear Stearns Mtg Sec 8.125% 09/25/27 Inc CMO 1996-4 B2	09/01/2002	Paydown		154,336	154,336	154,384	154,122	214				0	2,158		1PE
091250-C*-9	Birmingham Steel Corp 9.710% 12/15/02 Sr Nt Ser A	07/01/2002	Merrill Lynch		11,696,327	14,805,477	11,844,382	11,548,272	296,110			(148,055)	(148,055)	59,901		6
09536#-AA-8	Blue Cross and Blue 7.100% 03/15/19 Shield/NC Lease Obligation PTC	09/15/2002	Redemption 100.0000		30,785	30,785	30,862	30,858	(73)				0	365		1
097014-AC-8	Boeing Cap Corp Sr Nt 7.375% 09/27/10	08/16/2002	BNP Paribas Securities		1,063,130	1,000,000	1,073,420	1,070,913	(915)			(6,868)	(6,868)	29,500		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)
11448*-AC-1	Brookshire Grocery Co 9.250% 11/01/11 Mtg Nt Ser A-1	09/01/2002	Redemption 100.0000		26,741	26,741	26,741	26,741					0	413		2
11448*-AD-9	Brookshire Grocery Co 9.250% 11/01/11 Mtg Nt Ser A-2	09/01/2002	Redemption 100.0000		25,579	25,579	25,579	25,579					0	395		2
11448*-AE-7	Brookshire Grocery Co 9.250% 11/01/11 Mtg Nt Ser A-3	09/01/2002	Redemption 100.0000		17,440	17,440	17,440	17,440					0	270		2
11448*-AM-9	Brookshire Grocery Co 7.710% 09/01/09 Mtg Nt Ser A-1	09/01/2002	Redemption 100.0000		21,664	21,664	21,664	21,664					0	279		2
11448*-AN-7	Brookshire Grocery Co 7.710% 09/01/09 Mtg Nt Ser A-2	09/01/2002	Redemption 100.0000		15,899	15,899	15,899	15,899					0	205		2
11448*-AP-2	Brookshire Grocery Co 7.710% 09/01/09 Mtg Nt Ser A-3	09/01/2002	Redemption 100.0000		17,052	17,052	17,052	17,052					0	220		2
11448*-AQ-0	Brookshire Grocery Co 7.710% 09/01/09 Mtg Nt Ser A-4	09/01/2002	Redemption 100.0000		32,610	32,610	32,610	32,610					0	420		2
11448*-AR-8	Brookshire Grocery Co 7.710% 09/01/09 Mtg Nt Ser A-5	09/01/2002	Redemption 100.0000		15,444	15,444	15,444	15,444					0	199		2
11448*-AS-6	Brookshire Grocery Co 7.710% 09/01/09 Mtg Nt Ser A-6	09/01/2002	Redemption 100.0000		23,808	23,808	23,808	23,808					0	307		2
11448*-AT-4	Brookshire Grocery Co 7.710% 09/01/09 Mtg Nt Ser A-7	09/01/2002	Redemption 100.0000		16,435	16,435	16,435	16,435					0	212		2
11448*-BH-9	Brookshire Grocery Co 7.270% 06/01/12 Sr Sec Nt Ser A-1	09/01/2002	Redemption 100.0000		42,428	42,428	42,428	42,428					0	515		2
11448*-BJ-5	Brookshire Grocery Co 7.270% 06/01/12 Sr Sec Nt Ser A-2	09/01/2002	Redemption 100.0000		25,724	25,724	25,724	25,724					0	312		2
11448*-BK-2	Brookshire Grocery Co 7.270% 06/12/12 Sr Sec Nt Ser A-3	09/01/2002	Redemption 100.0000		22,517	22,517	22,517	22,517					0	273		2
11448*-BX-4	Brookshire Grocery Co 7.010% 09/01/14 Ser A-4	09/01/2002	Redemption 100.0000		47,956	47,956	47,417	47,505	451				0	561		2
11448*-BY-2	Brookshire Grocery Co 7.010% 09/01/14 Ser A-5	09/01/2002	Redemption 100.0000		28,820	28,820	28,550	28,594	226				0	337		2
11448*-BZ-9	Brookshire Grocery Co 7.010% 09/01/14 Ser A-6	09/01/2002	Redemption 100.0000		54,181	54,181	53,589	53,685	496				0	634		2
121897-WR-9	Burlington Northern 7.000% 08/01/02 Inc Nt	08/01/2002	Maturity		5,500,000	5,500,000	5,618,525	5,501,549	(1,549)				0	192,500		2PE
121899-EB-0	Burlington Northern RR 6.960% 03/22/09 Co PTC Ser 1996-B	09/22/2002	Redemption 100.0000		230,968	230,968	239,941	236,899	(5,932)				0	8,038		1PE
12478E-AA-5	CBA Circle K Tr Lease 6.900% 05/13/21 Obl Ser 1998-C1	09/12/2002	Paydown		88,363	88,363	89,240	89,217	(853)				0	1,018		2
12485S-AC-1	C-BASS Tr Ser 2000A Cl 3.320% 10/28/30 M2	09/01/2002	Paydown		2,773,746	2,773,746	2,742,108	2,764,394	9,352				0	20,295		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

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12489W-AK-0	C-BASS Tr 1999 CB1 2M2 7.930% 02/25/30	09/01/2002	Paydown		1,109,372	1,109,372	1,111,799	1,108,593	779				0	17,262		1PE
12492@-AA-6	CC Investors Sr Secd 7.030% 01/01/10 Nt Ser 1996-3 Cl A	09/01/2002	Redemption 100.0000		5,176	5,176	5,176	5,176					0	61		2
125585-AK-5	CIT Grp Sec Corp Ser 7.000% 05/15/26 1995-2 A4	09/15/2002	Paydown		445,877	445,877	454,864	453,389	(7,512)				0	5,080		1PE
12626#-AA-3	CRH America Inc Gtd Sr 8.840% 07/15/02 Nt	07/15/2002	Maturity		15,000,000	15,000,000	15,000,000	15,000,000					0	663,000		2
126408-AN-3	CSX Corp Nt 7.000% 09/15/02	09/15/2002	Maturity		2,500,000	2,500,000	2,470,800	2,498,853	1,147				0	87,500		2PE
12660U-AD-1	CVC Capital Funding 9.630% 09/15/12 LLC Sub Nt	08/30/2002	Tax Free Exchange		2,500,000	2,500,000	2,500,000	2,500,000					0	110,344		2
12660U-AF-6	CVC Capital Funding 9.435% 09/15/12 LLC Sub Nt	08/30/2002	Tax Free Exchange		1,500,000	1,500,000	1,500,000	1,500,000					0	64,866		2
12660U-AH-2	CVC Capital Funding 9.460% 09/15/12 LLC Sub Nt	08/30/2002	Tax Free Exchange		1,500,000	1,500,000	1,500,000	1,500,000					0	65,038		2
12660U-AJ-8	CVC Capital Funding 9.725% 09/15/12 LLC Subordinated Nt	08/30/2002	Tax Free Exchange		1,250,000	1,250,000	1,250,000	1,250,000					0	55,716		2
12660U-AK-5	CVC Capital Funding 9.845% 09/15/12 LLC Sub Nt	08/30/2002	Tax Free Exchange		2,000,000	2,000,000	2,000,000	2,000,000					0	90,246		2
12660U-AL-3	CVC Capital Funding 9.400% 09/15/12 LLC Sub Nt	08/30/2002	Tax Free Exchange		2,500,000	2,500,000	2,500,000	2,500,000					0	107,708		2
126671-BJ-4	CWABS Inc 1998-1 AF4 6.390% 04/25/28	09/01/2002	Paydown		259,454	259,454	251,481	252,958	6,496				0	2,813		1PE
126671-KE-5	CWABS Inc Ser 2000-4 3.764% 12/25/31 Cl BV	09/01/2002	Direct						(110)			110	110	11,001		2PE
126690-FN-1	CWMBS Inc CMO 1993-7 7.000% 11/25/23 B1	09/01/2002	Paydown		530,054	530,054	533,221	532,432	(2,379)				0	6,626		1PE
126690-NK-8	CWMBS Inc CMO 1993-E 6.500% 01/25/24 A6	09/01/2002	Paydown		497,419	497,419	491,472	494,050	3,369				0	3,730		1PE
126691-LV-4	CWMBS Independent Nat 7.500% 09/25/25 Mtg CMO 1995-4 A8	09/01/2002	Paydown		315,196	315,196	316,083	315,144	52				0	4,684		1PE
126691-NK-6	CWMBS Independent Nat 7.250% 01/25/26 Mtg PT CMO 1995-U Cl B1	09/01/2002	Paydown		20,466	20,466	20,498	20,460	5				0	244		1PE
126691-RF-3	CWMBS Independent Nat 7.000% 03/25/26 Mtg CMO 1996-A1 A9	09/01/2002	Paydown		380,512	380,512	370,999	372,797	7,715				0	4,358		1PE
12669A-BX-1	CWMBS Inc Mtg PT Ctf 6.640% 10/25/28 97-A AF5	09/01/2002	Paydown		381,356	381,356	382,309	381,434	(78)				0	4,022		1PE
12669C-E3-0	CWMBS Inc Ser 2002-8 6.250% 07/25/32 Cl A8	09/01/2002	Paydown		75,430	75,430	78,070	78,062	(2,633)				0	787		1PE
12705Q-AA-3	Cabot Corp MT Nt 7.700% 07/29/02	07/29/2002	Maturity		6,500,000	6,500,000	6,833,865	6,505,956	(5,956)				0	61,172		2
140723-AA-5	Captec Franchise Tr 6.504% 10/25/20 1999-1 Cl A1	09/01/2002	Paydown		271,225	267,811	258,103	258,513	9,856			2,857	2,857	19,430		1
14149#-AA-7	Cardinal Glass 7.160% 07/23/06 Industries Inc Sr Nt	07/23/2002	Redemption 100.0000		1,800,000	1,800,000	1,825,990	1,816,006	(16,006)				0	64,440		2
141781-AL-8	Cargill Inc Nt 6.250% 05/01/06	09/10/2002	Pressprich R W		536,335	500,000	498,910	499,144	40			37,151	37,151	11,458		1PE
151895-A@-8	CenterPoint Properties 7.970% 10/31/14 Tr Sr Nt	09/01/2002	Redemption 100.0000		10,994	10,994	10,994	10,994					0	146		1
161551-BA-3	Chase Funding Mtg Ln 4.464% 07/25/29 1999-2 IIB	09/25/2002	Paydown		1,034,043	1,034,043	1,034,043	1,034,043					0	7,979		2
17248R-AA-4	Cingular Wireless Nt 5.625% 12/15/06	09/11/2002	Tax Free Exchange		2,941,226	3,000,000	2,936,040	2,938,845	2,381				0	40,313		1
17248R-AD-8	Cingular Wireless Nt 6.500% 12/15/11	09/11/2002	Tax Free Exchange		7,759,359	8,000,000	7,750,800	7,755,691	3,669				0	124,222		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

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17290*-AE-3	Cintas Sales Corp Sr 8.980% 08/28/02 Nt	08/28/2002	Redemption 100.0000		1,428,574	1,428,574	1,428,574	1,428,574					0	32,071		1
172953-7K-1	Citicorp Mtg Sec Corp 6.500% 04/25/32 Ser 2002-5 Cl 1A5	09/01/2002	Paydown		110,933	110,933	113,914	113,854	(2,921)				0	1,202		1PE
172953-Q3-8	Citicorp Mtg Sec Corp 6.500% 09/25/31 Ser 2001-10 Cl IA2	09/01/2002	Paydown		54,032	54,032	54,860	54,769	(737)				0	583		1PE
177766-AL-6	City Capital Home Loan 6.850% 04/25/30 Tr Ser 1999-1 Cl A	09/01/2002	Paydown		900,278	900,278	922,222	920,673	(20,395)				0	10,352		1PE
190441-AQ-8	Coastal Corp Sr Nt 8.125% 09/15/02	09/15/2002	Maturity		4,100,000	4,100,000	4,194,423	4,107,395	(7,395)				0	166,563		2
195869-AA-0	Colonial Pipeline Co 7.125% 08/15/02 Nt (144A)	08/15/2002	Maturity		11,000,000	11,000,000	10,870,950	10,995,743	4,257				0	391,875		1PE
20854P-AA-7	Consol Energy Inc Nt 7.875% 03/01/12	07/25/2002	Tax Free Exchange		11,917,792	12,000,000	11,915,858	11,917,461	332				0	362,250		2PE
210805-CQ-8	Continental Airlines 6.545% 08/02/20 PTC Ser 1991-A	08/02/2002	Paydown		5,266	5,266	4,746	4,813	453				0	172		2
210805-CR-6	Continental Airlines 6.795% 02/02/20 PTC Ser 1999-1 Cl B	08/02/2002	Redemption 100.0000		18,857	18,857	17,675	17,945	912				0	641		2
210805-CT-2	Continental Airlines 7.256% 09/15/21 PTC Ser 1999-2 Cl A-1	09/15/2002	Redemption 100.0000		86,514	86,514	84,494	84,638	1,875				0	3,139		2
217016-B*-4	Coors/Adolph/Co Sr Nt 6.760% 07/15/02 Ser A	07/15/2002	Maturity		17,000,000	17,000,000	17,000,000	17,000,000					0	574,600		2
222373-AC-6	Countrywide Funding 8.250% 07/15/02 Sub Nt	07/15/2002	Maturity		3,000,000	3,000,000	3,096,210	3,001,458	(1,458)				0	123,750		2PE
22237L-HE-5	Countrywide Home Loan 6.250% 04/15/09 MT Nt	08/09/2002	Salomon Smith Barney		5,177,800	5,000,000	4,382,833	4,486,136	6,851			684,813	684,813	103,299		1
22540A-CA-4	CS First Boston Mtg 6.980% 01/27/25 Sec Corp CMO Ser 1997-1R Cl 2M2	09/01/2002	Paydown		405,390	405,390	395,889	397,383	8,007				0	6,898		1PE
22540A-LV-8	CS First Boston Mtg 6.750% 08/27/10 Sec Corp CMO Ser 1999-1 Cl A4	09/01/2002	Paydown		401,177	401,177	394,455	397,680	3,497				0	3,774		1PE
22540V-RZ-7	CS First Boston Mtg 6.365% 01/25/32 Sec Corp Ser 2001-33 Cl CB2	08/01/2002	Direct		280				280				0	22,164		1Z
22825M-AA-6	Crown Cork & Seal Fin 6.750% 12/15/03 S A Nt	07/10/2002	Pressprich R W		2,085,000	2,500,000	1,750,000	1,750,000				335,000	335,000	14,063		5
23126E-AB-6	Cura Accept Corp Fixed 7.017% 10/15/03 Rate Coll Nt Ser 1997-B	09/15/2002	Paydown		168,279	168,279	150,701	150,701	17,578				0	2,068		1
23323C-BL-8	DLJ Mtg Accept Corp 8.254% 06/25/20 Ser 2000-S4 Cl B1	09/01/2002	Paydown		17,619	17,619	17,787	17,761	(142)				0	225		1PE
23331A-AD-1	DR Horton Inc Sr Nt 8.000% 02/01/09	09/06/2002	Direct		1,005,000	1,000,000	926,250	941,251	1,302			62,446	62,446	48,889		3
23334N-AF-5	DVI Receivables Corp X 7.480% 11/13/07 LLC 1999-2 Cl C	09/13/2002	Paydown		577,006	577,006	576,968	576,981	25				0	7,303		1PE
23334X-AF-3	DVI Receivables Corp 5.723% 04/11/09 XIV LLC Ser 2001-1 Cl C	09/11/2002	Paydown		335,057	335,057	335,055	335,054	3				0	3,711		1PE
239753-BB-1	Dayton Hudson Corp Nt 9.750% 07/01/02	07/01/2002	Maturity		1,000,000	1,000,000	1,165,750	1,000,000					0	48,750		1PE
247367-AA-3	Delta Airlines Inc PT 8.270% 09/23/07 Tr PTC Ser 1992-A1	09/23/2002	Redemption 100.0000		349,945	349,945	349,945	349,945					0	14,470		3
24763L-ES-5	Delta Funding Home Eq 6.190% 02/15/31 Ln Tr Ser 1998-4 Cl A4F	09/01/2002	Paydown		527,575	527,575	520,774	521,275	6,300				0	5,224		1PE
24763L-FN-5	Delta Funding Home Eq 7.030% 08/15/30 Ln Tr Ser 1999-2 Cl A7F	09/01/2002	Paydown		555,543	555,543	555,489	555,176	367				0	6,502		1PE

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254067-AD-3	Dillards Inc Nt 6.310% 08/01/12	08/01/2002	Call 100.0000		7,000,000	7,000,000	6,999,300	6,999,352	648				0	220,850		3
25432R-A#-2	Dime Savings Bk NY Mtg 12.280% 07/01/10 Ctf	07/25/2002	Call 115.0015		80,674	70,150	70,326	69,947	10,727				0	716		5*
254687-AP-1	Disney Walt Co Sr Nt 7.020% 01/10/07	07/10/2002	Redemption 100.0000		993,989	993,989	993,989	993,989					0	34,889		1
26816L-AA-0	Dynegy Inc Sr Nt 6.875% 07/15/02	07/15/2002	Maturity		13,500,000	13,500,000	13,485,150	13,499,783	217				0	464,063		3Z
268617-BH-9	Enterprise Mtg Accept 7.920% 01/15/27 Co Owner Tr 2000-1 Cl A-1	09/01/2002	Paydown		16,589	16,589	14,930	14,930	1,659				0	204		4
269243-AK-7	E-Trade Bank Mtg 6.500% 01/25/32 Backed Sec Ser 2001-2 Cl B4	08/01/2002	Direct		298				298				0	8,064		3Z
29348P-AA-2	Enogex Inc MT Nt 7.050% 08/07/02	08/07/2002	Maturity		15,000,000	15,000,000	15,000,000	15,000,000					0	546,375		2PE
29348P-AB-0	Enogex Inc MT Nt 7.020% 08/07/02	08/07/2002	Maturity		3,000,000	3,000,000	3,114,870	3,002,198	(2,198)				0	108,810		2PE
301965-BA-6	FFCA Sec Lending Corp 6.370% 09/18/25 Secd Fran Loan Ctf 1999-1A A1A	09/01/2002	Paydown		165,823	165,823	165,857	165,717	106				0	1,813		1
30244P-AB-3	FEP Receivables Fdg LP 6.793% 03/18/07 Constellation Nt	09/18/2002	Redemption 100.0000		157,336	157,336	157,336	157,336					0	1,626		1Z
30244T-AB-5	FEP Receivables Fdg II 7.337% 08/18/07 Nt	09/18/2002	Paydown		429,091	429,091	429,091	429,091					0	5,564		1
302471-AJ-6	FMAC Loan Receivables 7.350% 04/15/19 Tr Nt Ser 1997-A Cl A	09/01/2002	Paydown		75,649	75,649	76,772	76,539	(890)				0	776		1
302471-AY-3	FMAC Loan Receivables 6.850% 09/15/19 Tr Nt Ser 1997-B Cl A	09/01/2002	Paydown		143,276	143,276	144,731	144,017	(741)				0	1,588		2
302471-CU-9	FMAC Loan Receivables 6.404% 12/15/19 Tr Ser 1998-DA Cl A2	09/01/2002	Paydown		7,000,000	7,000,000	6,977,031	6,978,432	21,568				0	112,070		1
304376-AB-2	Fairfield Funding Corp 5.300% 07/15/11 III Ser 2001-1A Cl B	09/15/2002	Paydown		375,188	375,188	375,188	375,188					0	3,313		1PE
30605A-AA-1	Falcon Auto Dealership 6.067% 01/05/23 LLC Ser 2001-1 Cl A1	09/01/2002	Paydown		227,571	227,571	227,577	227,567	4				0	2,269		1
31331F-AG-6	Federal Express Corp 7.530% 09/23/06 PTC Ser 94A310-A1	09/23/2002	Redemption 100.0000		849,636	849,636	856,720	852,259	(2,623)				0	31,989		2
31331F-AH-4	Federal Express Corp 7.890% 09/23/08 PTC Ser 94A310-A2	09/23/2002	Redemption 100.0000		126,069	126,069	136,053	135,433	(9,364)				0	4,973		2
3133MN-VV-0	Federal Home Loan Bk 5.750% 05/15/12 Global Nt	09/27/2002	Various		275,919,200	250,000,000	257,670,000	257,659,202	(140,368)			18,400,365	18,400,365	5,190,972		1PE
313693-AE-3	Federal Paper Board 8.125% 07/01/02 Inc Deb	07/01/2002	Maturity		2,650,000	2,650,000	2,826,570	2,650,151	(151)				0	107,656		2PE
314302-AE-0	FELCO Funding II LLC 6.060% 05/15/03 Ser 1998-1 Cl A3	07/15/2002	Paydown		891,367	891,367	895,754	892,229	(862)				0	4,501		1
314302-AG-5	FELCO Funding II LLC 6.320% 12/15/04 Auto Lease Bkd Nt Ser 98-1 B	07/15/2002	Paydown		15,547,000	15,547,000	15,544,571	15,545,977	1,023				0	81,881		1PE
316136-AE-0	Fidelity Equipment 6.590% 02/15/06 Lease Tr 1999-1 Cl B	09/15/2002	Redemption 100.0000		410,726	410,726	410,704	410,721	4				0	4,453		1PE
31738V-BL-8	Financial Asset Sec 7.250% 07/25/27 Inc Ser 1992-NAM Cl FA10	09/01/2002	Paydown		1,011,352	1,011,352	1,023,362	1,014,133	(2,780)				0	10,922		1PE
336212-AJ-4	First Security Auto 6.000% 03/15/05 Owner Tr 1999-1 B	09/15/2002	Paydown		152,367	152,367	152,242	152,330	37				0	1,528		1PE
33632*-PH-4	First Security Bank UT 7.180% 01/01/11 Eq Tr Ctf Ser 43-A	07/01/2002	Redemption 100.0000		120,842	120,842	120,842	120,842					0	4,338		1

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33632*-PJ-0	First Security Bank UT 7.180% 01/01/11 Eq Tr Ctf Ser 43-A	07/01/2002	Redemption 100.0000		79,222	79,222	79,222	79,222					0	2,844		1
33632*-PK-7	First Security Bank UT 7.180% 01/01/11 Eq Tr Ctf Ser 43-A	07/01/2002	Redemption 100.0000		47,916	47,916	47,916	47,916					0	1,720		1
33632*-PX-9	First Security Bank UT 7.180% 01/01/11 Eq Tr Ctf Ser 43-B	07/01/2002	Redemption 100.0000		75,428	75,428	75,428	75,428					0	2,708		1
33632*-PY-7	First Security Bank UT 7.180% 01/01/11 Eq Tr Ctf Ser 43-B	07/01/2002	Redemption 100.0000		49,178	49,178	49,178	49,178					0	1,765		1
33632*-PZ-4	First Security Bank UT 7.180% 01/01/11 Eq Tr Ctf Ser 43-B	07/01/2002	Redemption 100.0000		25,309	25,309	25,309	25,309					0	909		1
33632*-QD-2	First Security Bank UT 7.180% 01/01/11 Eq Tr Ctf Ser 43-C	07/01/2002	Redemption 100.0000		45,411	45,411	45,411	45,411					0	1,630		1
33632*-QE-0	First Security Bank UT 7.180% 01/01/11 Eq Tr Ctf Ser 43-C	07/01/2002	Redemption 100.0000		28,777	28,777	28,777	28,777					0	1,033		1
33632*-QF-7	First Security Bank UT 7.180% 01/01/11 Eq Tr Ctf Ser 43-C	07/01/2002	Redemption 100.0000		16,432	16,432	16,432	16,432					0	590		1
33632*-UP-0	First Security Bank UT 6.540% 02/10/23 Credit Tenant Lease	09/10/2002	Redemption 100.0000		30,018	30,018	30,018	30,018					0	328		1
339083-AC-1	Fleetwood Crd Corp 6.900% 03/15/12 Grantor Tr 1996-B A	09/01/2002	Paydown		263,168	263,168	264,683	263,400	(231)				0	3,204		1
34412*-AM-3	FMR Corp Sr Deb Ser A 7.790% 09/01/04	09/01/2002	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571					0	55,643		1
345397-TX-1	Ford Motor Cr Co Nt 6.500% 01/25/07	07/01/2002	Various		(2,000)							(2,000)	(2,000)			2PE
35702*-AA-5	Freezer Pptys Inc Secd 9.900% 11/15/09 Nt	09/15/2002	Redemption 100.0000		184,731	184,731	184,731	184,731					0	3,056		2
35729B-AB-7	Fremont Home Loan 7.280% 06/25/29 Owner Tr Ser 1999-2 Cl A1	09/01/2002	Paydown		558,676	558,676	557,659	557,387	1,289				0	7,919		1PE
36157L-SN-9	GE Cap Mtg Serv Inc 6.500% 10/25/23 Ser 1993-12 Cl A6	09/01/2002	Paydown		2,040,462	2,040,462	2,056,404	2,049,159	(8,697)				0	23,553		1PE
36157L-UL-0	GE Cap Mtg Serv Inc 6.500% 12/25/23 Ser 1993-17 Cl A13	09/01/2002	Paydown		565,812	565,812	547,423	552,957	12,855				0	6,940		1PE
36157L-X4-5	GE Cap Mtg Serv Inc 6.500% 03/25/24 Ser 1994-11 Cl A13	09/01/2002	Paydown		138,038	138,038	141,208	140,865	(2,827)				0	1,470		1PE
36157R-3W-3	GE Cap Mtg Serv Inc 7.295% 05/25/14 Ser 1999-HE2 Cl A6	09/01/2002	Paydown		697,620	697,620	702,768	699,226	(1,606)				0	8,186		1PE
36157R-3X-1	GE Cap Mtg Serv Inc 7.560% 07/25/29 Ser 1999-HE2 Cl M	09/01/2002	Paydown		38,131	38,131	38,360	38,337	(205)				0	485		1PE
36157R-AG-0	GE Cap Mtg Serv Inc 7.120% 06/25/27 Ser 1997-HE2 Cl A7	09/01/2002	Paydown		283,849	283,849	289,293	287,590	(3,741)				0	3,306		1PE
36157R-D8-5	GE Cap Mtg Serv Inc 6.265% 04/25/29 Ser 1999-HE1 Cl A7	09/01/2002	Paydown		44,658	44,658	44,658	44,658					0	445		1PE
36157R-QW-8	GE Cap Mtg Serv Inc 6.250% 10/25/28 Ser 1998-14 Cl A1	09/01/2002	Paydown		1,139,391	1,139,391	1,144,732	1,136,100	3,290				0	11,848		1PE
36157T-VW-8	GE Cap Mtg Serv Inc 7.400% 05/25/26 Ser 1996-HE1 Cl AL	09/01/2002	Paydown		371,108	371,108	367,411	367,523	3,585				0	4,529		1PE
36158J-AA-0	GE Capital Mall Fin 6.010% 07/13/07 Corp Ser 1998-1A Cl A1A	09/01/2002	Paydown		123,728	123,728	124,850	124,501	(773)				0	1,207		1PE

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36184*-AV-4	GMAC Mortgage Corp of 12.500% 12/25/14 IA Mtg PTC Ser 22	09/25/2002	Redemption 100.0000		118	118	114	115	3				0	2		5*
36185H-AB-9	GMAC Mtg Corp Loan Tr 7.840% 01/18/19 Ser 2000-HLTV Cl A2	09/01/2002	Paydown		2,427,319	2,427,319	2,520,999	2,470,160	(42,840)				0	33,716		1PE
37045G-AB-9	General Motors Corp 8.950% 07/02/09 PTC Ser 1991-A2	07/02/2002	Redemption 100.0000		867,680	867,680	933,667	896,128	(28,448)				0	38,829		2PE
37048*-AE-6	General Parts Inc Sr 7.790% 08/13/11 Nt	08/13/2002	Redemption 100.0000		700,000	700,000	700,000	700,000					0	27,265		2
378507-AA-5	Glendale Fed Bk Fed 9.125% 01/25/08 Svg Bk CA Mtg Bkd PTC Ser A	09/25/2002	Redemption 100.0000		572	572	558	561	11				0	8		5*
38142E-CE-6	Goldman Sachs Group LP 6.600% 07/15/02 Nt	07/15/2002	Maturity		14,680,000	14,680,000	14,875,097	14,682,257	(2,257)				0	484,440		1PE
383484-AE-2	Gottschalks Cr Card 8.119% 05/01/03 Master Tr Ser 2000-1 VBC	08/01/2002	Paydown		489,510	489,510	489,510	489,510					0	13,628		1PE
383484-AE-2	Gottschalks Cr Card 8.211% 05/01/03 Master Tr Ser 2000-1 VBC	08/01/2002	Paydown		69,930	69,930	69,930	69,930					0	1,527		1PE
383484-AE-2	Gottschalks Cr Card 6.539% 05/01/03 Master Tr Ser 2000-1 VBC	08/15/2002	Paydown		48,951	48,951	48,951	48,951					0	228		1PE
383484-AE-2	Gottschalks Cr Card 3.323% 05/01/03 Master Tr Ser 2000-1 VBC	08/15/2002	Paydown		34,965	34,965	34,965	34,965					0	155		1PE
383484-AE-2	Gottschalks Cr Card 3.323% 05/01/03 Master Tr Ser 2000-1 VBC	08/15/2002	Paydown		66,434	66,434	66,434	66,434					0	249		1PE
383484-AE-2	Gottschalks Cr Card 5.000% 05/01/03 Master Tr Ser 2000-1 VBC	08/15/2002	Paydown		258,741	258,741	258,741	258,741					0	815		1PE
383484-AE-2	Gottschalks Cr Card 5.000% 05/01/03 Master Tr Ser 2000-1 VBC	08/15/2002	Paydown		251,748	251,748	251,748	251,748					0	793		1PE
383484-AE-2	Gottschalks Cr Card 8.119% 05/01/03 Master Tr Ser 2000-1 VBC	08/15/2002	Paydown		279,720	279,720	279,720	279,720					0	7,787		1
39245*-AD-5	Grede Foundries Inc Sr 7.340% 09/30/06 Nt	09/30/2002	Redemption 100.0000		3,571,429	3,571,429	3,571,429	3,571,429					0	131,071		2
393505-HR-6	Green Tree Finl Corp 7.250% 09/15/26 Mfg Hsg Ser 1995-6 A5	09/15/2002	Paydown		721,814	721,814	751,913	724,747	(2,934)				0	9,147		1PE
393505-QX-3	Green Tree Finl Corp 7.200% 01/15/28 Mfg Hsg Ser 1996-9 A5	09/15/2002	Paydown		124,906	124,906	124,906	124,906					0	1,481		1
39840*-AA-0	Griffith Labs 8.300% 08/31/09 Worldwide Inc Sr Nt Ser A	08/30/2002	Redemption 100.0000		1,750,000	1,750,000	1,750,000	1,750,000					0	72,625		2
40429N-AB-4	HS Receivables Corp 9.600% 11/29/06 Ltd Oblig Fxd Rate Nt Ser 99-3 A	09/29/2002	Redemption 100.0000		187,500	187,500	187,500	187,500					0	3,000		1
40624@-AA-8	Hallmark Cards Inc Sr 8.570% 07/23/02 Nt Ser A	07/23/2002	Maturity		8,541,667	8,541,667	8,541,667	8,541,667					0	366,010		1
410763-AJ-5	Hanover Cap Mtg CMO 7.000% 10/28/28 Ser 1998-A Cl 1A	09/01/2002	Paydown		1,042,423	1,042,423	1,046,169	1,041,060	1,363				0	15,782		1PE
41137*-AA-8	Hantz Group Inc Secd 7.750% 08/03/07 Nt	09/30/2002	Redemption 100.0000		22,998	22,998	22,998	22,998					0	1,326		4Z
41161P-AD-5	Harborview Mtg Loan Tr 7.316% 08/19/30 Ser 2000-1 Cl IIIA	09/01/2002	Paydown		960,170	960,170	988,975	985,388	(25,218)				0	13,656		1PE
41161P-AG-8	Harborview Mtg Loan Tr 7.167% 08/19/30 Ser 2000-1 Cl B1	09/01/2002	Paydown		232,641	232,641	239,911	236,376	(3,735)				0	2,591		1PE
41161P-AU-7	Harborview Mtg Loan Tr 7.460% 12/19/30 Ser 2000-2 Cl B1	09/01/2002	Paydown		308,030	308,030	309,571	309,238	(1,207)				0	3,827		1PE

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41161P-BF-9	Harborview Mtg Loan Tr 7.000% 02/16/31 Ser 2001-1 Cl AR	09/01/2002	Paydown		443,712	443,712	449,813	447,433	(3,720)				0	5,730		1PE
413086-AC-3	Harman Intl Sr Nt 7.125% 02/15/07	08/22/2002	Tax Free Exchange		16,282,014	16,400,000	16,271,096	16,278,916	3,098				0	593,988		2PE
42209E-AL-4	Headlands Mtg Sec Inc 7.750% 03/25/27 CMO Ser 1997-1 Cl A111	09/01/2002	Paydown		550,660	550,660	551,499	551,499	(839)				0	9,042		1
42209E-EE-6	Headlands Mtg Sec Inc 6.750% 11/25/27 Ser 1997-5 Cl A111	09/01/2002	Paydown		353,475	353,475	354,193	353,549	(74)				0	4,224		1PE
42209E-EJ-5	Headlands Mtg Sec Inc 7.250% 11/25/27 CMO Ser 1997-5 Cl B1	09/01/2002	Paydown		8,030	8,030	8,082	8,056	(26)				0	97		1PE
42210*-AD-0	H E Butt Grocery Co 9.343% 08/01/08 Mtg Nt Ser C (Put)	08/01/2002	Redemption 100.0000		111,403	111,403	111,403	111,403					0	5,204		1
423328-BQ-5	Heller Financial Inc 7.500% 08/23/02 Nt	08/23/2002	Maturity		8,000,000	8,000,000	7,995,040	7,999,617	383				0	300,000		1
432848-AF-6	Hilton Hotels Corp Nt 7.700% 07/15/02	07/15/2002	Maturity		19,400,000	19,400,000	20,102,942	19,403,908	(3,908)				0	746,900		3
438116-AG-0	Honda Auto Lease Tr 6.900% 07/15/05 1999-A Cl C	08/15/2002	Paydown		2,806,558	2,806,558	2,804,939	2,806,471	87				0	26,536		1PE
44041#-AA-3	Horizon Food Group Inc 15.000% 07/09/06 Sr Sub Nt	07/01/2002	No Broker		84,372	84,372	84,372	76,589	7,783				0			5
44179H-AD-7	Household Automobile 6.650% 04/17/06 Rev Tr 1999-1 A4	09/17/2002	Paydown		874,318	874,318	873,770	874,155	163				0	9,722		1PE
44182D-JP-5	Housing Securities Inc 6.500% 03/25/09 CMO Ser 1994-1 Cl A11	09/01/2002	Paydown		3,606,817	3,606,817	3,640,067	3,602,511	4,306				0	40,843		1PE
441917-AG-6	HFC Home Eq Loan A/B 7.210% 10/20/30 Ctf Ser 1999-1 Cl A3	09/01/2002	Paydown		340,292	340,292	348,162	344,231	(3,939)				0	6,134		1PE
441917-AJ-0	HFC Home Eq Loan A/B 7.830% 10/20/30 Ctf Ser 1999-1 Cl M1	09/01/2002	Paydown		752,345	752,345	752,143	750,500	1,845				0	9,407		1PE
45103W-AA-8	ICON Equipment Lease 6.190% 09/15/06 Grantor Tr 1998-A Cl A	09/15/2002	Paydown		451,065	451,065	451,065	451,065					0	4,786		4
45171@-AB-2	IKON Funding 4 Flt 2.773% 09/15/08 Rate Nt Ser A2	09/15/2002	Paydown		774,138	774,138	774,138	774,138					0	3,524		1
45254T-KG-8	IMPAC Secd Assets CMN 6.500% 01/25/32 Owner Tr Ser 2001-8 Cl M2	08/01/2002	Direct		175				175				0	16,672		2Z
45254T-KH-6	IMPAC Secd Assets CMN 6.500% 01/25/32 Owner Tr Ser 2001-8 Cl M3	08/01/2002	Direct		123				123				0	8,068		2Z
456600-AF-5	Indymac Home Eq Loan 6.180% 10/25/29 A/B Tr 1998-A AF6	09/01/2002	Paydown		215,818	215,818	214,334	214,506	1,312				0	2,130		1PE
464126-AD-3	Irwin Home Equity Ln 6.890% 06/15/29 Tr Ser 1999-2 Cl A4	09/01/2002	Paydown		694,273	694,273	683,290	684,705	9,569				0	7,309		1PE
464126-AK-7	Irwin Home Equity Ln 7.460% 09/25/14 Tr Ser 2000-1 Cl A3	09/01/2002	Paydown		1,655,724	1,655,724	1,655,348	1,652,915	2,809				0	20,464		1PE
49228R-AC-7	Kern River Funding 6.676% 07/31/16 Corp Sr Nt	09/30/2002	Redemption 100.0000		129,412	129,412	130,938	130,872	(1,461)				0	1,440		1
493063-AV-3	Key Auto Finance Tr 6.000% 01/15/07 Ser 1999-1 Cl B	09/15/2002	Paydown		466,180	466,180	466,023	466,125	55				0	4,700		1PE
50104#-AA-4	Kroger Rental Payments 5.340% 10/31/06 Pass Through Tr Ser 2001-A	07/31/2002	Redemption 100.0000		609,311	609,311	609,311	609,311					0	8,134		2
501717-AL-6	LAI Vehicle Lease Sec 6.030% 06/15/04 Tr Ser 1999-A Cl A	09/15/2002	Paydown		315,474	315,474	315,474	315,474					0	4,020		1PE

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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)
51508*-AB-6	Lando Associates Secd 7.180% 06/30/03 Nt	07/01/2002	Redemption 100.0000		341,913	341,913	341,913	341,913					0	12,275		2
51603@-AB-8	Lanoga Corp Sr Nt 7.400% 09/15/05	09/15/2002	Redemption 100.0000		1,357,143	1,357,143	1,357,143	1,357,143					0	50,214		2
51603@-AC-6	Lanoga Corp Sr Nt Ser 7.160% 07/25/04 A	07/25/2002	Redemption 100.0000		1,400,000	1,400,000	1,400,000	1,400,000					0	50,120		1
525170-AW-6	Lehman ABS Corp PTC 6.770% 11/25/22 1997-P1 A	09/01/2002	Paydown		363,262	363,262	363,432	363,207	54				0	4,325		1PE
525177-AP-6	Lehman FHA Title I 7.320% 11/25/26 Loan Tr 1995-6 A5	09/01/2002	Paydown		270,266	270,266	275,651	271,189	(922)				0	3,335		1PE
52518R-AJ-5	Lehman Structured Sec 7.090% 03/30/27 Corp CMO 1998-A B1	09/01/2002	Paydown		328,122	328,122	329,558	329,309	(1,187)				0	4,376		1
52518R-AS-5	Lehman Structured Sec 6.500% 11/28/21 Corp Ser 1999-2 Cl A	07/01/2002	Paydown		132,769	132,769	129,249	129,501	3,268				0	986		1
52519E-AA-2	Lehman Receivables IV 6.260% 10/15/06 T&W Lease Backed Nt	09/15/2002	Paydown		99,609	99,609	71,372	71,372	28,236				0	1,027		5
525593-AA-7	Lemm Services Inc Sr 6.420% 07/31/08 Nt	08/01/2002	Redemption 100.0000		200,000	200,000	201,000	200,842	(842)				0	3,210		1
537008-B*-4	Littelfuse Inc Sr Nt 6.160% 09/01/05	09/01/2002	Redemption 100.0000		2,170,000	2,170,000	2,170,000	2,170,000					0	33,418		2Z
53933*-AC-5	L L Bean Inc Sr Nt 7.100% 09/19/04	09/19/2002	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571					0	50,714		2
542391-AD-9	Longbeach Auto 1999-2 6.940% 09/19/07 Cl A1	09/19/2002	Paydown		566,342	566,342	566,342	566,342					0	6,516		1PE
542514-AU-8	Long Beach Mtg Loan Tr 3.764% 06/25/31 Ser 2001-2 Cl M3	09/01/2002	Direct										0	17,687		2PE
552947-AG-8	MDC Asset Invs Tr VI 9.250% 11/01/17 CMO Ser VI-7	08/01/2002	Paydown		245,826	245,826	251,664	246,425	(599)				0	3,944		1PE
553564-AA-3	MSF Funding LLC Ser 4.314% 07/25/07 2000-1 Cl A	09/25/2002	Paydown		312,106	312,106	312,106	312,106					0	2,152		1
571181-AA-4	Marlin Leasing Rec III 7.730% 02/15/05 LLC Ser 2000-1 Cl A	09/15/2002	Paydown		274,239	274,239	274,230	274,232	7				0	3,525		1PE
57164R-AC-6	Marriott Vacation Club 7.300% 09/20/17 Ownr Tr Ser 2000-1 Cl C Nt	09/01/2002	Paydown		479,128	479,128	479,117	478,856	272				0	5,810		1
571783-B#-5	Marsh Supermarkets Inc 10.050% 07/01/09 Secd Nt Ser A	09/01/2002	Redemption 100.0000		117,343	117,343	117,343	117,343					0	1,971		3
571783-B*-9	Marsh Supermarkets Inc 10.050% 01/01/10 Secd Nt Ser B	09/01/2002	Redemption 100.0000		200,508	200,508	200,508	200,508					0	3,368		3
573271-AA-1	Marlin Leasing Rec V 5.600% 06/15/06 LLC Ser 2001-1 Cl A	09/15/2002	Paydown		306,955	306,955	306,914	306,921	33				0	2,839		1
57634N-AJ-2	Master Finl Asset Sec 7.610% 01/20/29 1997-1 M1	09/01/2002	Paydown		365,414	365,414	355,708	356,800	8,614				0	4,775		1PE
57634N-BA-0	Master Finl Asset Sec 8.250% 04/20/29 1998-A Cl B1	09/01/2002	Paydown		483,905	483,905	481,448	481,528	2,377				0	6,884		2PE
576674-A@-4	Material Sciences Corp 7.050% 05/31/07 Sr Nt Ser B	07/31/2002	Call 110.4106		13,801,330	12,500,000	12,500,000	12,500,000	1,301,330				0	146,875		2

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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)
580589-A*-0	McGrath Rent Corp Sr 6.440% 07/15/05 Nt	07/15/2002	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000					0	64,400		2
58528#-DB-0	Meijer Inc Sr Secd Nt 7.125% 01/01/03 Ser B-1	07/01/2002	Redemption 100.0000		473,461	473,461	473,461	473,461					0	16,867		1
58528#-DE-4	Meijer Inc Sr Secd Nt 7.125% 01/01/03 Ser B-2	07/01/2002	Redemption 100.0000		456,223	456,223	456,223	456,223					0	16,253		1
58550S-AD-2	Mellon Bank Home 6.840% 07/25/12 Equity Ln Tr 1997-1 A4	09/01/2002	Paydown		490,596	490,596	491,785	490,568	28				0	6,232		1PE
58550S-AL-4	Mellon Bank Home 6.310% 03/25/15 Equity Ln Tr 1999-1 A5	09/01/2002	Paydown		217,945	217,945	217,600	217,442	503				0	2,226		1PE
585525-BX-5	Mellon Res Funding 5.610% 10/25/28 Corp 1998-TBC1 Cl A-3	09/01/2002	Paydown		863,021	863,021	863,021	863,021					0	8,727		1PE
585525-DU-9	Mellon Res Funding 6.984% 03/25/30 Corp 2000-TBC1 Cl A-3B	09/01/2002	Paydown		4,949,537	4,949,537	4,836,971	4,870,396	79,141				0	73,261		1PE
58983*-CD-9	Meridian Tr Co CSA Eq 10.050% 01/02/06 Tr Ser A	07/02/2002	Redemption 100.0000		137,060	137,060	137,060	137,060					0	6,887		2
589929-NS-3	Merrill Lynch Mtg 3.044% 01/20/29 Investors Ser 1997-FF3 Cl B	09/20/2002	Paydown		658,229	658,229	638,482	656,617	1,611				0	3,648		2
589929-PJ-1	Merrill Lynch Mtg 7.110% 08/25/27 Investors Ser 1998-GN1 Cl A	09/01/2002	Paydown		560,332	560,332	565,633	564,999	(4,666)				0	6,931		1PE
589929-RK-6	Merrill Lynch Mtg 7.500% 07/25/27 Investors Ser 1998-GN2 Cl M2	09/01/2002	Paydown		198,452	198,452	190,452	192,550	5,902				0	2,669		1PE
589929-XB-9	Merrill Lynch Mtg 6.500% 03/25/12 Investors Ser 2001-S1 Cl 1A2	09/01/2002	Paydown		121,779	121,779	122,540	122,424	(645)				0	1,322		1PE
590188-A6-5	Merrill Lynch & Co Inc 0.000% 05/23/31 Conv Nt	07/01/2002	Call 0.0025			408	209	209	(209)				0			1
591559-AA-7	Metlife Cap Eq Loan Tr 6.850% 05/20/08 1997-A Cl A	09/20/2002	Paydown		671,342	671,342	673,934	672,302	(961)				0	7,620		1
59159N-AF-1	Metris Master Tr Ser 3.520% 07/21/08 2001-3 Cl C	08/01/2002	Direct										0	18,290		2PE
591739-AD-9	Metropolitan Asset 6.981% 01/20/26 Funding Inc Ser 1998-A Cl A4	09/01/2002	Paydown		243,470	243,470	246,818	246,217	(2,747)				0	4,249		1PE
59309#-AA-8	Meyer Fred AK Inc Mtg 9.130% 01/01/12 Nt (Put 1/1/01)	07/01/2002	Redemption 100.0000		117,813	117,813	117,813	117,813					0	2,689		2
59549R-AC-8	Mid State Tr X Ser 10 6.280% 07/15/26 Cl M1	09/15/2002	Paydown		79,714	79,714	79,679	79,670	43				0			1
59549R-AD-6	Mid State Tr X Ser 10 6.770% 07/15/26 Cl M2	09/15/2002	Paydown		79,775	79,775	79,758	79,759	16				0	949		1PE
59751W-AA-4	Midland Funding Corp 2.990% 12/15/04 F/R Rec-Bkd Var Fdg Nt 1998-A	09/01/2002	Paydown		120,620	120,620	120,620	120,620					0	664		1PE
60755#-AA-5	Modern Continental 8.000% 01/04/06 Const Hold Sr Nt	09/26/2002	Call 100.0000		223,266	223,266	223,266	223,266					0	8,085		2
60935B-CT-4	The Money Store Home 6.890% 09/15/18 Equity Tr Tr 1997-C MH1	09/01/2002	Paydown		3,785,590	3,785,590	3,656,369	3,757,536	28,054				0	43,966		1PE
61744A-AD-2	Morgan Stanley TRACERS 4.841% 09/15/11 Nt	09/12/2002	Morgan Stanley & Co Inc		24,445,361	22,784,000	24,146,452	24,065,539	(24,752)			404,573	404,573	779,162		1
61746W-CG-3	Morgan Stanley Dean 7.798% 09/15/30 Witter 2000-1 Cl All Ser A	09/01/2002	Paydown		315,275	315,275	315,078	314,685	590				0	4,184		1

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617905-AE-4	Morgan Stanley Mtg Tr 8.350% 07/20/18 G CMO Ser G-3	07/01/2002	Paydown		222,549	222,549	222,514	221,333	1,216				0	4,646		1PE
619087-BC-2	Morserv Inc Ser 1996-1 7.000% 11/25/11 Cl A5	09/01/2002	Paydown		1,053,214	1,053,214	1,066,708	1,054,358	(1,144)				0	13,076		1PE
623788-AA-4	Mt Washington CBO-1 7.140% 08/28/09 Ltd Sr Secd Fixed Rate Nt	08/28/2002	Call 100.0000		667,043	667,043	688,201	682,014	(14,972)				0	23,813		4
627914-AA-2	Mutual Fund Fee Tr XI 9.060% 01/01/08 Ser 2000-1	09/30/2002	Paydown		189,948	189,948	141,813	151,959	37,990				0	2,777		3
62826W-AA-9	Mutual Fund Fee Tr IX 8.280% 04/30/07 1999-2 Nt	09/01/2002	Paydown		289,747	289,747	289,747	289,747					0	3,994		1
62827C-AB-0	Mutual Fund Fee Tr XIV 8.610% 09/30/08 Ser 2000-4	09/30/2002	Paydown		68,146	68,146	48,700	38,409	29,738				0			4
62827G-AA-3	Mutual Fund Fee Tr XIX 6.440% 12/01/09 Ser 2002-1 Cl A	09/30/2002	Paydown		147,500	147,500	147,500	147,500					0	1,584		1
62947M-AB-3	New York City Tax Lien 5.710% 09/10/14 Ser 2001-AA Cl B	09/10/2002	Paydown		457,124	457,124	457,109	457,096	28				0	6,525		1PE
62947M-AC-1	New York City Tax Lien 5.950% 09/10/14 Ser 2001-AA Cl C	09/10/2002	Paydown		354,768	354,768	354,707	354,703	65				0	5,277		1PE
63542#-AB-5	National City Leasing 6.670% 12/23/07 Corp Prom Nt	09/23/2002	Redemption 100.0000		330,606	330,606	330,606	330,606					0	3,682		2
63615#-AB-7	National Football 6.560% 10/15/17 League Sr Nt Ser A	07/01/2002	BA Securities		3,000,000	3,000,000	3,000,000	3,000,000					0			1Z
63934V-BK-5	Navistar Fin Corp 7.030% 09/17/07 Owner Tr Ser 2000-B Cl B	09/15/2002	Paydown		266,776	266,776	266,567	266,653	123				0	3,141		1PE
64352V-AH-4	New Century Home 7.000% 10/25/28 Equity Ln Tr 1997-NC5 M1	09/01/2002	Paydown		156,554	156,554	158,217	156,450	104				0	2,058		1PE
645312-AJ-8	New Holland Eq Rec Tr 6.940% 12/15/07 1999-A Cl B	09/15/2002	Paydown		232,467	232,467	232,446	232,458	9				0	2,606		1PE
65141#-AA-7	Newhall Funding Co Sr 7.330% 10/30/07 Nt	07/30/2002	Redemption 100.0000		192,923	192,923	192,923	192,923					0	3,535		4
65504@-AB-8	Noble 6.730% 10/01/04 Drilling/JimThompson Inc Sr Secd Nt	07/01/2002	Redemption 100.0000		602,292	602,292	602,292	602,292					0	10,134		2
66703Y-AE-6	Northstar CBO 1997-2 6.620% 07/15/09 Cl A-2 Step-Up Nt	07/15/2002	Paydown		474,359	474,359	479,103	477,401	(3,042)				0	15,701		1
667294-AM-4	Northwest Airlines 7.575% 09/01/20 Enhanced ETC Ser 1999-2A	09/01/2002	Paydown		106,074	106,074	101,386	101,830	4,243				0	4,018		1
66937R-M2-2	Norwest Asset 7.000% 11/25/29 Securities Corp CMO 1999-24 Cl A3	09/01/2002	Paydown		120,847	120,847	118,675	119,579	1,267				0	1,413		1
66937R-WT-2	Norwest Asset 6.500% 11/25/13 Securities Corp Ser 1999-14 Cl A15	09/01/2002	Paydown		86,090	86,090	85,390	85,492	598				0	934		1PE
66937R-YS-2	Norwest Asset 6.750% 07/25/29 Securities Corp CMO Ser 1999-18 Cl A18	09/01/2002	Paydown		302,725	302,725	303,482	302,480	246				0	3,405		1PE

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669384-G#-0	Norwest Mtg Inc 11.625% 07/01/12 Relocation Ser 1982-3	09/25/2002	Redemption 100.0000		44	44	38	40	4				0	1		5*
67087T-AD-3	Oakwood Mtg Inv Inc 6.990% 12/15/26 Ser 1999-B Cl A4	08/01/2002	Paydown		16,898	16,898	16,890	16,885	13				0	125		1PE
67087T-AE-1	Oakwood Mtg Inv Inc 7.180% 12/15/26 Ser 1999-B Cl M1	09/12/2002	Greenwich Capital Markets Inc		973,125	1,000,000	999,583	999,257	(21)			(26,111)	(26,111)	21,141		1PE
674135-CT-3	Oakwood Mtg Inv Inc 6.500% 02/15/28 Sr/Sub PT Ctf 1997-D A3	09/01/2002	Paydown		825,864	825,864	832,187	825,523	342				0	8,927		1PE
68209#-AA-0	Omega Leasing (US) 6.940% 05/12/11 (No2) LLC Sr Nt	09/12/2002	Redemption 100.0000		41,042	41,042	41,042	41,042					0	476		2
68210*-AA-1	Omega Leasing LLC Sr 8.800% 05/12/10 Nt	09/12/2002	Redemption 100.0000		45,108	45,108	45,108	45,108					0	663		2
68240M-AD-0	125 Home Loan Owner 6.620% 01/15/16 Trust Ser 1998-1A Cl A4	09/01/2002	Paydown		555,378	555,378	545,520	551,975	3,403				0	6,045		1PE
68240M-AH-1	125 Home Loan Owner 9.260% 02/15/29 Trust Ser 1998-1A Cl B	09/01/2002	Paydown		1,163,628	1,163,628	1,135,141	1,140,783	22,846				0	17,718		2
693438-AA-1	PMC Commercial Trust 6.370% 05/01/19 Ltd Ser 1998-1 Cl A	09/01/2002	Paydown		202,513	202,513	202,780	202,665	(152)				0	1,369		1
69348L-UX-5	PNC Mtg Sec Corp CMO 7.000% 03/25/28 Ser 1998-2 Cl CB1	09/01/2002	Paydown		45,347	45,347	45,591	45,471	(124)				0	530		1PE
69348L-XT-1	PNC Mtg Sec Corp CMO 6.750% 05/25/28 Ser 1998-4 Cl 3A8	09/01/2002	Paydown		1,229,082	1,229,082	1,230,618	1,228,100	982				0	15,756		1PE
69348R-XW-1	PNC Mtg Sec Corp CMO 7.000% 06/25/30 Ser 2000-4 Cl 3A3	09/01/2002	Paydown		99,296	99,296	101,530	101,105	(1,809)				0	1,161		1PE
69354@-AE-5	PLT Finance Ser 1998-3 6.350% 11/30/06	08/30/2002	Paydown		348,374	348,374	348,374	348,374					0	3,665		1
69563N-AA-1	PaineWebber(CircuitCityStores) PTC Ser 1996-A Cl 1 8.387% 08/01/18	09/01/2002	Paydown		32,189	32,189	30,747	30,760	1,428				0	451		2
69573C-CA-1	Paine Webber Mtg 7.460% 08/29/07 Accept Corp CMO 1999-1 3B	08/01/2002	Paydown		144,704	144,704	145,790	144,804	(100)				0	1,834		1PE
695927-FV-0	Paine Webber Mtg 6.500% 02/25/24 Accept Corp Ser 1994-2 Cl A4	09/01/2002	Paydown		372,763	372,763	372,763	372,763					0	4,650		1PE
701120-AA-5	Parker Retirement Svgs 6.340% 07/15/08 Plan Tr Amortizing Nt	07/15/2002	Redemption 100.0000		605,035	605,035	611,876	611,299	(6,263)				0	19,180		1PE
703343-A*-4	Patrick Industries Inc 6.820% 09/15/05 Sr Nt	09/15/2002	Redemption 100.0000		2,571,428	2,571,428	2,571,428	2,571,428					0	87,686		3
70467F-AA-3	Peachtree Franchise 6.680% 01/15/21 Fin Ln LLC 1999-A Cl A1 Nt	09/01/2002	Paydown		174,548	174,548	175,397	174,982	(434)				0	1,793		1
70556J-AA-7	Pegasus Aviation Lease 6.300% 03/25/29 Secn Ser 1999-1 Cl A1	09/25/2002	Paydown		3,158	3,158	3,125	3,127	30				0	33		2PE
709631-B*-5	Pentair Inc Sr Nt 6.820% 07/01/03	07/01/2002	Redemption 100.0000		2,142,000	2,142,000	2,142,000	2,142,000					0	36,521		2
72449#-AA-2	Pitney Structured 6.970% 01/15/10 Funding Inc Lease Rec Backed Nt Cl A	09/15/2002	Paydown		147,474	147,474	147,474	147,474					0	1,717		1
740408-AA-7	Preferred Term Secs 8.790% 09/15/30 Ltd Sr Nt	09/15/2002	Call 100.0000		151,579	151,579	151,579	151,579					0	6,662		1
74046R-FC-0	Premier Auto Tr Ser 5.780% 04/08/03 1998-4 Cl A4	09/08/2002	Paydown		189,930	189,930	189,886	189,928	1				0	1,891		1PE
74137W-AA-8	Preferred Term Sec Ltd 4.610% 04/03/32 V Combo Flt Rate Nt	07/03/2002	Paydown		213,116	213,116	213,116	213,116					0	2,801		2Z
74167#-AA-8	Prime II Inc Nt 2.721% 02/01/06	08/01/2002	Redemption 100.0000		1,250,000	1,250,000	1,234,096	1,238,678	11,322				0	17,937		1Z
74341*-AA-1	ProLogis RACER I LLC 7.760% 08/16/09 Nt Ser 2000-1	09/16/2002	Redemption 100.0000		142,121	142,121	142,076	142,085	35				0	1,842		1
743410-A*-3	Prologis Tr Sr Nt 7.300% 11/20/09	09/11/2002	Tax Free Exchange		12,871,599	13,000,000	12,851,020	12,868,958	2,641				0	292,608		2Z
743833-AB-1	Provident Auto Lease 6.660% 10/14/09 Tr 1998-1	09/14/2002	Paydown		80,584	80,584	80,987	80,798	(213)				0	896		1PE

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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)
743833-AD-7	Provident Auto Lease 7.010% 12/14/11 Tr 1998-2	09/14/2002	Paydown		114,364	114,364	114,364	114,364					0	1,338		1PE
743833-AH-8	Provident Auto Lease 7.730% 01/14/12 Tr Asset Bkd PTC Cl B	09/14/2002	Paydown		82,501	82,501	82,501	82,501					0	1,065		1PE
743946-AL-9	Prudential Home Mtg 6.750% 09/28/08 Secs Ser 1993-H Cl 3B	09/01/2002	Paydown		476,946	476,946	478,362	476,895	51				0	3,904		1PE
743948-AV-3	Prudential Home Mtg 7.373% 07/28/23 Secs Ser 1993-E Cl 3B	09/01/2002	Paydown		303,649	303,649	297,006	297,124	6,524				0	3,689		1PE
74434U-CE-2	Prudential Home Mtg 6.757% 04/28/24 Sec Co Ser 1994-A Cl 1B3	09/01/2002	Paydown		1,499,772	1,499,772	1,504,564	1,502,360	(2,589)				0	18,432		1PE
74434U-J6-2	Prudential Home Mtg 6.750% 06/25/11 Sec Co Ser 1996-7 Cl A6	09/01/2002	Paydown		570,041	570,041	580,819	572,626	(2,585)				0	6,860		1PE
756202-AA-5	Receivable Strd Tr 7.440% 12/10/06 Calpoint Sr Nt Ser 2001	09/10/2002	Redemption 100.0000		448,428	448,428	451,614	451,146	(2,718)				0	8,341		4
75628*-AE-4	Recreational Equipment 6.400% 02/01/09 Inc Sr Nt	09/01/2002	Redemption 100.0000		155,940	155,940	155,940	155,940					0	1,666		2
75628*-AH-7	Recreational Equipment 7.570% 03/08/10 Inc Sr Nt	09/08/2002	Redemption 100.0000		215,265	215,265	215,265	215,265					0	2,722		2
75901H-AC-8	Regional Jet Eq 7.971% 03/05/06 Enhanced Tr Cft 2000-1	09/05/2002	Redemption 100.0000		410,924	410,924	410,924	410,924					0	16,377		3
75941#-AE-0	Relational Funding 6.790% 09/20/05 Corp Prom Nt	09/20/2002	Redemption 100.0000		533,750	533,750	533,750	533,750					0	6,052		3
760106-AB-0	Rental Car Finance 6.450% 08/25/04 Corp Asset Backed Nt 1997-1 Cl A-2	09/25/2002	Redemption 100.0000		2,222,222	2,222,222	2,220,139	2,221,986	236				0	29,861		1
760944-Z9-2	Residential Funding 6.750% 01/25/24 Mtg Sec I Ser 1994-S1 Cl A-19	09/01/2002	Paydown		523,093	523,093	526,444	524,872	(1,778)				0	6,265		1PE
76110Y-N3-2	Residential Funding 6.750% 03/25/16 Mtg Sec I Ser 2001-S7 Cl A7	09/01/2002	Paydown		113,047	113,047	116,439	115,943	(2,896)				0	1,268		1PE
784876-AB-0	SVO Timeshare Mtg Corp 5.690% 10/20/13 Ser 2001-AA Cl B	09/01/2002	Paydown		230,155	230,155	230,152	230,080	75				0	2,165		1
79548K-A3-2	Salomon Bros Mtg Sec 6.460% 08/25/28 VII Inc New Century Ser 1998-NC3 A-3	09/01/2002	Paydown		3,541,839	3,541,839	3,549,050	3,528,557	13,282				0	37,790		1PE
79548K-B8-0	Salomon Bros Mtg Sec 2.494% 07/25/28 VII Inc Ser 1998-OPT1 Cl M2	09/25/2002	Paydown		732,379	732,379	730,776	731,603	776				0	3,287		1PE
79548K-N3-8	Salomon Bros Mtg Sec 5.064% 05/25/29 VII Inc Ser 1999-3 Cl M3	09/25/2002	Paydown		704,523	704,523	715,311	710,158	(5,635)				0	4,068		2
79548K-UG-1	Salomon Bros Mtg Sec 7.250% 04/25/27 VII Inc Ser 1997-LB2 Cl B1	09/01/2002	Paydown		26,282	26,282	24,861	24,930	1,352				0	332		1PE
79548K-UH-9	Salomon Bros Mtg Sec 7.250% 04/25/27 VII Inc Ser 1997-LB2 Cl B2	09/01/2002	Paydown		52,563	52,563	48,631	48,847	3,717				0	663		1PE
79548K-XW-3	Salomon Bros Mtg Sec 6.910% 11/25/27 VII Inc Ser 1997-LB6 Cl A4	07/01/2002	Paydown		137,389	137,389	137,668	136,783	606				0	791		1PE
79548K-ZJ-0	Salomon Bros Mtg Sec 6.630% 06/25/28 VII Inc Ser 1998-AQ1 Cl A6	09/01/2002	Paydown		390,018	390,018	393,430	392,392	(2,374)				0	4,331		1PE
79548K-ZL-5	Salomon Bros Mtg Sec 7.000% 06/25/28 VII Inc Ser 1998-AQ1 Cl B1	09/01/2002	Paydown		46,997	46,997	44,339	44,438	2,559				0	468		1PE
805559-CA-7	Saxon Asset Securities 2.814% 04/25/27 Tr Ser 1997-3 Cl BV	09/25/2002	Paydown		188,925	188,925	183,198	188,654	271				0	935		2PE
805564-BA-8	Saxon Asset Securities 6.690% 12/25/27 Tr Ser 1998-2 Cl MF1	09/01/2002	Paydown		137,638	137,638	136,907	136,950	688				0	1,571		1PE
805564-CZ-2	Saxon Asset Securities 6.645% 02/25/29 Tr Ser 1999-1 Cl MF1	09/01/2002	Paydown		85,868	85,868	85,868	85,868					0	1,016		1

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

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805564-DG-3	Saxon Asset Securities 6.350% 02/25/29 Tr Ser 1999-1 Cl AF6	09/01/2002	Paydown		89,772	89,772	86,055	86,874	2,898				0	1,025		1PE
805564-EJ-6	Saxon Asset Securities 7.745% 12/25/29 Tr Ser 1999-3 Cl MF1	09/01/2002	Paydown		234,001	234,001	232,745	232,758	1,244				0	4,528		1PE
805844-AC-1	Sbarro Inc Sr Nt 11.000% 09/15/09	09/06/2002	Dain Rauschar Inc		980,000	1,000,000	994,279	995,390	82			(15,472)	(15,472)	53,778		4
817565-AT-1	Service Corp Intl Nt 6.000% 12/15/05	09/25/2002	Tax Free Exchange		6,327,919	8,500,000	5,100,000	6,059,224	127,028			141,667	141,667	141,667		4
82172*-AE-0	Shelby Funding Corp 8.000% 10/01/05 Coll Tr Nt	07/01/2002	Redemption 100.0000		7,299	7,299	7,299	7,299					0	146		3
82172*-AF-7	Shelby Funding Corp 8.000% 11/01/03 Coll Tr Nt	08/01/2002	Redemption 100.0000		7,204	7,204	7,204	7,204					0	144		3
83081T-AA-2	Sky Fin Medical Ln Sec 5.550% 07/15/12 II Ser 2001-B Cl A1	09/01/2002	Paydown		580,054	580,054	580,054	580,054					0	5,492		1
83081V-AA-7	Sky Fin Medical Ln Sec 4.555% 01/15/13 Ser 2001-C Cl A1	09/15/2002	Paydown		373,253	373,253	373,253	373,253					0	4,167		1
83611P-AP-6	Soundview Home Equity 6.000% 03/25/30 Loan Tr Ser 2001-2 Cl AF	09/01/2002	Paydown		850,520	850,520	850,520	850,520					0	9,200		1PE
844741-AG-3	Southwest Airlines Co 6.260% 09/24/12 PTC Ser 1993-B	09/24/2002	Redemption 100.0000		58,432	58,432	54,434	55,125	3,307				0	1,829		1PE
844741-AR-9	Southwest Airlines Co 7.220% 07/01/13 PTC Ser 1995-A Cl 3	07/01/2002	Paydown		28,249	28,249	29,714	29,704	(1,455)				0	1,020		1PE
85236*-AB-3	St Andrews Funding 8.875% 10/01/03 Secd Nt	07/01/2002	Redemption 100.0000		48,055	48,055	48,055	48,055					0	1,066		1
86358R-XU-6	Structured Asset Sec 3.450% 02/25/32 Corp Ser 2002-AL1 Cl B4	08/01/2002	Direct		1,329				1,329				0	2,829		3Z
86358R-YE-1	Structured Asset Sec 3.450% 02/25/32 Corp Ser 2002-AL1 Cl B3	08/01/2002	Direct		2,060				2,061			(1)	(1)	7,073		2Z
866165-AB-9	Summit Mortgage Tr 6.125% 12/28/12 2000-01 Cl B2	09/01/2002	Paydown		404,691	404,691	382,227	389,720	14,971				0	5,275		1PE
866810-AC-8	Sun Microsystems Inc 7.000% 08/15/02 Sr Nt	08/15/2002	Maturity		5,000,000	5,000,000	4,999,000	4,999,964	36				0	175,000		2PE
87203R-AC-6	Systems 2001 Asset Tr 7.156% 12/15/11 PTC Ser 2001 Cl B	09/15/2002	Paydown		76,319	76,319	78,007	77,942	(1,623)				0	1,365		1
87215K-AA-1	T&W Funding Co VII 6.070% 11/15/07 Lease Bkd Nt 1999-A Cl A	09/15/2002	Paydown		177,135	177,135	120,518	120,518	56,618				0	1,518		5
87215Q-AA-8	T&W Funding Co VII 6.460% 08/25/06 Lease Bkd Nt 1997-A Cl A	08/25/2002	Paydown		166,734	166,734	113,128	113,128	53,606				0	1,330		5
87263C-AE-2	TRI Funding III Inc 7.685% 08/15/10 Ser 1999-1 Cl C	09/01/2002	Paydown		364,335	364,335	368,547	368,108	(3,774)				0	4,644		1
87263C-AF-9	TRI Funding III Inc 8.590% 08/15/10 Ser 1999-1 Cl D	09/01/2002	Paydown		109,304	109,304	109,304	109,304					0	1,557		2
87306#-AA-2	TTX Lease 41 Tr Eq Tr 7.400% 01/27/06 Ctf Ser A	07/27/2002	Call 100.0000		2,541	2,541	2,541	2,541					0	94		1
87306#-AE-4	TTX Lease 41 Tr Eq Tr 7.400% 01/27/06 Ctf Ser C	07/27/2002	Call 100.0000		2,193	2,193	2,193	2,193					0	81		1
87970@-AJ-0	Telogy Inc Sr Sec Nt 8.820% 07/15/06	07/15/2002	Redemption 100.0000		800,000	800,000	799,695	799,772	228				0	35,280		3
88103#-AB-3	TerraSun L L C 99-A B 6.800% 03/15/10 Vac Ownership Rec BkdNt	09/25/2002	Redemption 100.0000		860,919	860,919	860,919	860,919					0	7,151		1

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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)
883200-AP-2	Textron Fin Corp Rec 7.240% 08/15/11 Tr Ser 2000-B Cl A4	09/15/2002	Paydown		166,219	166,219	166,166	166,182	37				0	3,009		1
885622-AA-8	3M Employee Stk Own 5.620% 07/15/09 Plan Tr Nt	07/15/2002	Paydown		780,465	780,465	803,073	802,920	(22,455)				0	21,931		1PE
887367-AA-8	Times Square Hotel Tr 8.528% 08/01/26 Mtg and Lease Amortizing Nt	09/01/2002	Paydown		9,356	9,356	9,403	9,402	(46)				0	133		2PE
887389-D@-0	Timken Co MT Nt 7.310% 09/10/02	09/10/2002	Maturity		2,000,000	2,000,000	2,003,320	2,000,303	(303)				0	83,253		2Z
89556#-AA-5	TRI Funding II Inc 6.880% 04/15/06 Recv-Backed Nt Ser 1998-1 Cl A	09/15/2002	Paydown		253,452	253,452	253,452	253,452					0	2,932		1
89556W-AC-4	TRI Funding V Inc Recv 5.940% 09/15/12 Bkd Nt Ser 2001-1 Cl B	09/15/2002	Paydown		779,584	779,584	779,584	779,584					0	7,543		1
89655M-AA-0	Trinity Rail Leasing I 6.740% 04/20/20 LLC PTC	09/20/2002	Redemption 100.0000		162,886	162,886	162,886	162,886					0	1,833		1Z
89824@-AE-5	TruServ Corp Sr Nt 9.750% 07/01/08	08/13/2002	Call 100.0000		741,714	741,714	735,878	738,178	3,535				0	40,134		4
89824@-AE-5	TruServ Corp Sr Nt 9.750% 07/01/08	07/01/2002	Redemption 100.0000		977,162	977,162	969,474	972,505	4,657				0	52,658		4
90263A-AZ-3	UCFC Ser 1997-3 Cl A3 6.565% 04/15/16	09/01/2002	Paydown		1,515,817	1,515,817	1,527,660	1,515,413	404				0	18,144		1PE
90263A-BQ-2	UCFC Ser 1998-1 Cl A2 6.280% 10/15/14	09/01/2002	Paydown		724,649	724,649	724,510	724,149	500				0	7,221		1PE
903913-AA-9	Ultramar Credit Corp 8.625% 07/01/02 Nt	07/01/2002	Maturity		2,000,000	2,000,000	2,160,000	2,000,000					0	86,250		2PE
907832-AB-5	Union Pacific RR PTC 6.290% 09/25/07 Ser 1995-B	09/25/2002	Redemption 100.0000		465,654	465,654	463,097	464,242	1,411				0	14,645		1PE
909317-AR-0	United Air Lines 7.783% 07/01/15 Enhanced ETC Ser 2000-1 Cl A1	07/01/2002	Paydown		525,039	525,039	529,307	528,794	(3,755)				0	20,432		2
912912-AM-4	U S West Cap Funding 6.125% 07/15/02 Inc Nt	07/15/2002	Maturity		8,700,000	8,700,000	8,594,121	8,698,515	1,485				0	266,438		3
913458-A*-6	Universal Credit Tr BB 9.360% 11/10/14 Royalty Bkd Nt Ser 1999-B	09/10/2002	Redemption 100.0000		72,036	72,036	72,084	72,071	(35)				0	1,148		2
913458-AA-3	Universal Credit Tr 6.870% 05/05/09 Royalty Inc Loan Cft 1999-A	09/05/2002	Redemption 100.0000		73,766	73,766	73,766	73,766					0	1,295		1
929227-HM-1	Washington Mut MSC Mtg 6.337% 12/25/31 PTC Ser 2001-MS14 Cl CB3	08/01/2002	Direct		517				517				0	29,080		2PE
929566-G*-2	Wabash National Corp 9.660% 03/30/04 Sec Nt Ser A (New)	09/30/2002	Redemption 100.0000		130,196	130,196	130,196	130,196					0	2,167		5Z
93114K-AE-3	Wal-Mart Stores Inc PT 8.450% 07/01/04 Tr Ser 1994-B1	07/01/2002	Redemption 100.0000		967,077	967,077	967,077	967,077					0	40,859		1PE
94977G-AG-1	Wells Fargo Mtg Backed 6.750% 02/25/15 Sec Tr Ser 2001-17 Cl A7	09/01/2002	Paydown		72,973	72,973	72,734	72,729	245				0	822		1PE
956279-AS-2	West Texas Utilities 7.750% 06/01/07 Co 1st Mtg Bd Ser P	07/02/2002	Salomon Smith Barney		11,405,100	10,000,000	10,104,600	10,083,341	(272)			1,322,032	1,322,032	79,653		2PE
960320-AA-7	Westgate Resorts LLC 6.780% 07/15/13 Ser 1998-A Cl A1	09/01/2002	Paydown		86,202	86,202	86,181	86,099	103				0	991		1
960320-AJ-8	Westgate Resorts LLC 5.770% 09/20/14 Cl 2001-A Ser A1	09/01/2002	Paydown		314,282	314,282	314,222	314,040	242				0	2,724		1
969133-AH-0	Willamette Inds Inc Nt 7.750% 07/15/02	07/15/2002	Maturity		5,000,000	5,000,000	5,323,200	5,002,171	(2,171)				0	193,750		2PE
97181#-FJ-7	Wilmington Tr Co Sec 6.400% 01/01/05 Ln Ctf	07/01/2002	Redemption 100.0000		3,836	3,836	3,836	3,836					0	123		3
97181#-FK-4	Wilmington Tr Co Sec 6.400% 01/01/05 Ln Ctf	07/01/2002	Redemption 100.0000		3,836	3,836	3,836	3,836					0	123		1
98414F-AA-8	Xerox Equip Lease 3.823% 02/15/08 Owner Tr Ser 2001-1 Cl A	09/15/2002	Paydown		1,802,023	1,802,023	1,802,023	1,802,023					0	11,214		1PE
Total United States					803,206,774	778,752,041	781,876,974	780,054,877	1,829,042	0	0	21,322,855	21,322,855	18,680,081	XXX	XXX

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Canada																
05356K-AE-4	Avenor Inc Sr Nt Ser B 10.500% 06/15/10	09/30/2002	Tax Free Exchange		2,588,810	2,474,667	2,600,065	2,587,779	1,030				0	80,758		2
097751-A#-8	Bombardier Inc Sr Nt 6.080% 09/01/03	09/01/2002	Redemption 100.0000		610,030	610,030	610,030	610,030					0	18,538		2
65118N-AN-1	Newcourt Equip Tr Ser 6.190% 09/15/04 1998-2 Cl C	08/15/2002	Paydown		2,181,800	2,181,800	2,181,457	2,181,654	145				0	21,849		1PE
78064N-A*-9	Royal Plastics Group 7.170% 08/31/06 Ltd Sr Nt	08/31/2002	Redemption 100.0000		4,500,000	4,500,000	4,500,000	4,500,000					0	80,663		2
Total Canada					9,880,639	9,766,496	9,891,551	9,879,464	1,175	0	0	0	0	201,807	XXX	XXX
Other Country																
009354-AB-7	Aircraft Leasing Fin 7.250% 06/28/03 Pty Ltd Sub Nt	09/28/2002	Redemption 100.0000		44,889	44,889	44,889	44,889					0	832		2
022202-AA-3	Alumina Enterprise Ltd 10.480% 07/15/10 Sr Nt	07/15/2002	Redemption 100.0000		147,354	147,354	147,354	147,354					0	3,861		2
293779-AB-0	Enterprise Oil Plc Nt 6.500% 05/01/05	08/05/2002	Direct		15,246,840	14,000,000	13,932,800	13,968,988	954			1,276,898	1,276,898	237,608		2PE
G6550#-AB-6	Noble Drilling Ltd Sr 6.500% 12/01/04 Sec Nt Ser B	09/01/2002	Redemption 100.0000		468,681	468,681	468,681	468,681					0	7,616		2
G8465#-AA-8	Stena Tay Ltd Sr Sec 7.300% 07/15/04 Gtd Nt	07/15/2002	Redemption 100.0000		766,450	766,450	766,450	766,450					0	13,988		2
J6205#-AA-4	Deutsche Bk AG London 2.480% 03/19/08 Part Agreement (Knoxville)	07/01/2002	Redemption 0.0000					(4,660)	4,660				0			1Z
N4281@-AC-9	Koninklijke Vopak NV 7.870% 06/19/11 Sr Nt Ser C	07/01/2002	Tax Free Exchange		12,035,107	12,000,000	12,037,806	12,035,084	23				0	23,610		2
Total Other Country					28,709,320	27,427,373	27,397,979	27,426,786	5,637	0	0	1,276,898	1,276,898	287,514	XXX	XXX
4599996 - Bonds - Industrial and Misc - United States					0	0	0	0	0	0	0	0	0	0	XXX	XXX
4599998 - Bonds - Industrial and Misc - Other Countries														0	XXX	XXX
4599999 - Bonds - Industrial and Miscellaneous					841,796,733	815,945,910	819,166,505	817,361,127	1,835,854	0	0	22,599,753	22,599,753	19,169,402	XXX	XXX
Credit Tenant Loans																
United States																
02280*-AA-5	Amalgamated Tr&Savings 7.250% 03/10/06 Bank B Cr Tenant Lease	09/10/2002	Redemption 100.0000		14,722	14,722	15,217	15,185	(463)				0	178		1
02280@-AA-3	Amalgamated Tr & 7.875% 12/10/08 Savings Bank Cr Tenant Lease	09/10/2002	Redemption 100.0000		16,125	16,125	16,936	16,906	(781)				0	212		1
08183*-AA-0	Benenson Parsippany 7.050% 04/10/16 LLC Cr Tenant Lease	09/10/2002	Redemption 100.0000		17,500	17,500	17,500	17,500					0	206		1
09082#-AA-6	Bird-Wal Inc Cr Tenant 8.000% 08/15/13 Lease	09/15/2002	Redemption 100.0000		18,149	18,149	19,099	19,080	(931)				0	243		1
10464#-AA-2	Bradshaw /Thomas L/ Cr 8.800% 04/15/14 Tenant Lease	09/15/2002	Redemption 100.0000		19,119	19,119	20,903	20,869	(1,750)				0	281		1
12489@-AA-1	CC Investors Sr Secd 7.760% 11/01/12 Nt Ser 1995-1 Cl A	09/01/2002	Redemption 100.0000		6,695	6,695	6,695	6,695					0	87		2
12490#-AA-6	CC Investors Sr Secd 7.760% 11/01/12 Nt Ser 1995-2 Cl A	09/01/2002	Redemption 100.0000		5,926	5,926	5,926	5,926					0	77		2
12490*-AA-0	CC Investors Sr Secd 7.760% 11/01/12 Nt Ser 1995-3 Cl A	09/01/2002	Redemption 100.0000		4,773	4,773	4,773	4,773					0	62		2
12490@-AA-8	CC Investors Sr Secd 7.760% 11/01/12 Nt Ser 1995-4 Cl A	09/01/2002	Redemption 100.0000		15,152	15,152	15,152	15,152					0	196		2
12491#-AA-5	CC Investors Sr Secd 7.760% 11/01/12 Nt Ser 1995-5 Cl A	09/01/2002	Redemption 100.0000		6,118	6,118	6,118	6,118					0	79		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)
12491@-AA-7	CC Investors Sr Secd 7.760% 11/01/12 Nt Ser 1995-6 Cl A	09/01/2002	Redemption 100.0000		31,682	31,682	31,682	31,682					0	411		2
12492#-AA-4	CC Investors Sr Secd 7.030% 01/01/10 Nt Ser 1996-1 Cl A	09/01/2002	Redemption 100.0000		4,054	4,054	4,054	4,054					0	48		2
12492*-AA-8	CC Investors Sr Secd 7.030% 01/01/10 Nt Ser 1996-2 Cl A	09/01/2002	Redemption 100.0000		17,166	17,166	17,166	17,166					0	202		2
12493#-AA-3	CC Investors Sr Secd 7.030% 01/01/10 Nt Ser 1996-4 Cl A	09/01/2002	Redemption 100.0000		9,834	9,834	9,834	9,834					0	115		2
12493*-AA-7	CC Investors Sr Secd 7.030% 01/01/10 Nt Ser 1996-5 Cl A	09/01/2002	Redemption 100.0000		8,109	8,109	8,109	8,109					0	95		2
12493@-AA-5	CC Investors Sr Secd 7.030% 01/01/10 Nt Ser 1996-6 Cl A	09/01/2002	Redemption 100.0000		4,141	4,141	4,141	4,141					0	49		2
12494#-AA-2	CC Investors Sr Secd 7.030% 01/01/10 Nt Ser 1996-7 Cl A	09/01/2002	Redemption 100.0000		8,281	8,281	8,281	8,281					0	97		2
12494*-AA-6	CC Investors Sr Secd 7.030% 01/01/10 Nt Ser 1996-8 Cl A	09/01/2002	Redemption 100.0000		12,422	12,422	12,422	12,422					0	146		2
12573@-AA-8	CMF Inc Secd Nt Ser A 6.390% 02/05/04	08/05/2002	Redemption 100.0000		575,715	575,715	575,715	575,715					0	9,197		1
12644*-AC-1	CTL Cap Tr 2002-3 Cr 7.290% 12/15/26 Tenant Lease	09/15/2002	Redemption 100.0000		7,297	7,297	7,297	7,297					0	89		1Z
12644@-AX-3	CTL Cap Tr Cr Tenant 7.070% 08/14/21 Lease	08/15/2002	Redemption 100.0000		70,309	70,309	70,309	70,309					0	2,485		1
12644@-BF-1	CTL Cap Tr Everett 7.500% 02/15/27 Realty Cr Tenant Lease	09/15/2002	Redemption 100.0000		3,958	3,958	3,974	3,974	(16)				0	50		2Z
12644@-BL-8	CTL Cap Tr Ser 2002-8 7.303% 04/15/17 (Hewitt)	09/15/2002	Redemption 100.0000		61,588	61,588	62,817	62,808	(1,219)				0	751		2Z
160841-AA-0	Charlotte Gateway 6.410% 12/01/16 Village LLC Cr Tenant Lease	09/01/2002	Redemption 100.0000		103,386	103,386	103,386	103,386					0	1,106		1
17121#-AA-2	Chrysler Meridian Corp 6.400% 08/31/05 1st Mtg Nt Ser A1	08/31/2002	Redemption 100.0000		1,000,342	1,000,342	1,001,782	1,001,247	(905)				0	32,011		1
17121#-AB-0	Chrysler Meridian Corp 6.400% 08/31/05 1st Mtg Nt Ser A2	08/31/2002	Redemption 100.0000		326,908	326,908	327,379	327,204	(296)				0	10,461		1
17121#-AC-8	Chrysler Meridian Corp 6.400% 08/31/05 1st Mtg Nt Ser A3	08/31/2002	Redemption 100.0000		653,817	653,817	654,758	654,408	(592)				0	20,922		1
17779P-AA-5	City Crescent LP Cr 6.800% 03/15/18 Tenant Lease	09/15/2002	Redemption 100.0000		21,243	21,243	21,243	21,243					0	722		1
223889-AA-4	Cowperwood McAllen I 6.880% 05/15/22 LP Cr Tenant Lease	09/15/2002	Redemption 100.0000		8,277	8,277	8,228	8,228	50				0	95		1Z
23036#-AA-4	Culver Corp Sr Sec Nt 6.680% 08/19/05	08/19/2002	Redemption 100.0000		170,438	170,438	170,438	170,438					0	2,846		2
23568#-AA-0	Daly /Michael J/ Cr 7.625% 11/16/13 Tenant Lease	09/15/2002	Redemption 100.0000		17,351	17,351	17,927	17,915	(564)				0	221		1Z
249304-A*-7	Denver Finl 6.320% 02/03/08 Headquarters L P Credit Tenant Lease	08/03/2002	Redemption 100.0000		877,460	877,460	877,460	877,460					0	27,728		1
29272#-AA-4	Energy Plaza Lease 5.880% 02/14/14 PassThru Tr Cr Tenant Lease Ser A1 Cl A	08/14/2002	Redemption 100.0000		826,389	826,389	826,389	826,389					0	24,296		2Z
29272#-AB-2	Energy Plaza Lease 6.630% 02/14/14 PassThru Tr Cr Tenant Lease Ser A1 Cl B	08/14/2002	Redemption 100.0000		97,396	97,396	97,396	97,396					0	3,229		2Z
34410#-AA-7	Flynn & Zinkan Realty 8.125% 11/15/13 Cr Tenant Lease	09/15/2002	Redemption 100.0000		17,082	17,082	18,556	18,527	(1,444)				0	232		1
36312K-AA-0	Gaithersburg Fin Tr 7.010% 04/11/14 Credit Tenant Lease	09/11/2002	Redemption 100.0000		33,792	33,792	36,048	35,879	(2,087)				0	394		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)
37852#-AA-5	Glendale Partners Cr 7.800% 05/15/14 Tenant Lease	09/15/2002	Redemption 100.0000		13,143	13,143	13,677	13,667	(523)				0	171		1Z
39103#-AA-8	Great Northern Inv 7.800% 12/15/13 Green Bay Cr Tenant Lease	09/15/2002	Redemption 100.0000		18,088	18,088	18,842	18,827	(739)				0	236		1Z
39104#-AA-7	Great Northern Inv 7.800% 03/15/14 Marshfield Cr Tenant Lease	09/15/2002	Redemption 100.0000		17,497	17,497	18,212	18,198	(702)				0	228		1Z
43278Q-AA-5	Hillview Avenue Cr 6.731% 10/12/20 Tenant Lease Ser 2002-CTL1	09/11/2002	Redemption 100.0000		21,598	21,598	21,713	21,711	(113)				0	239		1
52465#-AE-5	Legg Mason Mtg Cap 7.040% 09/09/08 Corp Ser 1998-CTL-5	09/09/2002	Redemption 100.0000		172,501	172,501	175,267	174,314	(1,813)				0	2,020		1
52465#-AM-7	Legg Mason Mtg Cap 6.225% 01/10/09 Corp Ser 1999-CTL-19	07/10/2002	Redemption 100.0000		376,068	376,068	361,411	365,402	10,666				0	11,706		2
52467@-AA-3	Legg Mason Mtg Cap 7.400% 12/15/21 Corp CTL	09/15/2002	Redemption 100.0000		10,445	10,445	10,934	10,928	(483)				0	129		1Z
66381@-AA-6	Northbrook Enterprises 6.500% 03/04/06 Corp Secd Nt	09/05/2002	Redemption 100.0000		166,438	166,438	166,438	166,438					0	2,705		2
68147*-AA-9	Olympia Development Cr 7.825% 01/15/13 Tenant Lease I	09/15/2002	Redemption 100.0000		18,813	18,813	20,171	20,141	(1,329)				0	246		1
68147*-AB-7	Olympia Development Cr 7.825% 02/15/13 Tenant Lease II	09/15/2002	Redemption 100.0000		19,900	19,900	20,790	20,771	(870)				0	260		1
70153@-AA-4	Parkway Bank & Tr Cr 7.500% 06/15/14 Tenant Lease	09/15/2002	Redemption 100.0000		19,334	19,334	19,798	19,790	(455)				0	242		1Z
70178#-AA-3	Parnell Properties LLC 6.660% 04/01/03 Sec Nt	07/01/2002	Redemption 100.0000		298,051	298,051	298,051	298,051					0	4,963		3
71976*-AA-9	Pickering-Norvan 7.850% 11/15/14 Associates Cr Tenant Lease	09/15/2002	Redemption 100.0000		15,986	15,986	17,089	17,068	(1,083)				0	210		1Z
74349#-AA-9	Prospect Hill Pptys 7.110% 10/31/21 Ltd Ptship Cr Tenant Lease	09/10/2002	Redemption 100.0000		50,608	50,608	50,608	50,608					0	601		2
74975@-AA-2	RW James Inv Corp Cr 8.125% 05/10/13 Tenant Lease	09/10/2002	Redemption 100.0000		17,501	17,501	18,534	18,512	(1,011)				0	238		1
85231C-AA-3	St Louis Fed Office 6.910% 01/15/19 Bldg Tr CTL Ser 2002-A	07/15/2002	Redemption 100.0000		22,116	22,116	22,116	22,116					0	233		1Z
89222*-AB-1	Townsend Norwalk LLC 7.100% 03/31/21 Credit Tenant Lease	09/30/2002	Redemption 100.0000		17,292	17,292	17,292	17,292					0	205		1Z
92933#-AA-3	WRG III LP Cr Tenant 7.295% 01/15/14 Lease	09/15/2002	Redemption 100.0000		20,075	20,075	20,392	20,386	(310)				0	245		1Z
92948#-AC-2	WDR Lease Tr Cft Ser 6.190% 07/15/08 1998-P8	07/15/2002	Redemption 100.0000		425,714	425,714	425,714	425,714					0	13,176		1
981468-AA-9	World Finl Ppty Fin 6.910% 09/01/13 Corp Tower B PTC	09/01/2002	Paydown		152,041	152,041	155,516	155,270	(3,229)				0	1,754		1
Total United States					6,965,923	6,965,923	6,977,672	6,978,916	(12,993)	0	0	0	0	179,425	XXX	XXX
4699999 - Bonds - Credit Tenant Loans					6,965,923	6,965,923	6,977,672	6,978,916	(12,993)	0	0	0	0	179,425	XXX	XXX
Parents, Subsidiaries & Affiliates United States																
87219*-AA-2	TBG Ins Svc Corp Sr Nt 6.000% 05/08/03	09/08/2002	Redemption 100.0000		269,180	269,180	269,180	269,180					0	2,674		5
Total United States					269,180	269,180	269,180	269,180	0	0	0	0	0	2,674	XXX	XXX

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)
5399999 - Bonds - Parent, Subsidiaries and Affiliates					269,180	269,180	269,180	269,180	0	0	0	0	0	2,674	XXX	XXX
6099997 - Bonds - Part 4					1,172,125,246	1,145,196,535	1,145,285,127	1,146,662,911	2,999,959	0	0	22,462,377	22,462,377	26,843,063	XXX	XXX
6099998 - Bonds - Part 5					94,106,666	89,535,941	91,031,666	91,031,666	(42,744)			3,117,744	3,117,744	1,857,795	XXX	XXX
6099999 - Total - Bonds					1,266,231,912	1,234,732,476	1,236,316,793	1,237,694,577	2,957,215	0	0	25,580,121	25,580,121	28,700,858	XXX	XXX
6599999 - Total - Preferred Stocks						XXX								XXX		XXX
6999999 - Common Stocks - Parent, Subsidiaries and Affiliates					0	XXX	0	0	0	0	0	0	0	XXX	0	XXX
7099997 - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	XXX	0	XXX
7099999 - Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	XXX	0	XXX
7199999 - Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	XXX	0	XXX
7299999 Totals					1,266,231,912	XXX	1,236,316,793	1,237,694,577	2,957,215	0	0	25,580,121	25,580,121	28,700,858	0	XXX

(a) For all common stock bearing the NAIC designation "U" provide: the number of such issues 0 .

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	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
Fixed for Floating Interest Rate Swap	3,500,000	06/29/2004	6.43%(6mL)	06/09/1999	Morgan Stanley					299,194			114,841	23,137
Currency Swap on CHF	316,856,781	08/18/2004	CHF 3.01%(3mL+ .295%)	07/14/1999	Credit Suisse				21,206,500	32,116,038			2,519,426	2,175,108
Floating for Fixed Interest Rate Swap	26,500,000	08/18/2008	3mL(7.1%)	08/09/1999	Morgan Stanley					(5,289,906)			(1,019,790)	321,505
Floating for Fixed Interest Rate Swap	21,300,000	08/18/2006	3mL(7.03%)	08/09/1999	Morgan Stanley					(3,377,743)			(808,539)	209,914
Floating for Fixed Interest Rate Swap	22,000,000	08/18/2004	3mL(6.805%)	08/13/1999	Morgan Stanley					(2,050,994)			(784,052)	151,022
Floating for Fixed Interest Rate Swap	19,000,000	08/18/2005	3mL(6.86%)	08/13/1999	Goldman Sachs					(2,406,601)			(697,097)	161,358
Floating for Fixed Interest Rate Swap	45,000,000	08/18/2008	3mL(6.995%)	08/13/1999	Morgan Stanley					(8,723,760)			(1,696,413)	545,952
Floating for Fixed Interest Rate Swap	41,500,000	05/18/2005	3mL(6.81%)	08/13/1999	Goldman Sachs					(5,590,328)			(1,507,101)	336,692
Floating for Fixed Interest Rate Swap	6,000,000	08/18/2007	3mL(6.785%)	08/19/1999	Goldman Sachs					(1,010,755)			(216,773)	66,306
Floating for Fixed Interest Rate Swap	5,900,000	05/18/2009	3mL(7.106%)	09/02/1999	Morgan Stanley					(1,344,543)			(227,312)	75,991
Floating for Fixed Interest Rate Swap	11,000,000	11/18/2005	3mL(6.91%)	09/02/1999	AIG					(1,674,761)			(407,692)	97,413
Basis Swap on Goldman Sachs CBO	4,000,000	08/18/2004	3mL+.01%(6mL)	09/10/1999	Morgan Stanley					(11,385)			(2,354)	27,459
Basis Swap on ELC Ltd CDBO	5,000,000	08/18/2004	3mL+.01%(6mL)	09/10/1999	Morgan Stanley					3,625			(19,801)	34,323
Floating for Fixed Interest Rate Swap	13,500,000	09/15/2004	3mL(6.62%)	09/22/1999	Morgan Stanley					(1,504,840)			(472,296)	94,540
Floating for Fixed Interest Rate Swap	12,000,000	10/25/2008	3mL(6.745%)	09/27/1999	Morgan Stanley					(2,426,001)			(431,027)	147,873
Floating for Fixed Interest Rate Swap	20,000,000	04/25/2006	3mL(6.84%)	10/06/1999	Morgan Stanley					(3,285,063)			(732,576)	188,941
Floating for Fixed Interest Rate Swap	22,700,000	01/25/2009	3mL(7.03%)	10/15/1999	Morgan Stanley					(4,647,442)			(863,701)	285,471
Currency Swap on EURO	260,375,000	11/24/2006	EUR 5.375%(3mL+ .44%)	11/09/1999	AIG				(13,831,320)	7,926,032			5,267,541	2,653,215
Floating for Fixed Interest Rate Swap	18,250,000	09/24/2004	3mL(6.62%)	11/10/1999	JP Morgan					(1,984,356)			(633,473)	128,604
Floating for Fixed Interest Rate Swap	16,000,000	05/24/2003	3mL(6.55%)	11/24/1999	Salomon Smith Barney					(848,253)			(547,654)	64,328
Floating for Fixed Interest Rate Swap	10,000,000	12/01/2002	3mL+1.25%(1.5%)	12/07/1999	Morgan Stanley					556			129,347	20,607
Floating for Fixed Interest Rate Swap	16,300,000	08/24/2004	3mL(7.0125%)	12/21/1999	AIG					(1,576,341)			(614,202)	112,380
Currency Swap on CHF	161,750,000	02/08/2005	CHF 3mL+.15%(3mL+.2775 %)	01/05/2000	AIG				6,002,367	6,931,070			(812,038)	1,242,858
Floating for Fixed Interest Rate Swap	24,500,000	02/24/2006	3mL(7.185%)	01/10/2000	Morgan Stanley					(3,678,061)			(954,766)	226,061
Fixed for Floating Interest Rate Swap	5,000,000	10/15/2002	7.04%(3mL)	01/12/2000	Morgan Stanley					152,116			190,207	5,068
Floating for Fixed Interest Rate Swap	18,000,000	01/15/2005	3mL+1.50%(3.00%)	01/14/2000	Morgan Stanley					337,748			63,385	136,370
Fixed for Floating Interest Rate Swap	5,000,000	01/15/2005	7.295%(3mL)	01/18/2000	AIG					615,843			199,734	37,880
Floating for Fixed Interest Rate Swap	13,000,000	02/08/2009	3mL(7.478%)	02/03/2000	Dresdner Bank					(2,988,262)			(537,850)	163,980
Floating for Fixed Interest Rate Swap	10,000,000	02/15/2010	3mL+1.60%(5.25%)	02/08/2000	Merrill Lynch					121,129			(127,370)	135,864
Floating for Fixed Interest Rate Swap	14,400,000	02/08/2005	3mL(7.385%)	02/14/2000	Morgan Stanley					(1,792,421)			(612,017)	110,647
Fixed for Floating Interest Rate Swap	7,500,000	02/15/2003	7.19%(1mL)	02/25/2000	AIG					214,762			298,037	23,058
Floating for Fixed Interest Rate Swap	8,000,000	08/01/2007	3mL(7.385%)	02/25/2000	Dresdner Bank					(1,588,581)			(325,574)	87,985
Floating for Fixed Interest Rate Swap	6,000,000	03/31/2010	3mL(7.45%)	03/02/2000	Salomon Smith Barney					(1,409,685)			(246,983)	82,181
Floating for Fixed Interest Rate Swap	12,500,000	03/13/2005	3mL(7.335%)	03/02/2000	Morgan Stanley					(1,498,857)			(503,806)	97,869
Floating for Fixed Interest and Currency Rate Swap	15,700,000	03/22/2010	3mL+1.085%(GBP 7.435%)	03/15/2000	AIG				24,190	(2,031,437)			(483,212)	214,686
Fixed for Floating Interest Rate Swap	5,700,000	03/22/2010	8.52%(3mL+1.085%)	03/15/2000	AIG					1,324,113			233,308	77,943
Floating for Fixed Interest Rate Swap	11,000,000	03/22/2010	3mL(7.29%)	03/17/2000	Morgan Stanley					(2,480,061)			(439,651)	150,417
Floating for Fixed Interest Rate Swap	4,000,000	04/04/2011	3mL(5.863%)	03/30/2000	Salomon Smith Barney					(632,232)			(116,394)	58,361
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				20,613,047	36,425,531			3,014,935	1,322,210
Fixed for Floating Interest Rate Swap	7,985,817	05/01/2007	7.32%(1mL)	06/01/2000	UBS					1,334,892			304,805	85,511
Floating for Floating Interest and Currency Rate Swap	12,128,563	06/16/2003	CHF 3mL+.22%(3mL+.275%)	06/09/2000	Morgan Stanley				1,345,496	1,411,853			(29,513)	51,084

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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
Fixed for Floating Interest Rate Swap	17,940,000	06/15/2005	7.215%(1mL)	06/23/2000	Morgan Stanley					2,336,683			708,458	147,654
Fixed for Floating Interest Rate Swap	5,000,000	07/20/2005	7.17%(1mL)	07/12/2000	Morgan Stanley Cap. Svcs					701,404			198,021	41,874
Fixed for Floating Interest and Currency Rate Swap	61,274,500	08/02/2005	CHF 4.375%(USD3mL+.36%)	07/12/2000	Credit Suisse				6,568,446	11,267,206			1,305,525	516,408
Fixed for Floating Interest Rate Swap	9,400,000	07/27/2007	7.155% (3 mL)	07/27/2000	Morgan Stanley Cap. Svcs					1,758,434			366,207	103,236
Basis Swap	30,000,000	08/18/2006	3mL+.6%(3mL+.4%)	07/28/2000	Sumitomo Bank Cap. Mrkts.					(920,041)			45,500	295,653
Basis Swap	145,000,000	04/28/2005	3mL+.25%(1mL)	08/02/2000	UBS AG, London Branch					210,777			34,090	1,164,090
Fixed for Floating Interest and Currency Rate Swap	13,812,155	08/22/2003	JPY 0.93%(3mL+.32%)	08/08/2000	Credit Suisse				(1,540,722)	(1,458,897)			(145,775)	65,267
Floating for Floating Interest and Currency Rate Swap	9,250,000	09/05/2005	JPY 3mL+.095%(3mL+.30%)	08/21/2000	AIG-FP				(1,069,946)	(1,095,405)			(144,345)	79,225
Fixed for Floating Interest Rate Swap	5,000,000	07/15/2003	6.91%(1mL)	08/23/2000	Salomon Smith Barney					276,358			188,303	22,207
Fixed for Floating Interest Rate Swap	1,808,310	07/28/2003	6.92%(3mL)	08/24/2000	UBS AG, London Branch					93,930			67,729	8,211
Floating for Floating Interest and Currency Rate Swap	318,850,000	09/08/2003	EUR 3mL+.2%(3mL+.325%)	08/24/2000	Credit Suisse				30,566,918	26,627,095			3,548,175	1,545,457
Floating for Fixed Interest Rate Swap	2,000,000	11/30/2004	3mL(7%)	08/29/2000	Salomon Smith Barney					(245,807)			(75,678)	14,730
Floating for Fixed Interest Rate Swap	7,000,000	02/01/2006	3mL(7.025%)	08/29/2000	Dresdner Bank					(1,026,410)			(265,908)	63,988
Floating for Fixed Interest Rate Swap	5,000,000	11/01/2005	3mL(6.815%)	09/06/2000	UBS AG, London Branch					(641,613)			(182,088)	43,949
Floating for Fixed Interest Rate Swap	16,600,000	11/01/2004	3mL(6.785%)	09/07/2000	Deutsche Bank					(1,603,940)			(600,812)	120,004
Floating for Fixed Interest Rate Swap	18,525,000	01/01/2005	3mL(6.785%)	09/07/2000	Deutsche Bank					(1,891,474)			(670,484)	139,170
Floating for Fixed Interest Rate Swap	3,000,000	09/15/2004	3mL(6.905%)	09/12/2000	Salomon Smith Barney					(281,836)			(111,149)	21,009
Floating for Fixed Interest Rate Swap	2,000,000	12/12/2005	3mL(6.9425%)	09/12/2000	Salomon Smith Barney					(302,415)			(74,660)	17,896
Floating for Fixed Interest Rate Swap	2,000,000	09/15/2005	3mL(6.885%)	09/13/2000	Salomon Smith Barney					(251,278)			(73,801)	17,209
Floating for Fixed Interest Rate Swap	8,000,000	06/15/2003	3mL(6.81%)	09/13/2000	Deutsche Bank					(441,099)			(290,719)	33,630
Floating for Fixed Interest Rate Swap	3,000,000	12/01/2006	3mL(6.905%)	09/13/2000	Deutsche Bank					(524,710)			(110,796)	30,640
Floating for Fixed Interest Rate Swap	2,000,000	09/15/2005	3mL(6.855%)	09/14/2000	Deutsche Bank					(249,545)			(73,352)	17,209
Floating for Fixed Interest Rate Swap	5,000,000	04/01/2004	3mL(6.84%)	09/14/2000	Salomon Smith Barney					(513,358)			(182,335)	30,661
Floating for Fixed Interest Rate Swap	2,000,000	09/15/2005	3mL(6.89%)	09/14/2000	Salomon Smith Barney					(251,567)			(73,875)	17,209
Floating for Fixed Interest Rate Swap	2,000,000	09/01/2003	3mL(6.795%)	09/15/2000	Salomon Smith Barney					(101,342)			(72,220)	9,595
Floating for Fixed Interest Rate Swap	5,000,000	09/20/2007	3mL(6.958%)	09/18/2000	Deutsche Bank					(867,874)			(186,768)	55,764
Floating for Fixed Interest Rate Swap	5,000,000	10/24/2007	3mL(6.964%)	09/18/2000	Deutsche Bank					(1,003,721)			(187,808)	56,283
Floating for Fixed Interest Rate Swap	4,000,000	10/09/2006	3mL(6.905%)	09/19/2000	Salomon Smith Barney					(718,403)			(147,725)	40,137
Floating for Fixed Interest Rate Swap	7,000,000	09/01/2003	3mL(6.7725%)	09/20/2000	Salomon Smith Barney					(353,149)			(251,592)	33,581
Floating for Fixed Interest Rate Swap	5,000,000	03/15/2003	3mL(6.7925%)	09/20/2000	Deutsche Bank					(126,228)			(181,046)	16,860
Floating for Fixed Interest Rate Swap	3,000,000	06/15/2007	3mL(6.98%)	09/20/2000	Deutsche Bank					(562,554)			(112,831)	32,552

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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	09/25/2007	3mL(7.01%)	09/22/2000	Salomon Smith Barney					(526,684)			(113,245)	33,504
Floating for Fixed Interest Rate Swap	1,000,000	06/15/2005	3mL(6.845%)	09/22/2000	Salomon Smith Barney					(134,051)			(36,601)	8,230
Floating for Fixed Interest Rate Swap	5,000,000	09/15/2004	3mL(6.79%)	09/22/2000	Salomon Smith Barney					(458,500)			(180,952)	35,015
Floating for Fixed Interest Rate Swap	1,500,000	08/01/2005	3mL(6.85%)	09/25/2000	Salomon Smith Barney					(190,882)			(55,019)	12,636
Floating for Fixed Interest Rate Swap	5,000,000	10/01/2005	3mL(6.85%)	09/25/2000	Salomon Smith Barney					(765,433)			(182,709)	43,341
Floating for Floating Interest and Currency Rate Swap	23,054,755	11/01/2004	CHF 3mL+.15%(3mL+.25%)	09/25/2000	Credit Suisse				3,800,957	3,975,375			(60,036)	166,666
Floating for Fixed Interest Rate Swap	4,000,000	10/15/2005	3mL(6.758%)	09/26/2000	Salomon Smith Barney					(488,302)			(143,737)	34,893
Floating for Floating Interest and Currency Rate Swap	120,560,000	10/06/2005	JPY 1.60%(3mL+.5075%)	09/28/2000	Merrill Lynch				(15,335,877)	(10,784,966)			(986,773)	1,047,412
Floating for Fixed Interest Rate Swap	3,000,000	10/01/2005	3mL(6.81%)	09/28/2000	Deutsche Bank					(455,198)			(108,729)	26,004
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.					(320,086)			(93,601)	112,686
Floating for Fixed Interest Rate Swap	3,000,000	10/01/2005	3mL(6.8025%)	09/28/2000	Deutsche Bank					454,437			108,560	26,004
Floating for Fixed Interest Rate Swap	5,000,000	10/19/2004	3mL(6.79%)	09/28/2000	Salomon Smith Barney					(597,757)			(181,174)	35,836
Floating for Fixed Interest Rate Swap	3,000,000	08/15/2006	3mL(6.815%)	09/29/2000	Deutsche Bank					(452,374)			(109,693)	29,534
Floating for Fixed Interest Rate Swap	2,000,000	10/01/2005	3mL(6.762%)	09/29/2000	Salomon Smith Barney					(300,216)			(71,768)	17,336
Floating for Fixed Interest Rate Swap	2,000,000	10/01/2003	3mL(6.712%)	09/29/2000	Salomon Smith Barney					(157,218)			(71,021)	10,014
Floating for Fixed Interest Rate Swap	3,000,000	09/15/2004	3mL(6.747%)	09/29/2000	Salomon Smith Barney					(272,581)			(107,607)	21,009
Floating for Fixed Interest Rate Swap	3,000,000	10/15/2004	3mL(6.64%)	10/02/2000	Deutsche Bank					(266,502)			(105,158)	21,444
Floating for Fixed Interest Rate Swap	3,000,000	11/14/2006	3mL(6.80%)	10/02/2000	Salomon Smith Barney					(517,664)			(109,401)	30,469
Floating for Fixed Interest Rate Swap	9,000,000	11/15/2007	3mL(6.885%)	10/04/2000	UBS AG, London Branch					(1,753,940)			(333,787)	101,911
Floating for Fixed Interest Rate Swap	7,000,000	11/02/2005	3mL(6.775%)	10/04/2000	Salomon Smith Barney					(1,041,988)			(252,325)	61,556
Floating for Fixed Interest Rate Swap	3,000,000	06/15/2005	3mL(6.835%)	10/06/2000	UBS AG, London Branch					(401,283)			(109,580)	24,691
Floating for Fixed Interest Rate Swap	3,000,000	06/01/2007	3mL(6.8925%)	10/06/2000	Deutsche Bank					(553,090)			(110,515)	32,420
Floating for Fixed Interest Rate Swap	1,900,000	12/01/2005	3mL(6.755%)	10/06/2000	Salomon Smith Barney					(276,968)			(68,041)	16,921
Floating for Fixed Interest Rate Swap	6,000,000	10/30/2004	3mL(6.8175%)	10/10/2000	Salomon Smith Barney					(719,128)			(219,495)	43,318
Floating for Fixed Interest Rate Swap	2,000,000	06/15/2005	3mL(6.8%)	10/10/2000	Salomon Smith Barney					(265,489)			(126,530)	16,461
Floating for Floating Interest and Currency Rate Swap	18,700,000	10/06/2005	JPY1.60%(USD3mL+.48%)	10/12/2000	Merrill Lynch				(2,442,604)	(1,798,260)			(150,730)	162,464
Floating for Fixed Interest Rate Swap	5,000,000	02/01/2007	3mL(6.80%)	10/13/2000	Morgan Stanley Cap. Svcs					(806,368)			(181,528)	52,096
Floating for Fixed Interest Rate Swap	6,000,000	11/15/2007	3mL(6.756%)	10/13/2000	Salomon Smith Barney					(844,258)			(216,741)	67,940
Floating for Fixed Interest Rate Swap	3,000,000	08/01/2007	3mL(6.735%)	10/18/2000	Salomon Smith Barney					(502,683)			(107,460)	32,994
Floating for Fixed Interest Rate Swap	4,000,000	10/15/2005	3mL(6.6575%)	10/18/2000	Salomon Smith Barney					(583,700)			(140,733)	34,893
Floating for Fixed Interest Rate Swap	4,000,000	10/15/2005	3mL(6.7225%)	10/19/2000	Salomon Smith Barney					(592,498)			(142,676)	34,893

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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	12/01/2005	3mL(6.635%)	10/19/2000	Salomon Smith Barney					(481,389)			(132,674)	33,842
Floating for Fixed Interest Rate Swap	8,000,000	10/15/2005	3mL(6.655%)	10/23/2000	UBS AG, London Branch					(1,166,723)			(281,317)	69,786
Floating for Fixed Interest Rate Swap	3,900,000	12/01/2005	3mL(6.545%)	10/24/2000	Salomon Smith Barney					(483,055)			(133,543)	34,733
Floating for Fixed Interest Rate Swap	4,000,000	11/15/2007	3mL(6.7%)	10/24/2000	Morgan Stanley Cap. Svcs					(741,605)			(142,820)	45,294
Floating for Fixed Interest Rate Swap	2,000,000	02/15/2004	3mL(6.5775%)	10/25/2000	Salomon Smith Barney					(141,438)			(69,579)	11,739
Floating for Fixed Interest Rate Swap	5,000,000	04/15/2008	3mL(6.69%)	10/25/2000	Morgan Stanley Cap. Svcs					(970,732)			(177,131)	58,871
Floating for Fixed Interest Rate Swap	4,000,000	11/15/2008	3mL(6.695%)	10/25/2000	Morgan Stanley Cap. Svcs					(789,209)			(142,671)	49,524
Floating for Fixed Interest Rate Swap	3,000,000	11/01/2005	3mL(6.68%)	10/25/2000	UBS AG, London Branch					(437,114)			(106,227)	26,369
Floating for Fixed Interest Rate Swap	3,000,000	11/01/2005	3mL(6.69%)	10/26/2000	Salomon Smith Barney					(438,129)			(106,451)	26,369
Floating for Fixed Interest Rate Swap	10,000,000	03/01/2007	3mL(6.705%)	10/26/2000	Morgan Stanley Cap. Svcs					(1,548,686)			(354,374)	105,109
Floating for Fixed Interest Rate Swap	6,000,000	11/01/2005	3mL(6.695%)	10/27/2000	Salomon Smith Barney					(877,271)			(213,126)	52,739
Floating for Fixed Interest Rate Swap	2,000,000	06/15/2008	3mL(6.835%)	10/31/2000	Deutsche Bank					(391,751)			(73,053)	23,900
Floating for Fixed Interest Rate Swap	3,000,000	05/15/2007	3mL(6.815%)	10/31/2000	Deutsche Bank					(548,972)			(109,693)	32,258
Floating for Fixed Interest Rate Swap	3,000,000	10/15/2007	3mL(6.814%)	10/31/2000	Salomon Smith Barney					(581,625)			(109,058)	33,688
Floating for Fixed Interest Rate Swap	4,000,000	01/15/2005	3mL(6.68%)	11/02/2000	UBS AG, London Branch					(432,728)			(141,406)	30,304
Floating for Fixed Interest Rate Swap	3,000,000	09/01/2005	3mL(6.68%)	11/02/2000	UBS AG, London Branch					(361,271)			(105,752)	25,646
Floating for Fixed Interest Rate Swap	2,000,000	02/01/2007	3mL(6.743%)	11/02/2000	Salomon Smith Barney					(317,711)			(71,759)	20,839
Floating for Fixed Interest Rate Swap	3,000,000	08/01/2005	3mL(6.6875%)	11/02/2000	Salomon Smith Barney					(367,626)			(106,395)	25,271
Floating for Fixed Interest Rate Swap	2,000,000	10/17/2005	3mL(6.696%)	11/02/2000	Salomon Smith Barney					(294,219)			(71,444)	17,462
Floating for Fixed Interest Rate Swap	10,000,000	10/30/2007	3mL(6.765%)	11/02/2000	Morgan Stanley Cap. Svcs					(1,902,115)			(361,888)	112,749
Floating for Fixed Interest Rate Swap	3,000,000	07/01/2007	3mL(6.757%)	11/02/2000	Salomon Smith Barney					(513,533)			(107,540)	32,704
Floating for Fixed Interest Rate Swap	4,000,000	06/19/2006	3mL(6.791%)	11/03/2000	Salomon Smith Barney					(634,047)			(144,510)	38,577
Floating for Fixed Interest Rate Swap	5,000,000	06/19/2006	3mL(6.818%)	11/07/2000	Salomon Smith Barney					(797,713)			(181,646)	48,222
Floating for Fixed Interest Rate Swap	2,000,000	05/15/2007	3mL(6.879%)	11/07/2000	Salomon Smith Barney					(372,001)			(74,085)	21,505
Floating for Fixed Interest Rate Swap	6,000,000	11/02/2003	3mL(6.7175%)	11/08/2000	Salomon Smith Barney					(472,710)			(213,701)	31,327
Floating for Fixed Interest Rate Swap	3,000,000	11/17/2005	3mL(6.818%)	11/08/2000	Salomon Smith Barney					(448,916)			(109,048)	26,556
Floating for Fixed Interest Rate Swap	4,000,000	11/22/2008	3mL(6.841%)	11/09/2000	Salomon Smith Barney					(760,972)			(145,944)	49,601
Floating for Fixed Interest Rate Swap	4,000,000	07/15/2005	3mL(6.725%)	11/13/2000	UBS AG, London Branch					(497,947)			(142,751)	33,417
Floating for Fixed Interest Rate Swap	5,000,000	06/15/2006	3mL(6.759%)	11/13/2000	Salomon Smith Barney					(786,383)			(179,794)	48,151
Floating for Fixed Interest Rate Swap	2,000,000	10/15/2007	3mL(6.805%)	11/13/2000	Salomon Smith Barney					(386,825)			(72,571)	22,458

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Floating for Fixed Interest Rate Swap	4,000,000	05/15/2007	3mL(6.796%)	11/14/2000	Salomon Smith Barney					(728,388)			(145,690)	43,010
Floating for Fixed Interest Rate Swap	3,000,000	02/15/2005	3mL(6.65%)	11/16/2000	Salomon Smith Barney					(318,863)			(105,994)	23,145
Floating for Fixed Interest Rate Swap	2,000,000	10/15/2005	3mL(6.685%)	11/16/2000	Salomon Smith Barney					(293,711)			(70,778)	17,447
Floating for Fixed Interest Rate Swap	3,000,000	11/15/2005	3mL(6.69%)	11/17/2000	UBS AG, London Branch					(436,078)			(106,891)	26,532
Floating for Fixed Interest Rate Swap	5,000,000	12/25/2002	3mL(6.48%)	11/17/2000	Salomon Smith Barney					(58,167)			(168,940)	12,135
Floating for Fixed Interest Rate Swap	4,100,000	01/01/2006	3mL(6.5925%)	11/21/2000	Salomon Smith Barney					(507,895)			(141,932)	37,000
Floating for Fixed Interest Rate Swap	5,000,000	12/15/2007	3mL(6.705%)	11/21/2000	Salomon Smith Barney					(683,913)			(177,777)	57,069
Floating for Fixed Interest Rate Swap	3,000,000	12/20/2007	3mL(6.765%)	11/21/2000	Deutsche Bank					(555,677)			(107,735)	34,286
Floating for Fixed Interest Rate Swap	3,000,000	12/14/2005	3mL(6.69%)	11/21/2000	Salomon Smith Barney					(430,313)			(106,389)	26,867
Floating for Fixed Interest Rate Swap	4,000,000	02/01/2007	3mL(6.735%)	11/21/2000	Morgan Stanley Cap. Svcs					(634,063)			(143,279)	41,677
Floating for Fixed Interest Rate Swap	3,000,000	02/01/2007	3mL(6.735%)	11/21/2000	Morgan Stanley Cap. Svcs					(475,548)			(107,460)	31,258
Floating for Fixed Interest Rate Swap	5,000,000	11/29/2003	3mL(6.597%)	11/21/2000	Salomon Smith Barney					(383,977)			(172,666)	26,977
Floating for Fixed Interest Rate Swap	5,000,000	12/15/2005	3mL(6.67%)	11/22/2000	Salomon Smith Barney					(711,370)			(176,469)	44,798
Floating for Fixed Interest Rate Swap	4,800,000	01/01/2007	3mL(6.5825%)	11/28/2000	Salomon Smith Barney					(695,094)			(165,806)	49,521
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				4,482,784	4,455,840			509,744	249,964
Floating for Fixed Interest Rate Swap	6,000,000	01/15/2007	3mL(6.065%)	12/19/2000	Salomon Smith Barney					(680,598)			(184,536)	62,180
Floating for Fixed Interest Rate Swap	6,000,000	01/12/2008	3mL(6.035%)	12/22/2000	Salomon Smith Barney					(846,090)			(183,211)	68,985
Floating for Fixed Interest Rate Swap	3,900,000	10/01/2006	3mL(5.665%)	01/02/2001	Salomon Smith Barney					(407,479)			(107,980)	39,027
Floating for Fixed Interest Rate Swap	4,800,000	08/05/2005	3mL(5.764%)	01/12/2001	Salomon Smith Barney					(440,027)			(136,258)	40,512
Floating for Fixed Interest Rate Swap	8,000,000	03/01/2006	3mL(5.800%)	01/12/2001	Salomon Smith Barney					(838,228)			(229,400)	73,964
Floating for Fixed Interest Rate Swap	5,000,000	01/18/2006	3mL(5.865%)	01/12/2001	Salomon Smith Barney					(542,508)			(147,664)	45,443
Floating for Fixed Interest Rate Swap	3,500,000	01/18/2006	3mL(5.865%)	01/12/2001	Salomon Smith Barney					(379,756)			(103,365)	31,810
Floating for Fixed Interest Rate Swap	8,000,000	03/01/2006	3mL(5.820%)	01/16/2001	Salomon Smith Barney					(843,609)			(230,596)	73,964
Zero Coupon Swap on Danaher Corp Convertible Bond	8,000,000	01/22/2004	3mL+1.20%(0%)	01/17/2001	Deutsche Bank					356,173			188,226	45,823
Floating for Fixed Interest Rate Swap	3,700,000	02/28/2008	3mL(5.820%)	01/19/2001	Deutsche Bank					(454,978)			(106,386)	43,055
Floating for Fixed Interest Rate Swap	4,800,000	04/01/2006	3mL(5.785%)	01/26/2001	Salomon Smith Barney					(489,890)			(137,202)	44,926
Floating for Fixed Interest Rate Swap	8,346,000	12/06/2004	3mL+1.65%(0%)	01/29/2001	Deutsche Bank					(566,560)			225,887	61,703
Zero Coupon Swap on AOL Convertible Bond	4,756,600	07/12/2003	3mL+.95%(0.000%)	01/30/2001	UBS AG, London Branch					(429,089)			103,522	21,016
Floating for Fixed Interest Rate Swap	4,000,000	11/15/2004	3mL(5.465%)	01/31/2001	Salomon Smith Barney					(236,922)			(105,091)	29,181

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Floating for Fixed Interest Rate Swap	3,500,000	02/15/2006	3mL(5.516%)	02/01/2001	Salomon Smith Barney					(333,526)			(94,003)	32,177
Floating for Fixed Interest Rate Swap	15,200,000	10/01/2006	3mL(5.610%)	02/01/2001	Morgan Stanley Cap. Svcs					(1,555,626)			(414,598)	152,104
Floating for Fixed Interest Rate Swap	4,000,000	08/01/2005	3mL(5.630%)	02/06/2001	Morgan Stanley Cap. Svcs					(367,493)			(110,252)	33,695
Floating for Fixed Interest Rate Swap	4,400,000	02/15/2008	3mL(5.8825%)	02/07/2001	Salomon Smith Barney					(573,810)			(130,225)	51,033
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.				(2,720,800)	(1,908,925)			4,771,609	1,237,360
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.				(859,200)	(672,960)			1,283,643	390,745
Floating for Fixed Interest Rate Swap	5,000,000	04/01/2006	3mL(5.695%)	02/09/2001	Morgan Stanley Cap. Svcs					(608,714)			(139,557)	46,798
Floating for Fixed Interest Rate Swap	5,750,000	04/01/2006	3mL(5.620%)	02/12/2001	Salomon Smith Barney					(554,222)			(157,268)	53,818
Floating for Fixed Interest Rate Swap	5,000,000	08/01/2005	3mL(5.673%)	02/14/2001	Morgan Stanley Cap. Svcs					(465,601)			(139,422)	42,119
Floating for Fixed Interest Rate Swap	4,000,000	08/15/2004	3mL(5.515%)	02/14/2001	Salomon Smith Barney					(255,766)			(107,402)	27,399
Floating for Fixed Interest Rate Swap	4,000,000	02/15/2008	3mL(6.000%)	02/14/2001	Morgan Stanley Cap. Svcs					(545,529)			(121,898)	46,393
Floating for Fixed Interest Rate Swap	12,000,000	03/15/2006	3mL(5.734%)	02/20/2001	Morgan Stanley Cap. Svcs					(1,207,309)			(339,597)	111,567
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				(662,082)	(1,311,034)			(253,089)	100,118
Floating for Fixed Interest Rate Swap	8,000,000	01/15/2007	3mL(5.642%)	02/27/2001	Morgan Stanley Cap. Svcs					(907,049)			(220,762)	82,906
Floating for Fixed Interest Rate Swap	3,000,000	11/19/2003	3mL(5.218%)	02/28/2001	Salomon Smith Barney					(169,206)			(73,249)	15,994
Floating for Fixed Interest Rate Swap	7,090,000	08/01/2004	3mL(5.300%)	03/02/2001	UBS AG, London Branch					(455,867)			(177,939)	48,065
Floating for Fixed Interest Rate Swap	3,400,000	07/01/2008	3mL(5.715%)	03/05/2001	Salomon Smith Barney					(409,423)			(95,407)	40,786
Floating for Fixed Interest Rate Swap	9,600,000	06/01/2006	3mL(5.535%)	03/05/2001	Salomon Smith Barney					(950,490)			(256,271)	91,970
Floating for Fixed Interest Rate Swap	3,400,000	06/01/2006	3mL(5.532%)	03/05/2001	Credit Suisse					(336,266)			(90,686)	32,573
Floating for Fixed Interest Rate Swap	3,000,000	12/15/2007	3mL(5.734%)	03/05/2001	Morgan Stanley Cap. Svcs					(398,239)			(84,899)	34,241
Floating for Fixed Interest Rate Swap	9,500,000	07/01/2004	3mL(5.329%)	03/05/2001	Salomon Smith Barney					(541,985)			(239,177)	62,898
Floating for Fixed Interest Rate Swap	4,700,000	06/01/2006	3mL(5.550%)	03/05/2001	Salomon Smith Barney					(467,875)			(125,993)	45,027
Floating for Fixed Interest Rate Swap	4,000,000	11/18/2007	3mL(5.558%)	03/07/2001	Salomon Smith Barney					(402,106)			(108,444)	45,330
Floating for Fixed Interest Rate Swap	6,000,000	03/01/2006	3mL(5.510%)	03/07/2001	Morgan Stanley Cap. Svcs					(563,863)			(159,049)	55,473
Floating for Fixed Interest Rate Swap	5,000,000	12/15/2005	3mL(5.485%)	03/07/2001	Morgan Stanley Cap. Svcs					(512,075)			(132,196)	44,798
Floating for Fixed Interest Rate Swap	4,000,000	02/15/2004	3mL(5.238%)	03/07/2001	Salomon Smith Barney					(203,682)			(99,108)	23,478

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Floating for Fixed Interest Rate Swap	3,000,000	03/30/2008	3mL(5.680%)	03/07/2001	Salomon Smith Barney					(347,689)			(84,163)	35,182
Floating for Fixed Interest Rate Swap	5,000,000	03/15/2005	3mL(5.362%)	03/08/2001	Morgan Stanley Cap. Svcs					(367,576)			(127,601)	39,191
Floating for Fixed Interest Rate Swap	11,000,000	05/01/2004	3mL(5.260%)	03/08/2001	Morgan Stanley Cap. Svcs					(781,449)			(272,782)	69,272
Floating for Fixed Interest Rate Swap	3,000,000	01/15/2010	3mL(5.782%)	03/08/2001	Morgan Stanley Cap. Svcs					(403,692)			(85,924)	40,524
Floating for Fixed Interest Rate Swap	4,000,000	03/15/2008	3mL(5.687%)	03/08/2001	Morgan Stanley Cap. Svcs					(470,362)			(111,794)	46,734
Floating for Fixed Interest Rate Swap	6,000,000	03/15/2006	3mL(5.540%)	03/09/2001	Morgan Stanley Cap. Svcs					(564,739)			(161,101)	55,783
Floating for Fixed Interest Rate Swap	5,000,000	03/15/2006	3mL(5.590%)	03/09/2001	Morgan Stanley Cap. Svcs					(478,974)			(136,119)	46,486
Floating for Fixed Interest Rate Swap	8,000,000	02/01/2006	3mL(5.562%)	03/09/2001	Morgan Stanley Cap. Svcs					(780,226)			(216,440)	73,130
Floating for Fixed Interest Rate Swap	3,000,000	06/15/2006	3mL(5.585%)	03/09/2001	Salomon Smith Barney					(337,510)			(81,559)	28,890
Floating for Fixed Interest Rate Swap	5,000,000	08/01/2005	3mL(5.505%)	03/12/2001	Salomon Smith Barney					(441,299)			(133,145)	42,119
Floating for Fixed Interest Rate Swap	10,000,000	03/31/2011	3mL(5.795%)	03/12/2001	Morgan Stanley Cap. Svcs					(1,241,476)			(286,126)	145,809
Floating for Fixed Interest Rate Swap	3,000,000	08/15/2004	3mL(5.354%)	03/13/2001	Salomon Smith Barney					(195,191)			(76,942)	20,549
Floating for Fixed Interest Rate Swap	7,000,000	03/30/2006	3mL(5.590%)	03/13/2001	Morgan Stanley Cap. Svcs					(664,167)			(192,826)	65,466
Floating for Fixed Interest Rate Swap	2,000,000	08/15/2004	3mL(5.300%)	03/14/2001	Salomon Smith Barney					(128,012)			(50,488)	13,699
Floating for Fixed Interest Rate Swap	5,000,000	08/15/2004	3mL(5.290%)	03/14/2001	Salomon Smith Barney					(319,050)			(125,846)	34,248
Floating for Fixed Interest Rate Swap	7,000,000	11/01/2005	3mL(5.430%)	03/14/2001	UBS AG, London Branch					(724,259)			(182,480)	61,528
Floating for Fixed Interest Rate Swap	10,000,000	03/20/2008	3mL(5.595%)	03/15/2001	Morgan Stanley Cap. Svcs					(1,125,738)			(271,690)	116,983
Floating for Fixed Interest Rate Swap	5,000,000	04/09/2013	3mL(5.620%)	03/16/2001	Salomon Smith Barney					(650,961)			(136,647)	81,131
Floating for Fixed Interest Rate Swap	9,500,000	06/01/2006	3mL(5.345%)	03/16/2001	Salomon Smith Barney					(875,803)			(240,114)	91,012
Floating for Fixed Interest Rate Swap	4,300,000	05/01/2006	3mL(5.344%)	03/16/2001	Salomon Smith Barney					(385,222)			(109,332)	40,716
Floating for Fixed Interest Rate Swap	3,000,000	12/27/2005	3mL(5.328%)	03/21/2001	Salomon Smith Barney					(303,333)			(76,348)	27,016
Floating for Fixed Interest Rate Swap	5,000,000	05/01/2004	3mL(4.963%)	03/22/2001	Salomon Smith Barney					(243,473)			(112,877)	31,487
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.				11,249,250	37,205,658			4,965,311	2,627,293
Fixed for Floating Interest Rate Swap	5,000,000	03/15/2006	3mL(5.550%)	03/27/2001	Morgan Stanley Cap. Svcs					(472,288)			(134,624)	46,486
Floating for Fixed Interest Rate Swap	3,800,000	08/01/2006	3mL(5.44%)	04/03/2001	Salomon Smith Barney					(364,808)			(99,558)	37,224
Floating for Fixed Interest Rate Swap	3,000,000	04/10/2006	3mL(5.37%)	04/04/2001	Salomon Smith Barney					(326,621)			(76,753)	28,178
Floating for Fixed Interest Rate Swap	5,000,000	01/15/2005	3mL(5.17%)	04/05/2001	Salomon Smith Barney					(316,111)			(120,342)	37,880
Floating for Fixed Interest Rate Swap	9,500,000	06/01/2006	3mL(5.39%)	04/05/2001	Salomon Smith Barney					(892,170)			(243,521)	91,012
Floating for Fixed Interest Rate Swap	4,000,000	05/11/2011	3mL(5.66%)	04/09/2001	Salomon Smith Barney					(530,770)			(111,776)	58,708

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Convertible Asset Swap	20,000,000	04/15/2008	3mL+1.60%(1.50%)	04/11/2001	Deutsche Bank,Frankfurt					3,610,387			309,761	235,483
Floating for Fixed Interest Rate Swap	5,000,000	05/01/2008	3mL(5.79%)	04/11/2001	Salomon Smith Barney					(712,571)			(143,606)	59,103
Floating for Fixed Interest Rate Swap	5,000,000	04/30/2005	3mL(5.58%)	04/16/2001	Salomon Smith Barney					(499,314)			(136,506)	40,184
Floating for Fixed Interest Rate Swap	5,000,000	11/30/2004	3mL(5.44%)	04/17/2001	Salomon Smith Barney					(423,997)			(130,679)	36,826
Floating for Fixed Interest Rate Swap	5,000,000	06/01/2004	3mL(5.11%)	04/19/2001	Deutsche Bank, New York					(273,536)			(117,596)	32,319
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				3,289,686	2,667,855			473,385	273,049
Floating for Fixed Interest Rate Swap	5,000,000	11/06/2006	3mL(5.65%)	04/26/2001	Salomon Smith Barney					(617,751)			(137,722)	50,647
Floating for Fixed Interest Rate Swap	3,000,000	05/30/2011	3mL(5.87%)	04/27/2001	Salomon Smith Barney					(413,052)			(87,970)	44,163
Floating for Fixed Interest Rate Swap	3,000,000	05/01/2008	3mL(5.87%)	04/27/2001	Salomon Smith Barney					(441,346)			(88,024)	35,462
Floating for Fixed Interest Rate Swap	7,700,000	09/01/2006	3mL(5.67%)	04/27/2001	Salomon Smith Barney					(822,765)			(213,030)	76,258
Floating for Fixed Interest Rate Swap	5,000,000	05/30/2008	3mL(5.90%)	05/02/2001	Morgan Stanley Cap. Svcs					(730,710)			(147,929)	59,521
Floating for Fixed Interest Rate Swap	5,000,000	04/01/2004	3mL(5.16%)	05/02/2001	Morgan Stanley Cap. Svcs					(347,776)			(119,568)	30,661
Floating for Fixed Interest Rate Swap	3,800,000	08/01/2006	3mL(5.44%)	05/08/2001	Salomon Smith Barney					(363,032)			(99,203)	37,224
Currency Swap on CHF	200,642,055	06/12/2006	CHF 3.51%(3mL+.4975%)	05/09/2001	Credit Suisse				36,406,301	49,071,452			2,575,278	1,930,071
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					(713,078)			479,793	127,462
Floating for Fixed Interest Rate Swap	3,200,000	08/01/2004	3mL(5.08%)	05/09/2001	Salomon Smith Barney					(178,575)			(74,931)	21,694
Floating for Fixed Interest Rate Swap	3,000,000	05/16/2006	3mL(5.43%)	05/09/2001	Salomon Smith Barney					(327,392)			(78,546)	28,569
Floating for Fixed Interest Rate Swap	4,700,000	07/01/2006	3mL(5.48%)	05/10/2001	Credit Suisse					(444,699)			(137,281)	45,528
Floating for Fixed Interest Rate Swap	5,800,000	09/01/2006	3mL(5.76%)	05/11/2001	Credit Suisse					(640,755)			(164,582)	57,441
Floating for Fixed Interest Rate Swap	4,000,000	06/19/2008	3mL(6.01%)	05/14/2001	Credit Suisse					(601,563)			(121,241)	47,847
Fixed for Floating Interest and Currency Rate Swap	44,250,000	06/01/2011	EUR 5.87%(3mL+.55%)	05/16/2001	AIG				5,106,650	9,350,012			1,351,853	651,617
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					(368,775)			234,588	63,731
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				2,553,325	2,537,331			270,627	181,267
Floating for Fixed Interest Rate Swap	3,700,000	08/01/2006	3mL(5.73%)	05/18/2001	Salomon Smith Barney					(393,596)			(104,610)	36,245
Floating for Fixed Interest Rate Swap	6,300,000	07/01/2004	3mL(5.31%)	05/22/2001	Salomon Smith Barney					(357,267)			(157,717)	41,711
Floating for Fixed Interest Rate Swap	3,000,000	05/15/2005	3mL(5.545%)	05/22/2001	Salomon Smith Barney					(294,945)			(81,224)	24,301
Floating for Fixed Interest Rate Swap	7,000,000	06/27/2006	3mL(5.81%)	05/25/2001	Salomon Smith Barney					(842,502)			(200,916)	67,709
Floating for Fixed Interest Rate Swap	3,000,000	07/01/2005	3mL(5.48%)	05/31/2001	Salomon Smith Barney					(267,048)			(78,914)	24,890
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.					1,623,421			230,399	190,601
Floating for Fixed Interest Rate Swap	5,000,000	09/15/2003	3mL(4.85%)	06/06/2001	Salomon Smith Barney					(157,583)			(108,285)	24,481

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Floating for Fixed Interest Rate Swap	3,000,000	06/25/2007	3mL(5.66%)	06/06/2001	Salomon Smith Barney					(338,056)			(82,983)	32,647
Floating for Fixed Interest Rate Swap	3,000,000	09/11/2007	3mL(5.76%)	06/06/2001	Salomon Smith Barney					(355,395)			(85,248)	33,375
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.					(714,081)			259,772	82,570
Floating for Fixed Interest Rate Swap	9,700,000	08/01/2004	3mL(5.21%)	06/08/2001	Salomon Smith Barney					(565,924)			(236,920)	65,759
Floating for Fixed Interest Rate Swap	2,000,000	06/15/2008	3mL(5.89%)	06/11/2001	Salomon Smith Barney					(286,965)			(58,856)	23,900
Zero Coupon Swap on Kohls Corp Convertible Bond	15,714,250	06/12/2003	3mL+1.15%(0%)	06/12/2001	Lehman Brothers					326,301			365,737	65,673
Floating for Fixed Interest Rate Swap	3,000,000	07/17/2008	3mL(5.62%)	06/13/2001	Salomon Smith Barney					(305,156)			(83,045)	36,125
Fixed for Floating Interest and Currency Rate Swap	209,550,000	06/28/2011	GBP 6.25%(3mL+.51%)	06/14/2001	Credit Suisse					45,448,995			7,240,725	3,098,922
Floating for Floating Interest and Currency Rate Swap	86,000,000	06/28/2005	EUR 3mL+.30%(3mL+.39%)	06/14/2001	Lehman Brothers					12,599,580			1,152,517	712,452
Floating for Fixed Interest Rate Swap	3,200,000	09/05/2004	3mL(5.14%)	06/14/2001	Salomon Smith Barney					(193,426)			(76,413)	22,252
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					(45,450,625)			(14,153,988)	3,098,922
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					(12,599,580)			(1,163,133)	712,452
Zero Coupon Swap on Baxter International Convertible Bond	25,000,000	06/01/2006	3mL+0.95%(0%)	06/15/2001	Credit Suisse					2,159,054			313,194	239,506
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.					(33,319)			341,154	89,749
Floating for Fixed Interest Rate Swap	3,000,000	06/15/2011	3mL(6.04%)	06/15/2001	Salomon Smith Barney					(491,843)			(91,759)	44,275
Floating for Fixed Interest Rate Swap	4,000,000	07/11/2007	3mL(5.58%)	06/15/2001	Salomon Smith Barney					(416,202)			(108,360)	43,730
Fixed for Floating Interest Rate Swap	15,000,000	06/01/2006	5.54%(3mL)	06/18/2001	Credit Suisse					1,673,218			400,984	143,703
Fixed for Floating Interest Rate Swap	7,000,000	09/29/2004	3mL(5.12%)	06/18/2001	Morgan Stanley Cap. Svcs					(409,018)			(167,704)	49,497
Floating for Fixed Interest Rate Swap	3,000,000	08/15/2011	3mL(5.84%)	06/21/2001	Salomon Smith Barney					(375,312)			(87,837)	44,698
Floating for Fixed Interest Rate Swap	2,000,000	06/26/2006	3mL(5.51%)	06/21/2001	Salomon Smith Barney					(218,346)			(52,876)	19,338
Zero Coupon Swap on Allergan Inc Convertible Bond	10,038,765	11/01/2003	3mL+1.35%(0%)	06/22/2001	Credit Suisse					(381,644)			248,390	52,348
Zero Coupon Swap on AOL Time Warner Convertible Bond	15,000,000	12/06/2004	3mL+1.70%(0%)	06/22/2001	Deutsche Bank					(1,001,724)			411,656	110,896
Floating for Fixed Interest Rate Swap	8,000,000	07/15/2011	3mL(6.09%)	06/27/2001	Salomon Smith Barney					(1,281,751)			(247,692)	118,622
Floating for Fixed Interest Rate Swap	10,000,000	07/23/2008	3mL(5.94%)	06/28/2001	Salomon Smith Barney					(1,383,644)			(299,137)	120,586
Floating for Fixed Interest Rate Swap	4,000,000	07/29/2008	3mL(5.87%)	06/28/2001	Salomon Smith Barney					(504,094)			(117,737)	48,303
Floating for Fixed Interest Rate Swap	6,000,000	07/26/2011	3mL(6.31%)	06/29/2001	Credit Suisse					(1,054,406)			(195,923)	89,119
Floating for Fixed Interest Rate Swap	12,000,000	03/15/2003	3mL(4.66%)	06/29/2001	Credit Suisse					(176,531)			(243,071)	40,463
Floating for Fixed Interest Rate Swap	5,000,000	07/29/2008	3mL(6.10%)	06/29/2001	Salomon Smith Barney					(733,371)			(155,609)	60,378
Floating for Fixed Interest Rate Swap	4,290,000	07/01/2003	3mL(4.60%)	06/29/2001	Salomon Smith Barney					(62,155)			(70,350)	18,585
Floating for Fixed Interest Rate Swap	5,000,000	12/15/2002	3mL(4.50%)	06/29/2001	Salomon Smith Barney					(88,079)			(95,395)	11,408
Floating for Fixed Interest Rate Swap	6,000,000	08/15/2007	3mL(5.8325%)	07/03/2001	Credit Suisse					(670,234)			(175,338)	66,250
Zero Coupon Swap on Perkin Elmer Convertible Bond	15,000,000	08/07/2003	3mL+1.50%(0%)	07/06/2001	Deutsche Bank					(1,152,935)			388,788	69,230

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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
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.					(588,586)			229,835	43,898
Zero Coupon Swap on Nabors Industries Convertible Bond	8,500,000	02/05/2006	3mL(0%)	07/20/2001	Morgan Stanley Cap. Svcs					773,751			216,584	77,828
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.					169,084			221,953	77,990
Floating for Fixed Interest Rate Swap	8,900,000	12/31/2010	3mL(5.92%)	07/20/2001	Salomon Smith Barney					(1,361,810)			(264,429)	127,875
Floating for Fixed Interest Rate Swap	5,000,000	03/15/2005	3mL(5.09%)	08/06/2001	Salomon Smith Barney					(334,600)			(117,438)	39,191
Floating for Fixed Interest Rate Swap	2,350,000	04/01/2004	3mL(4.535%)	08/13/2001	Salomon Smith Barney					(134,502)			(45,222)	14,410
Floating for Fixed Interest Rate Swap	4,000,000	08/15/2006	3mL(5.28%)	08/22/2001	Salomon Smith Barney					(369,818)			(100,378)	39,379
Floating for Fixed Interest Rate Swap	5,000,000	03/15/2006	3mL(5.80%)	08/23/2001	Salomon Smith Barney					(401,244)			(118,746)	46,486
Floating for Fixed Interest Rate Swap	3,000,000	08/30/2011	3mL(5.76%)	08/03/2001	Salomon Smith Barney					(358,291)			(85,607)	44,801
Floating for Fixed Interest Rate Swap	10,000,000	06/01/2005	3mL(4.86%)	08/29/2001	Salomon Smith Barney					(769,304)			(216,511)	81,720
Zero Coupon Swap on Valassis Communications Convertible Bond	15,069,250	06/06/2004	3mL+1.80%(0%)	08/28/2001	Bear Stearns International					975,259			424,984	97,803
Zero Coupon Swap on Valassis Communications Convertible Bond	4,822,160	06/06/2004	3mL+1.80%(0%)	08/29/2001	Bear Stearns International					312,083			135,995	31,297
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					603,073			148,469	48,329
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					402,049			98,979	32,220
Zero Coupon Swap on Best Buy Convertible Bond	5,046,650	06/27/2004	3mL+3.00%(0%)	09/06/2001	Bear Stearns Bank					(1,546,066)			152,940	33,309
Floating for Fixed Interest Rate Swap	10,000,000	09/01/2004	3mL(4.49%)	09/07/2001	Salomon Smith Barney					(472,655)			(188,864)	69,341
Floating for Fixed Interest Rate Swap	5,000,000	09/18/2006	3mL(5.3125%)	08/21/2001	Bear Stearns Bank					(455,718)			(125,740)	49,811
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				(9,619,819)	(1,334,096)			141,817	935,653
Floating for Fixed Interest Rate Swap	3,500,000	06/15/2010	3mL(5.57%)	09/11/2001	Bear Stearns Bank					(448,675)			(94,760)	48,599
Floating for Fixed Interest Rate Swap	8,000,000	09/01/2012	3mL(5.27%)	09/20/2001	Bear Stearns Bank					(746,952)			(196,869)	126,040
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				3,197,430	3,107,355			726,527	438,000
Floating for Fixed Interest Rate Swap	2,000,000	09/27/2011	3mL(5.80%)	08/22/2001	Salomon Smith Barney					(259,613)			(57,330)	29,995
Floating for Fixed Interest Rate Swap	4,000,000	09/28/2008	3mL(5.34%)	09/07/2001	Bear Stearns Bank					(394,925)			(100,750)	48,990
Floating for Fixed Interest Rate Swap	3,000,000	02/15/2007	3mL(4.72%)	09/26/2001	Bear Stearns Bank					(216,915)			(62,786)	31,396
Zero Coupon Swap on Merrill Lynch Convertible Bond	10,000,000	05/23/2004	3mL+1.05%(0%)	09/21/2001	Deutsche Bank					(159,398)			226,156	64,159
Floating for Fixed Interest Rate Swap	3,700,000	11/01/2011	3mL(5.75%)	08/21/2001	Bear Stearns Bank					(483,255)			(105,301)	55,786
Floating for Fixed Interest Rate Swap	3,100,000	11/01/2011	3mL(5.765%)	08/17/2001	Salomon Smith Barney					(408,548)			(88,573)	46,740
Floating for Fixed Interest Rate Swap	1,500,000	11/01/2011	3mL(5.78%)	08/27/2001	Salomon Smith Barney					(199,455)			(42,544)	22,616
Floating for Fixed Interest Rate Swap	4,000,000	12/01/2006	3mL(4.75%)	09/20/2001	Bear Stearns Bank					(291,332)			(83,317)	40,854
Floating for Fixed Interest Rate Swap	4,800,000	12/01/2006	3mL(4.60%)	09/27/2001	Salomon Smith Barney					(320,066)			(94,511)	49,025
Floating for Fixed Interest Rate Swap	9,700,000	01/01/2005	3mL(4.27%)	09/20/2001	Salomon Smith Barney					(417,270)			(167,345)	72,872
Floating for Fixed Interest Rate Swap	7,600,000	07/01/2004	3mL(4.02%)	09/24/2001	Salomon Smith Barney					(254,557)			(117,254)	50,318

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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	3,000,000	05/23/2011	3mL(6.1725%)	04/27/2001	Salomon Smith Barney					(531,547)			(94,408)	44,115
Floating for Fixed Interest Rate Swap	10,000,000	05/11/2003	3mL+.156%(0.00%)	10/09/2001	Deutsche Bank					(138,366)			261,975	39,082
Floating for Fixed Interest Rate Swap	10,000,000	10/20/2004	3mL+.25%(2.25%)	10/12/2001	Credit Suisse					480,543			156,786	71,721
Floating for Fixed Interest Rate Swap	3,000,000	02/25/2008	3mL(4.66%)	10/31/2001	Salomon Smith Barney					(201,516)			(59,960)	34,883
Fixed for Floating Interest Rate Swap	22,500,000	04/01/2005	3.71%(1mL)	11/05/2001	Bear Stearns Bank					786,213			309,125	178,024
Fixed for Floating Interest Rate Swap	13,200,000	11/01/2008	4.6025%(1mL)	11/05/2001	Bear Stearns Bank					827,441			269,384	162,916
Floating for Fixed Interest Rate Swap	4,000,000	08/16/2005	3mL(3.7075%)	11/08/2001	Credit Suisse					(142,580)			(53,463)	33,938
Floating for Fixed Interest Rate Swap	4,000,000	12/10/2011	3mL(4.635%)	11/08/2001	Salomon Smith Barney					(226,517)			(79,106)	60,663
Fixed for Floating Interest Rate Swap	5,000,000	04/15/2007	4.8125%(1mL)	11/15/2001	Salomon Smith Barney					416,563			109,938	53,283
Floating for Fixed Interest Rate Swap	9,000,000	12/15/2008	3mL(5.21%)	11/19/2001	Bear Stearns Bank					(952,810)			(214,336)	112,173
Floating for Fixed Interest Rate Swap	7,000,000	11/15/2006	3mL(4.745%)	11/19/2001	Bear Stearns Bank					(593,090)			(146,498)	71,118
Floating for Fixed Interest Rate Swap	5,000,000	11/15/2003	3mL(3.2775%)	11/20/2001	Bear Stearns Bank					(138,929)			(50,090)	26,529
Floating for Fixed Interest Rate Swap	9,000,000	11/15/2007	3mL(5.0125%)	11/20/2001	Bear Stearns Bank					(890,277)			(206,351)	101,911
Floating for Fixed Interest Rate Swap	4,000,000	04/01/2009	3mL(5.255%)	11/20/2001	Salomon Smith Barney					(460,839)			(98,793)	51,017
Floating for Fixed Interest Rate Swap	3,000,000	12/01/2006	3mL(4.933%)	11/28/2001	Salomon Smith Barney					(273,068)			(66,590)	30,640
Floating for Fixed Interest Rate Swap	4,700,000	03/01/2007	3mL(5.17%)	11/28/2001	Salomon Smith Barney					(429,525)			(88,452)	49,401
Floating for Fixed Interest Rate Swap	3,000,000	06/01/2005	3mL(4.215%)	11/30/2001	Goldman Sachs					(145,489)			(50,949)	24,516
Floating for Fixed Interest Rate Swap	5,300,000	02/15/2007	3mL(4.757%)	11/30/2001	Goldman Sachs					(376,122)			(111,941)	55,466
Floating for Fixed Interest Rate Swap	9,800,000	04/15/2007	3mL(4.789%)	11/30/2001	Goldman Sachs					(695,492)			(208,826)	104,434
Floating for Fixed Interest Rate Swap	4,000,000	11/15/2006	3mL(4.75%)	11/30/2001	Salomon Smith Barney					(339,762)			(84,370)	40,639
Floating for Fixed Interest Rate Swap	12,000,000	04/15/2006	3mL(4.58%)	11/30/2001	Salomon Smith Barney					(938,600)			(236,915)	112,929
Floating for Fixed Interest Rate Swap	3,000,000	12/19/2011	3mL(5.47%)	11/30/2001	Salomon Smith Barney					(354,989)			(78,770)	45,558
Floating for Fixed Interest Rate Swap	3,000,000	12/15/2011	3mL(5.02%)	12/03/2001	Salomon Smith Barney					(223,294)			(68,399)	45,531
Floating for Fixed Interest Rate Swap	3,000,000	12/08/2005	3mL(4.695%)	12/05/2001	Salomon Smith Barney					(229,139)			(61,982)	26,798
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.				(604,937)	701,705			595,284	225,228
Fixed for Floating Interest Rate Swap	10,000,000	02/01/2005	4.535%(3mL)	12/10/2001	Morgan Stanley Cap. Svcs					552,642			175,840	76,526
Floating for Fixed Interest Rate Swap	7,000,000	03/01/2007	3mL(5.243%)	12/21/2001	Goldman Sachs					(661,454)			(155,161)	73,576
Fixed for Floating Interest Rate Swap	7,000,000	12/31/2022	6.54719%(3mL)	12/27/2001	Morgan Stanley Cap. Svcs					2,402,583			1	157,561
Fixed for Floating Interest Rate Swap	7,000,000	12/31/2024	6.52177%(3mL)	12/27/2001	Morgan Stanley Cap. Svcs					2,466,931			0	165,163
Fixed for Floating Interest Rate Swap	7,000,000	12/31/2026	6.48904%(3mL)	12/27/2001	Morgan Stanley Cap. Svcs					2,517,399			1	172,421
Floating for Floating Interest Rate Swap	67,000,000	11/01/2003	3mL(1mL + 0.03%)	01/07/2002	Deutsche Bank,New York					99,534			(1,191)	349,376
Floating for Fixed Interest Rate Swap	3,000,000	01/15/2007	3mL(4.9075%)	01/17/2002	Salomon Smith Barney					(246,523)			(61,828)	31,090
Floating for Fixed Interest Rate Swap	3,000,000	05/15/2007	3mL(4.98%)	01/18/2002	Goldman Sachs					(290,085)			(63,742)	32,258
Floating for Fixed Interest Rate Swap	15,000,000	07/06/2005	3mL(4.18%)	01/22/2002	Goldman Sachs					(704,357)			(210,040)	124,760
Floating for Fixed Interest Rate Swap	3,000,000	04/01/2012	3mL(5.694%)	01/22/2002	Credit Suisse First Boston					(372,422)			(55,379)	46,256
Floating for Fixed Interest Rate Swap	10,000,000	01/02/2013	3mL(5.2%)	01/25/2002	Credit Suisse First Boston					(678,099)			(211,334)	160,201

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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				(32,786)	(111,675)			(44,843)	28,573
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				(32,786)	(111,675)			(44,843)	28,573
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				(21,857)	(74,450)			(29,896)	19,048
Floating for Fixed Interest Rate Swap	1,867,414	02/08/2012	5.37%(3mL)	01/29/2002	Goldman Sachs					189,502			41,859	28,573
Floating for Fixed Interest Rate Swap	1,244,942	02/08/2012	5.37%(3mL)	01/29/2002	Goldman Sachs					126,335			27,906	19,048
Floating for Fixed Interest Rate Swap	5,000,000	04/25/2009	3mL(5.296%)	01/29/2002	Credit Suisse First Boston					(516,846)			(109,446)	64,093
Floating for Fixed Interest Rate Swap	3,000,000	04/25/2009	3mL(4.96%)	01/29/2002	Credit Suisse First Boston					(238,944)			(59,144)	38,456
Floating for Fixed Interest Rate Swap	3,000,000	05/15/2006	3mL(4.735%)	01/29/2002	Salomon Smith Barney					(247,626)			(56,763)	28,558
Floating for Fixed Interest Rate Swap	4,000,000	01/30/2007	3mL(4.967%)	01/30/2002	Credit Suisse First Boston					(334,727)			(81,820)	41,651
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				(1,859,999)	(1,087,645)			(4,344)	50,365
Floating for Fixed Interest Rate Swap	3,000,000	02/01/2009	1mL(4.9875%)	02/01/2002	Credit Suisse First Boston					(227,543)			(46,217)	37,785
Floating for Fixed Interest Rate Swap	3,000,000	02/27/2008	3mL(5.1525%)	02/04/2002	Bear Stearns Bank					(276,470)			0	34,901
Floating for Fixed Interest Rate Swap	3,000,000	02/15/2012	3mL(5.635%)	02/05/2002	Bear Stearns Bank					(362,898)			(72,400)	45,949
Floating for Fixed Interest Rate Swap	4,000,000	03/31/2006	3mL(4.61%)	02/06/2002	Bear Stearns Bank					(248,125)			(68,658)	37,424
Floating for Fixed Interest Rate Swap	3,000,000	11/01/2006	3mL(4.8275%)	02/06/2002	Bear Stearns Bank					(267,231)			(55,841)	30,337
Floating for Fixed Interest Rate Swap	3,000,000	01/15/2007	3mL(4.917%)	02/07/2002	Bear Stearns Bank					(247,734)			(56,656)	31,090
Fixed for Floating Interest Rate Swap	500,000,000	02/15/2007	5.35%(3mL + 0.54%)	02/07/2002	Credit Suisse First Boston	(2,230,000)	(1,937,061)		0	37,780,294	292,939		9,357,807	5,232,603
Floating for Fixed Interest Rate Swap	3,000,000	05/01/2004	3mL(3.75%)	02/12/2002	Bear Stearns Bank					(86,487)			(22,788)	18,892
Floating for Fixed Interest Rate Swap	3,000,000	02/15/2009	3mL(5.1025%)	02/12/2002	Bear Stearns Bank					(251,691)			(60,305)	37,899
Floating for Fixed Interest Rate Swap	3,000,000	03/22/2004	3mL(3.54%)	02/13/2002	Bear Stearns Bank					(75,117)			(29,548)	18,228
Floating for Fixed Interest Rate Swap	5,000,000	02/15/2007	3mL(4.96%)	02/14/2002	Bear Stearns Bank					(411,846)			(93,887)	52,326
Floating for Fixed Interest Rate Swap	5,000,000	02/15/2012	3mL(5.5575%)	02/19/2002	Salomon Smith Barney					(573,664)			(111,716)	76,581
Floating for Fixed Interest Rate Swap	5,000,000	01/25/2010	3mL(4.855%)	02/19/2002	Bear Stearns Bank					(373,852)			(87,026)	67,667
Floating for Fixed Interest Rate Swap	3,000,000	08/15/2006	3mL(4.7025%)	02/20/2002	Bear Stearns Bank					(211,521)			(51,191)	29,534
Floating for Fixed Interest Rate Swap	3,000,000	10/14/2004	3mL(3.82%)	02/20/2002	Bear Stearns Bank					(140,816)			(33,693)	21,430
Floating for Fixed Interest Rate Swap	4,000,000	03/20/2007	3mL(4.9075%)	02/21/2002	Salomon Smith Barney					(310,252)			(61,816)	42,291
Floating for Fixed Interest Rate Swap	3,000,000	12/09/2004	3mL(3.8675%)	02/22/2002	Salomon Smith Barney					(138,074)			(34,957)	22,221
Floating for Fixed Interest Rate Swap	3,000,000	04/15/2006	3mL(4.495%)	02/22/2002	Salomon Smith Barney					(224,865)			(45,733)	28,232
Floating for Fixed Interest Rate Swap	4,000,000	08/15/2006	3mL(4.63%)	02/22/2002	Salomon Smith Barney					(271,007)			(65,028)	39,379
Floating for Fixed Interest Rate Swap	3,000,000	03/15/2006	3mL(4.5%)	02/22/2002	Bear Stearns Bank					(178,061)			(45,314)	27,892
Floating for Fixed Interest Rate Swap	3,000,000	12/30/2007	3mL(5.03%)	02/26/2002	Credit Suisse First Boston					(287,903)			(54,318)	34,376
Floating for Fixed Interest Rate Swap	7,000,000	04/29/2004	3mL(3.54%)	02/27/2002	Goldman Sachs					(260,091)			(64,775)	44,006
Floating for Fixed Interest Rate Swap	3,000,000	06/01/2007	3mL(5.0075%)	02/27/2002	Bear Stearns Bank					(255,866)			(30,730)	32,420
Floating for Fixed Interest Rate Swap	3,000,000	06/01/2007	3mL(5.0075%)	02/27/2002	Bear Stearns Bank					(255,866)			(30,730)	32,420
Floating for Fixed Interest Rate Swap	3,000,000	04/01/2006	3mL(4.51%)	02/28/2002	Bear Stearns Bank					(228,764)			(43,305)	28,079

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Floating for Fixed Interest Rate Swap	2,000,000	03/29/2009	3mL(4.9%)	02/28/2002	Bear Stearns Bank					(143,954)			(29,284)	25,492
Floating for Fixed Interest Rate Swap	3,000,000	05/15/2009	3mL(5.07%)	03/04/2002	Bear Stearns Bank					(289,407)			(53,793)	38,616
Floating for Fixed Interest Rate Swap	5,700,000	07/01/2005	3mL(4.57%)	03/06/2002	Salomon Smith Barney					(315,568)			(50,549)	47,291
Floating for Fixed Interest Rate Swap	3,000,000	03/15/2006	3mL(4.755%)	03/07/2002	Bear Stearns Bank					(203,637)			(45,163)	27,892
Floating for Fixed Interest Rate Swap	3,000,000	03/29/2009	3mL(5.728%)	03/08/2002	Goldman Sachs					(365,812)			(56,415)	38,239
Floating for Fixed Interest Rate Swap	3,000,000	03/15/2007	3mL(5.292%)	03/11/2002	Goldman Sachs					(282,318)			(53,889)	31,669
Fixed for Floating Interest Rate Swap	5,000,000	04/03/2007	5.4025%(3mL)	03/14/2002	Bear Stearns Bank					602,862			86,839	53,089
Fixed for Floating Interest Rate Swap	5,000,000	04/03/2007	5.4025%(3mL)	03/14/2002	Bear Stearns Bank					602,862			86,839	53,089
Fixed for Floating Interest Rate Swap	5,000,000	04/03/2007	5.4025%(3mL)	03/14/2002	Bear Stearns Bank					602,862			86,839	53,089
Floating for Fixed Interest Rate Swap	6,000,000	03/29/2012	3mL(5.7575%)	03/15/2002	Salomon Smith Barney					(715,623)			(113,721)	92,473
Floating for Fixed Interest Rate Swap	3,000,000	05/01/2007	3mL(5.41%)	03/15/2002	Salomon Smith Barney					(303,176)			(43,399)	32,123
Floating for Fixed Interest Rate Swap	3,000,000	08/17/2012	3mL(6.09%)	03/21/2002	Credit Suisse First Boston					(472,575)			(63,088)	47,167
Floating for Fixed Interest Rate Swap	4,000,000	03/15/2006	3mL(5.17775%)	03/25/2002	Salomon Smith Barney					(328,050)			(64,638)	37,189
Floating for Fixed Interest Rate Swap	3,000,000	09/01/2007	3mL(5.5475%)	03/25/2002	Goldman Sachs					(328,255)			(54,069)	33,283
Floating for Fixed Interest Rate Swap	3,000,000	03/01/2007	3mL(5.44%)	03/25/2002	Salomon Smith Barney					(304,210)			(52,812)	31,533
Floating for Fixed Interest Rate Swap	5,000,000	04/15/2007	3mL(5.38%)	03/26/2002	Goldman Sachs					(597,356)			(83,063)	53,283
Floating for Fixed Interest Rate Swap	3,000,000	04/19/2010	3mL(5.885%)	03/26/2002	Bear Stearns Bank					(469,545)			(52,703)	41,233
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					(263,697)			(345,733)	37,797
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					(175,792)			(230,481)	25,197
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					(141,529)			(185,560)	20,286
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					(175,792)			(230,481)	25,197
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					(306,746)			2,997	21,695
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					(246,930)			2,412	17,465
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					(306,746)			2,997	21,695
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					(460,119)			4,495	32,543
Fixed for Floating Interest Rate Swap	3,000,000	06/14/2007	3mL+1.10%(6.29%)	01/28/2002	Morgan Stanley Cap. Svcs					316,656			75,055	32,543
Fixed for Floating Interest Rate Swap	2,000,000	06/14/2007	3mL+1.10%(6.29%)	01/28/2002	Morgan Stanley Cap. Svcs					211,104			50,037	21,695
Fixed for Floating Interest Rate Swap	1,610,000	06/14/2007	3mL+1.10%(6.29%)	01/28/2002	Morgan Stanley Cap. Svcs					169,938			40,280	17,465
Fixed for Floating Interest Rate Swap	2,000,000	06/14/2007	3mL+1.10%(6.29%)	01/28/2002	Morgan Stanley Cap. Svcs					211,104			50,037	21,695
Floating for Fixed Interest Rate Swap	3,000,000	01/15/2006	5.38%(3mL)	04/03/2002	Salomon Smith Barney					(235,767)			(43,208)	27,232
Floating for Fixed Interest Rate Swap	3,000,000	04/15/2012	4.97%(3mL)	04/04/2002	Bear Stearns Bank					(484,469)			(55,508)	46,350
Floating for Fixed Interest Rate Swap	5,000,000	03/23/2010	5.9075%(3mL)	04/11/2002	Salomon Smith Barney					(548,848)			(82,429)	68,384
Floating for Fixed Interest Rate Swap	3,000,000	12/15/2006	5.52%(3mL)	04/11/2002	Salomon Smith Barney					(287,804)			(43,284)	30,781
Floating for Fixed Interest Rate Swap	6,000,000	10/15/2005	3.955%(3mL)	04/16/2002	Goldman Sachs					(236,952)			(54,124)	52,340

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Floating for Floating Interest Rate Swap	150,000,000	04/18/2005	3mL+.17%(Fed Funds+.35%)	04/05/2002	Morgan Stanley Cap. Svcs					87,844			3,813	1,197,815
Floating for Fixed Interest Rate Swap	2,000,000	08/01/2006	5.885%(3mL)	04/17/2002	Credit Suisse First Boston					(161,334)			(26,684)	19,592
Floating for Fixed Interest Rate Swap	3,000,000	04/15/2007	4.95%(3mL)	04/16/2002	Goldman Sachs					(314,257)			(42,543)	31,970
Floating for Fixed Interest Rate Swap	3,000,000	02/15/2009	5.12%(3mL)	04/18/2002	Salomon Smith Barney					(337,919)			(47,279)	37,899
Floating for Fixed Interest Rate Swap	4,000,000	04/24/2008	5.498%(3mL)	04/08/2002	Bear Stearns Bank					(432,888)			(57,027)	47,201
Floating for Fixed Interest Rate Swap	5,000,000	05/01/2007	5.278%(3mL)	04/04/2002	Goldman Sachs					(562,542)			(71,828)	53,539
Floating for Fixed Interest Rate Swap	3,000,000	04/01/2005	4.26%(3mL)	04/24/2002	Credit Suisse First Boston					(177,668)			(29,683)	23,737
Floating for Fixed Interest Rate Swap	3,000,000	12/01/2007	5.08%(3mL)	04/26/2002	Credit Suisse First Boston					(301,218)			(39,677)	34,115
Floating for Fixed Interest Rate Swap	3,000,000	12/01/2007	5.059%(3mL)	04/26/2002	Credit Suisse First Boston					(298,001)			(39,150)	34,115
Floating for Fixed Interest Rate Swap	3,000,000	05/01/2009	5.367%(3mL)	04/25/2002	Goldman Sachs					(359,139)			(42,865)	38,504
Floating for Fixed Interest Rate Swap	3,000,000	01/15/2007	4.879%(3mL)	04/30/2002	Bear Stearns Bank					(242,891)			(36,578)	31,090
Floating for Fixed Interest Rate Swap	3,000,000	12/15/2006	4.847%(3mL)	05/02/2002	Bear Stearns Bank					(259,471)			(35,248)	30,781
Floating for Fixed Interest Rate Swap	10,000,000	03/15/2006	4.6125%(3mL)	05/02/2002	Deutsche Bank					(631,148)			(120,113)	92,972
Floating for Fixed Interest Rate Swap	5,000,000	02/15/2006	4.61%(3mL)	05/09/2002	Deutsche Bank					(324,553)			(51,356)	45,968
Floating for Fixed Interest Rate Swap	3,000,000	05/15/2007	5.198%(3mL)	04/17/2002	Goldman Sachs					(284,570)			(37,203)	32,258
Floating for Fixed Interest Rate Swap	5,000,000	05/15/2014	5.41%(3mL)	04/25/2002	Goldman Sachs					(549,073)			(65,979)	85,257
Floating for Fixed Interest Rate Swap	3,000,000	01/30/2007	5.011%(3mL)	05/14/2002	Salomon Smith Barney					(256,637)			(34,501)	31,238
Floating for Fixed Interest Rate Swap	6,000,000	01/15/2006	4.55%(3mL)	05/16/2002	Deutsche Bank					(386,970)			(56,875)	54,464
Floating for Fixed Interest Rate Swap	3,175,000	03/15/2005	4.3025%(3mL)	05/17/2002	Bear Stearns Bank					(151,847)			(26,955)	24,886
Floating for Fixed Interest Rate Swap	5,000,000	05/22/2010	5.335%(3mL)	05/07/2002	Salomon Smith Barney					(576,560)			(60,883)	69,131
Floating for Fixed Interest Rate Swap	2,350,000	02/01/2006	4.5375%(3mL)	05/21/2002	Bear Stearns Bank					(148,368)			(21,894)	21,482
Floating for Fixed Interest Rate Swap	10,000,000	03/15/2005	4.1875%(3mL)	05/20/2002	Deutsche Bank					(450,376)			(80,170)	78,383
Floating for Fixed Interest Rate Swap	2,000,000	01/15/2009	5.245%(3mL)	05/21/2002	Bear Stearns Bank					(200,849)			(23,382)	25,097
Floating for Floating Interest Rate Swap	150,000,000	11/24/2004	3mL+.10%(Fed Funds+.30%)	05/13/2002	Lehman Brothers					175,651			45,347	1,100,591
Floating for Fixed Interest Rate Swap	1,500,000	12/01/2005	4.3625%(3mL)	05/23/2002	Salomon Smith Barney					(98,747)			(12,167)	13,359
Floating for Fixed Interest Rate Swap	8,000,000	04/15/2011	5.479%(3mL)	05/31/2002	Bear Stearns Bank					(955,963)			(92,534)	116,929
Floating for Fixed Interest Rate Swap	9,000,000	10/13/2009	5.296%(3mL)	05/31/2002	Bear Stearns Bank					(978,966)			(98,794)	119,408
Floating for Fixed Interest Rate Swap	3,800,000	05/12/2010	5.376%(3mL)	05/31/2002	Bear Stearns Bank					(437,479)			(43,147)	52,445
Floating for Fixed Interest Rate Swap	5,000,000	08/01/2009	5.269%(3mL)	05/31/2002	Bear Stearns Bank					(499,269)			(54,417)	65,389
Floating for Fixed Interest Rate Swap	3,000,000	07/14/2006	4.535%(3mL)	05/31/2002	Salomon Smith Barney					(197,760)			(25,575)	29,198
Floating for Fixed Interest Rate Swap	2,000,000	12/28/2008	5.42%(3mL)	05/15/2002	Bear Stearns Bank					(234,740)			(22,392)	24,999
Floating for Fixed Interest Rate Swap	4,882,102	06/10/2010	5.223%(1mL)	05/31/2002	Goldman Sachs					(451,521)			(50,235)	67,730
Floating for Fixed Interest Rate Swap	5,024,197	11/10/2010	5.146%(1mL)	05/31/2002	Goldman Sachs					(415,558)			(50,359)	71,574
Floating for Fixed Interest Rate Swap	3,000,000	02/01/2011	5.2925%(3mL)	06/13/2002	Deutsche Bank, New York					(294,159)			(29,364)	43,332
Floating for Fixed Interest Rate Swap	3,000,000	06/15/2007	4.647%(3mL)	06/13/2002	JP Morgan					(234,660)			(23,447)	32,552
Floating for Fixed Interest Rate Swap	3,000,000	07/01/2012	5.415%(3mL)	06/17/2002	Bear Stearns Bank					(321,430)			(29,450)	46,859
Floating for Fixed Interest Rate Swap	2,000,000	06/20/2012	5.545%(3mL)	05/30/2002	Goldman Sachs					(245,976)			(20,186)	31,191
Floating for Fixed Interest Rate Swap	2,000,000	09/20/2006	4.245%(3mL)	06/19/2002	Deutsche Bank, New York					(101,068)			(12,874)	19,938
Floating for Fixed Interest Rate Swap	4,000,000	06/15/2007	4.455%(3mL)	06/19/2002	Deutsche Bank, New York					(274,928)			(28,075)	43,403
Floating for Fixed Interest Rate Swap	291,000,000	05/15/2012	5.297%(3mL)	06/19/2002	Salomon Smith Barney					(29,213,152)			0	4,515,223
Fixed for Floating Interest Rate Swap	38,000,000	05/15/2012	(3mL)5.297%	06/19/2002	Salomon Smith Barney					3,814,776			867	589,617
Floating for Fixed Interest Rate Swap	3,000,000	10/01/2006	4.35%(3mL)	06/20/2002	JP Morgan					(180,647)			(19,286)	30,021

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Fixed for Floating Interest Rate Swap	3,000,000	07/03/2007	(3mL)4.585%	06/14/2002	Deutsche Bank, New York					209,499			20,956	32,722
Fixed for Floating Interest Rate Swap	2,000,000	07/03/2007	(3mL)4.585%	06/14/2002	Deutsche Bank, New York					139,666			13,971	21,815
Floating for Fixed Interest Rate Swap	3,000,000	06/27/2009	5.195%(3mL)	06/06/2002	Goldman Sachs					(309,894)			(25,477)	38,957
Floating for Fixed Interest Rate Swap	3,000,000	11/01/2006	4.385%(3mL)	06/25/2002	Salomon Smith Barney					(189,681)			(19,294)	30,337
Floating for Fixed Interest Rate Swap	3,000,000	06/30/2006	4.6175%(3mL)	06/03/2002	Deutsche Bank					(224,394)			(20,100)	29,050
Floating for Fixed Interest Rate Swap	3,000,000	05/01/2007	4.47%(3mL)	06/26/2002	Bear Stearns Bank					(198,445)			(19,290)	32,123
Floating for Fixed Interest Rate Swap	3,000,000	06/15/2007	4.4525%(3mL)	06/26/2002	Bear Stearns Bank					(202,149)			(18,999)	32,552
Floating for Fixed Interest Rate Swap	13,700,000	07/01/2004	3.87%(3mL)	05/20/2002	Deutsche Bank, New York					(421,890)			(66,662)	90,706
Floating for Fixed Interest Rate Swap	5,465,679	01/01/2012	5.349%(1mL)	05/31/2002	Goldman Sachs					(528,114)			(46,960)	83,162
Floating for Fixed Interest Rate Swap	2,000,000	07/01/2010	5.327%(3mL)	05/31/2002	Goldman Sachs					(197,389)			(16,936)	27,850
Floating for Fixed Interest Rate Swap	3,000,000	07/01/2012	5.235%(3mL)	06/24/2002	JP Morgan					(272,639)			(24,721)	46,859
Floating for Fixed Interest Rate Swap	3,000,000	02/15/2007	4.354%(3mL)	06/26/2002	Salomon Smith Barney					(170,068)			(18,675)	31,396
Floating for Fixed Interest Rate Swap	4,000,000	01/15/2006	4.0825%(3mL)	06/27/2002	Salomon Smith Barney					(195,125)			(21,594)	36,309
Floating for Floating Interest Rate Swap	100,000,000	06/30/2005	3mL+.10%(Fed Funds+.30%)	06/06/2002	Morgan Stanley Cap. Svcs					24,369			0	829,259
Floating for Fixed Interest Rate Swap	4,000,000	08/15/2009	5.064%(3mL)	07/01/2002	Bear Stearns Bank					(343,366)			(16,376)	52,457
Floating for Fixed Interest Rate Swap	5,000,000	04/10/2006	4.191%(3mL)	07/01/2002	Bear Stearns Bank					(267,971)			(27,650)	46,963
Floating for Fixed Interest Rate Swap	3,000,000	12/01/2007	4.6725%(3mL)	07/01/2002	Bear Stearns Bank					(227,929)			(20,202)	34,115
Floating for Fixed Interest Rate Swap	4,000,000	07/30/2009	4.94%(3mL)	07/02/2002	Bank One					(317,460)			(20,464)	52,290
Floating for Fixed Interest Rate Swap	5,000,000	09/01/2007	4.297%(3mL)	07/15/2002	Goldman Sachs					(263,524)			(10,002)	55,471
Floating for Fixed Interest Rate Swap	3,000,000	11/15/2006	4.185%(3mL)	07/16/2002	Salomon Smith Barney					(160,170)			(13,922)	30,479
Floating for Fixed Interest Rate Swap	5,000,000	07/31/2005	3.505%(3mL)	07/15/2002	Salomon Smith Barney					(151,605)			(13,874)	42,098
Floating for Fixed Interest Rate Swap	2,000,000	02/01/2006	3.65%(3mL)	07/23/2002	Deutsche Bank-New York					(67,028)			(6,290)	18,282
Floating for Fixed Interest Rate Swap	3,000,000	12/15/2005	3.56%(3mL)	07/24/2002	Deutsche Bank-New York					(100,584)			(8,538)	26,879
Floating for Fixed Interest Rate Swap	3,000,000	02/15/2009	4.536%(3mL)	07/24/2002	Goldman Sachs					(170,955)			(13,464)	37,899
Floating for Fixed Interest Rate Swap	5,000,000	05/01/2006	3.7925%(3mL)	07/31/2002	Bear Stearns Bank					(188,074)			(15,606)	47,344
Floating for Fixed Interest Rate Swap	3,000,000	12/15/2006	3.85%(3mL)	08/01/2002	Goldman Sachs					(116,886)			(9,171)	30,781
Floating for Fixed Interest Rate Swap	4,000,000	08/28/2009	4.607%(3mL)	08/01/2002	Goldman Sachs					(223,066)			(9,088)	52,593
Floating for Fixed Interest Rate Swap	4,000,000	08/15/2005	3.207%(3mL)	08/02/2002	Goldman Sachs					(85,451)			(8,242)	33,922
Floating for Fixed Interest Rate Swap	3,000,000	09/18/2009	4.2675%(3mL)	08/05/2002	Deutsche Bankk					(122,363)			(2,040)	39,609
Floating for Fixed Interest Rate Swap	3,000,000	08/29/2007	3.93%(3mL)	08/05/2002	Goldman Sachs					(103,479)			(5,123)	33,255
Floating for Fixed Interest Rate Swap	5,000,000	12/11/2007	4.1575%(3mL)	08/07/2002	Bank One					(187,172)			0	57,009
Floating for Fixed Interest Rate Swap	5,000,000	09/15/2012	4.325%(3mL)	09/19/2002	Bear Stearns Bank					(32,892)			(2,104)	78,927
Floating for Fixed Interest Rate Swap	2,000,000	10/15/2007	3.39%(3mL)	09/24/2002	AIG					(11,459)			0	22,458
0599999 - Subtotal - Swaps - Hedging Transactions						(2,230,000)	(1,937,061)	XXX	105,778,612	27,407,272	292,939		(11,257,178)	68,372,427
Credit default swap on Corning Inc., 0.00%, 11/08/15	6,000,000	11/08/2015		04/26/2001	Salomon Brothers International, Ltd.					(1,685,093)			87,360	108,644
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.					13,273			12,133	42,889
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					(1,093,795)			92,365	66,824
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					(546,898)			46,183	33,412

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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.					(7,816)			22,750	44,798
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.					(313,067)			34,883	44,530
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.					(489,660)			70,525	23,737
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.					(326,440)			47,017	15,824
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.					44,208			33,367	107,147
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.					33,156			25,025	80,360
Credit default swap on Best Buy, 0.684%, 06/27/21	10,000,000	06/27/2021		09/05/2001	Credit Suisse					(660,794)			189,583	216,526
Credit default swap on Vodafone Group Plc, 7.75%, 02/15/10	2,000,000	02/15/2010		09/18/2001	Deutsche Bank					(44,420)			13,347	27,173
Credit default swap on Vodafone Group Plc, 7.75%, 02/15/10	10,000,000	02/15/2010		09/18/2001	Deutsche Bank					(222,098)			66,733	135,864
Credit default swap on AT&T Corp., 6.00%, 03/15/09	2,000,000	03/15/2009		09/18/2001	Bear Stearns International					(255,850)			16,987	25,417
Credit default swap on AT&T Corp., 6.00%, 03/15/09	10,000,000	03/15/2009		09/18/2001	Bear Stearns International					(1,279,252)			84,933	127,085
Credit default swap on Sears Roebuck Acceptance Corp., 7.00%, 02/01/11	1,000,000	02/01/2011		09/18/2001	JP Morgan					(10,565)			9,858	14,444
Credit default swap on Sears Roebuck Acceptance Corp., 7.00%, 02/01/11	5,000,000	02/01/2011		09/18/2001	JP Morgan					(52,824)			49,292	72,220
Credit default swap on Toys R Us, 7.625%, 08/01/11	5,000,000	08/01/2011		09/18/2001	Bear Stearns International					(643,555)			66,733	74,335
Credit default swap on Merrill Lynch & Co., 6.00%, 02/17/09	10,000,000	02/17/2009		09/19/2001	Bear Stearns International					(109,706)			53,278	126,383
Credit default swap on Kohls Corp., 0.00%, 06/12/20	5,000,000	06/12/2020		09/21/2001	Deutsche Bank					18,430			49,292	105,215
Credit default swap on Kohls Corp., 0.00%, 06/12/20	5,000,000	06/12/2020		09/21/2001	Deutsche Bank					18,430			49,292	105,215
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					123,940			108,063	62,743
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					(415,955)			64,458	103,666
Credit default swap on Devon Energy Corp., 0.00%, 06/27/20	9,000,000	06/27/2020		09/28/2001	Credit Suisse					174,150			119,437	189,607
Credit default swap on Devon Energy Corp., 0.00%, 06/27/20	11,000,000	06/27/2020		09/28/2001	Credit Suisse					212,850			145,979	231,741
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					(426,086)			130,813	111,520
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.					86,491			92,517	267,536
Credit default swap on Textron Financial Corp., 7.125%, 12/09/04	5,000,000	12/09/2004		11/15/2001	Lehman Brothers International					98,466			66,733	37,035
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.					147,198			65,533	94,004
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.					63,085			28,085	40,287

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 Amgen Inc., 0.00%, 03/01/32	10,000,000	03/01/2032		02/22/2002	Merrill Lynch International, Inc.					105,095			64,500	271,286
Credit default swap on Amgen Inc., 0.00%, 03/01/32	20,000,000	03/01/2032		02/22/2002	Merrill Lynch International, Inc.					210,191			129,000	542,571
Credit default swap on Amgen Inc., 0.00%, 03/01/32	5,000,000	03/01/2032		02/25/2002	Merrill Lynch International, Inc.					48,083			31,358	135,643
Credit default swap on General Electric Capital Corp., 5.875%, 02/15/12	5,000,000	02/15/2012		03/21/2002	Credit Suisse					(55,422)			15,144	76,581
Credit default swap on General Electric Capital Corp., 5.875%, 02/15/12	5,000,000	02/15/2012		03/21/2002	UBS Warburg					(54,369)			22,750	76,581
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					181,425			74,583	106,211
Credit default swap on Fifth Third Bank Corp., 6.75%, 07/15/05	7,000,000	04/09/2007		04/09/2002	Deutsche Bank					1,658			25,713	74,461
Credit default swap on Farmer Mac, 5.40%, 10/14/11	5,000,000	04/17/2007		04/17/2002	Lehman Brothers					(319,407)			7,139	53,315
Credit default swap on BJ Services, 0.3954%, 4/24/22	10,000,000	05/24/2005		04/25/2002	Morgan Stanley Cap. Svcs					(46,527)			46,961	81,384
Credit default swap on Ocean Energy Inc., 7.25%, 10/01/11	8,000,000	05/13/2007		05/13/2002	Bank One					19,368			49,778	85,969
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					(69,632)			23,746	32,543
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					(255,316)			87,068	119,324
Credit default swap on NCR Corp., 7.125%, 06/15/09	5,000,000	06/11/2007		06/10/2002	Bank One					(59,500)			33,756	54,191
Credit default swap on Medtronic Inc., 1.25%, 09/15/21	9,000,000	06/12/2007		06/12/2002	UBS AG					(51,687)			14,025	97,572
Credit default swap on Medtronic Inc., 1.25%, 09/15/21	1,000,000	06/12/2007		06/12/2002	UBS AG					(5,743)			1,558	10,841
Credit default swap on Medtronic Inc., 1.25%, 09/15/21	5,000,000	06/14/2007		06/14/2002	JP Morgan					(26,805)			7,800	54,238
Credit default swap on American Express, 5.50%, 09/12/06	8,000,000	06/17/2007		06/17/2002	Morgan Stanley Cap. Svcs					28,230			17,967	86,857
Credit default swap on American Express, 5.50%, 09/12/06	6,000,000	06/17/2007		06/17/2002	Morgan Stanley Cap. Svcs					21,173			13,475	65,143
Credit default swap on American Express, 5.50%, 09/12/06	1,000,000	06/17/2007		06/17/2002	Morgan Stanley Cap. Svcs					3,529			2,246	10,857
Credit default swap on Chiron, 0.00%, 06/12/31	5,000,000	07/12/2004		08/16/2002	Deutsche Bankk					17,027			5,808	33,388
Credit default swap on Chiron, 0.00%, 06/12/31	5,000,000	07/12/2004		08/28/2002	Merrill Lynch International					13,213			3,750	33,388
Credit default swap on Lab Corp of America, 0.00%, 09/11/21	8,750,000	10/11/2004		09/05/2002	Merrill Lynch International					336,063			9,443	62,378
Credit default swap on Lab Corp of America, 0.00%, 09/11/21	6,250,000	10/11/2004		09/05/2002	Merrill Lynch International					240,045			6,745	44,556
Credit default swap on Lab Corp of America, 0.00%, 09/11/21	3,000,000	10/11/2006		09/05/2002	Merrill Lynch International					(7,351)			2,888	30,123
Credit default swap on Lab Corp of America, 0.00%, 09/11/21	2,000,000	10/11/2006		09/05/2002	Merrill Lynch International					(4,901)			1,925	20,082
Credit default swap on Reuters Group, 5.375%, 11/26/04	5,000,000	09/11/2007		09/10/2002	JP Morgan					(239,252)			2,903	55,625
Credit default swap on Reuters Group, 5.375%, 11/26/04	5,000,000	09/11/2007		09/10/2002	JP Morgan					(239,252)			2,903	55,625
Credit default swap on Reuters Group, 5.375%, 11/24/04	5,000,000	09/17/2007		09/16/2002	Morgan Stanley & Co. Intl Ltd.					(98,411)			1,896	55,718
Credit default swap on Reuters Group, 5.375%, 11/24/04	5,000,000	09/17/2007		09/16/2002	Morgan Stanley & Co. Intl Ltd.					(98,411)			1,896	55,718
0799999 - Subtotal - Swaps - Other Derivative Transactions								XXX		(7,957,083)			2,651,278	5,218,350
0899999 - Subtotal - Swaps						(2,230,000)	(1,937,061)	XXX	105,778,612	19,450,189	292,939		(8,605,900)	73,590,777

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
2599999 - Subtotal - Hedging Transactions						(2,230,000)	(1,937,061)	XXX	105,778,612	27,407,272	292,939		(11,257,178)	68,372,427
2799999 - Subtotal - Other Derivative Transactions								XXX		(7,957,083)			2,651,278	5,218,350
9999999 - Totals						(2,230,000)	(1,937,061)	XXX	105,778,612	19,450,189	292,939		(8,605,900)	73,590,777

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
Dec 02 CME Eurodollar Strip	5	12/15/2002	1,158,800	1,231,375	72,575	05/04/2000	CME				72,575	2,500
0199999 - Subtotal - Long Futures - Hedging Transactions			1,158,800	1,231,375	72,575	XXX	XXX				72,575	2,500
0499999 - Subtotal - Long Futures			1,158,800	1,231,375	72,575	XXX	XXX				72,575	2,500
Dec 02 CBT 5 YR Note	99	12/15/2002	10,756,359	11,313,844	(557,485)	09/04/2002	CBT				(557,485)	99,000
Dec 02 CBT 10 YR Note	837	12/15/2002	94,976,618	97,013,531	(2,036,913)	09/03/2002	CBT				(2,036,913)	837,000
Dec 02 CME Eurodollar Strip	416	12/15/2002	97,517,300	102,450,400	(4,933,100)	11/17/1999	CME				(4,933,100)	208,000
Mar 03 CME Eurodollar Strip	376	03/15/2003	88,157,988	92,585,300	(4,427,313)	11/17/1999	CME				(4,427,313)	188,000
Jun 03 CME Eurodollar Strip	356	06/15/2003	83,421,038	87,518,150	(4,097,113)	12/13/1999	CME				(4,097,113)	178,000
Sep 03 CME Eurodollar Strip	339	09/15/2003	79,392,500	83,071,950	(3,679,450)	12/13/1999	CME				(3,679,450)	169,500
Dec 03 CME Eurodollar Strip	306	12/15/2003	71,563,013	74,694,600	(3,131,588)	12/13/1999	CME				(3,131,588)	153,000
Mar 04 CME Eurodollar Strip	277	03/15/2004	64,779,876	67,383,713	(2,603,838)	12/13/1999	CME				(2,603,838)	138,500
Jun 04 CME Eurodollar Strip	264	06/15/2004	61,695,925	64,029,900	(2,333,975)	02/11/2000	CME				(2,333,975)	132,000
Sep 04 CME Eurodollar Strip	249	09/15/2004	58,173,938	60,245,550	(2,071,613)	02/11/2000	CME				(2,071,613)	124,500
Dec 04 CME Eurodollar Strip	244	12/15/2004	56,962,675	58,907,700	(1,945,025)	02/11/2000	CME				(1,945,025)	122,000
Mar 05 CME Eurodollar Strip	213	03/15/2005	49,743,038	51,330,338	(1,587,300)	02/11/2000	CME				(1,587,300)	106,500
June 05 CME Eurodollar Strip	197	06/15/2005	46,027,088	47,388,350	(1,361,263)	02/11/2000	CME				(1,361,263)	98,500
Sep 05 CME Eurodollar Strip	148	09/15/2005	34,586,400	35,542,200	(955,800)	02/11/2000	CME				(955,800)	74,000
Dec 05 CME Eurodollar Strip	119	12/15/2005	27,761,113	28,528,763	(767,650)	02/11/2000	CME				(767,650)	59,500
Mar 06 CME Eurodollar Strip	122	03/15/2006	28,457,338	29,206,800	(749,463)	02/11/2000	CME				(749,463)	61,000
June 06 CME Eurodollar Strip	104	06/15/2006	24,247,400	24,859,900	(612,500)	02/11/2000	CME				(612,500)	52,000
Sep 06 CME Eurodollar Strip	92	09/15/2006	21,451,188	21,960,400	(509,213)	02/11/2000	CME				(509,213)	46,000
Dec 06 CME Eurodollar Strip	82	12/15/2006	19,097,338	19,543,675	(446,338)	02/11/2000	CME				(446,338)	41,000
Mar 07 CME Eurodollar Strip	66	03/15/2007	15,391,588	15,709,650	(318,063)	02/11/2000	CME				(318,063)	33,000
June 07 CME Eurodollar Strip	59	06/15/2007	13,758,200	14,024,300	(266,100)	02/11/2000	CME				(266,100)	29,500
Sep 07 CME Eurodollar Strip	58	09/15/2007	13,515,525	13,768,475	(252,950)	02/11/2000	CME				(252,950)	29,000
Dec 07 CME Eurodollar Strip	50	12/15/2007	11,628,263	11,850,625	(222,363)	02/11/2000	CME				(222,363)	25,000
Mar 08 CME Eurodollar Strip	41	03/15/2008	9,536,675	9,705,725	(169,050)	02/24/2000	CME				(169,050)	20,500
June 08 CME Eurodollar Strip	37	06/15/2008	8,603,651	8,749,113	(145,463)	02/24/2000	CME				(145,463)	18,500
Sep 08 CME Eurodollar Strip	36	09/15/2008	8,361,075	8,504,100	(143,025)	03/15/2000	CME				(143,025)	18,000
Dec 08 CME Eurodollar Strip	34	12/15/2008	7,886,575	8,022,300	(135,725)	03/15/2000	CME				(135,725)	17,000
Mar 09 CME Eurodollar Strip	36	03/15/2009	8,345,288	8,486,100	(140,813)	03/15/2000	CME				(140,813)	18,000
June 09 CME Eurodollar Strip	28	06/15/2009	6,491,450	6,593,300	(101,850)	03/15/2000	CME				(101,850)	14,000
Sep 09 CME Eurodollar Strip	25	09/15/2009	5,790,113	5,881,875	(91,763)	03/15/2000	CME				(91,763)	12,500
Dec 09 CME Eurodollar Strip	35	12/15/2009	8,087,538	8,228,500	(140,963)	03/15/2000	CME				(140,963)	17,500
Mar 10 CME Eurodollar Strip	5	03/15/2010	1,156,100	1,175,000	(18,900)	03/15/2000	CME				(18,900)	2,500
Dec 02 Mini S&P 500	77	09/15/2002	3,429,663	3,137,750	291,913	09/15/2002	CME		291,913		0	3,850
Cash Deposits - Prudential								43,401,329				
0599999 - Subtotal - Short Futures - Hedging Transactions			1,140,749,837	1,181,411,877	(40,662,055)	XXX	XXX	43,401,329	291,913		(40,953,960)	3,146,850
0899999 - Subtotal - Short Futures			1,140,749,837	1,181,411,877	(40,662,055)	XXX	XXX	43,401,329	291,913		(40,953,960)	3,146,850
2599999 - Subtotal - Hedging Transactions			1,141,908,637	1,182,643,252	(40,589,480)	XXX	XXX	43,401,329	291,913		(40,881,385)	3,149,350
2799999 - Subtotal - Other Derivative Transactions						XXX	XXX					
9999999 - Totals			1,141,908,637	1,182,643,252	(40,589,480)	XXX	XXX	43,401,329	291,913		(40,881,385)	3,149,350

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	Book Balance at End of Each Month During Current Quarter			8
					5	6	7	
Depository		Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of New York	New York, NY	0.000	0	0	7,037,075	21,924,568	158,100,095	
Bank One	Chicago, IL	1.210	43,512	0	(102,526,805)	(88,222,820)	(85,108,073)	
Huntington National Bank	Columbus, OH	0.000	0	0	277,531	1,345,307	1,260,556	
State Street Bank & Trust Company	Boston, MA	0.000	0	0	(1,645,101)	(2,065,588)	(2,439,317)	
U S Bank	Minneapolis, MN	0.000	0	0	311,496	355,763	730,881	
0199998 Deposits in 15 depositories which do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories		XXX	0	0	194,142	134,569	145,753	XXX
0199999 Totals - Open Depositories		XXX	43,512	0	(96,351,663)	(66,528,200)	72,689,896	XXX
0399999 Total Cash on Deposit		XXX	43,512	0	(96,351,663)	(66,528,200)	72,689,896	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	0	0	0	XXX
0599999 Total Cash		XXX	43,512	0	(96,351,663)	(66,528,200)	72,689,896	XXX