



# ANNUAL STATEMENT

For the Year Ended December 31, 2002  
of the Condition and Affairs of the

## Community Insurance Company

NAIC Group Code..... 0671,	0671	NAIC Company Code..... 10345	Employer's ID Number..... 31-1440175
	(Current Period) (Prior Period)		
Organized under the Laws of Ohio		State of Domicile or Port of Entry Ohio	
Country of Domicile US			
Incorporated..... July 8, 1995		Commenced Business..... October 1, 1995	
Statutory Home Office	4361 Irwin Simpson Road ..... Mason ..... Oh ..... 45040-9498		
	(Street and Number) (City or Town, State and Zip Code)		
Main Administrative Office	4361 Irwin Simpson Road ..... Mason ..... OH ..... 45040-9498		513-872-8100
Mail Address	4361 Irwin Simpson Road ..... Mason ..... OH ..... 45040-9498		
Primary Location of Books and Records	4361 Irwin Simpson Road ..... Mason ..... OH ..... 45040-9498		513-336-3920
Internet Website Address	anthem.com		
Statement Contact	Lee Dickerson		513-336-3920
	lee.dickerson@anthem.com		513-336-2155
	(E-Mail Address)		(Fax Number)
Policyowner Relations Contact	4361 Irwin Simpson Road ..... Mason ..... OH ..... 45040-9498		513-872-8100

### OFFICERS

President ..... Keith Robert Faller      Treasurer ..... George Dominic Martin      Secretary ..... Nancy Louise Purcell  
Actuary ..... Linda L. Bronstein      Asst Secretary ..... Judy Pershern

### VICE PRESIDENTS

### DIRECTORS OR TRUSTEES

Larry Clayborn Glasscock      Michael Lynn Smith      David R. Frick      Sandra H. Miller  
Nancy Louise Purcell

State of.....Ohio  
County of.....Warren

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.

\_\_\_\_\_  
(Signature)  
Keith Robert Faller  
\_\_\_\_\_  
(Printed Name)  
President

\_\_\_\_\_  
(Signature)  
Nancy Louise Purcell  
\_\_\_\_\_  
(Printed Name)  
Secretary

\_\_\_\_\_  
(Signature)  
George Dominic Martin  
\_\_\_\_\_  
(Printed Name)  
Treasurer

Subscribed and sworn to before me this  
.....day of ....., 2003  
.....

- a. Is this an original filing?    Yes [ X ]    No [   ]
- b. If no:    1. State the amendment number  
              2. Date filed.....  
              3. Number of pages attached.....

## SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1 Description of Property	Location		4 Date Acquired	5 Date of Last Appraisal	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Fair Value Less Encumbrances	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Amounts Received During Year	13 Expended for Additions, Permanent Improvements and Changes in Encumbrances During Year	14 Gross Income Earned Less Interest Incurred on Encumbrances	15 Taxes, Repairs, and Expenses Incurred
	2 City	3 State												
<b>Properties Occupied by the Reporting Entity - Administrative</b>														
2400 Market Street.....	Youngstown.....	OH....	04/01/1974	10/19/2002	.....3,213,762	.....	.....1,041,692	.....1,060,000	.....(137,352)	.....	.....	.....149,809	.....362,520	.....329,271
2405 Market Street.....	Youngstown.....	OH....	01/01/1985	10/19/2002	.....1,168,629	.....	.....763,812	.....800,000	.....(60,443)	.....	.....	.....54,895	.....346,920	.....189,423
6740 North High Street.....	Columbus.....	OH....	01/01/1968	08/30/2002	.....18,614,054	.....	.....5,513,335	.....8,790,000	.....(822,920)	.....	.....	.....213,642	.....3,222,311	.....1,385,372
4361 Irwin Simpson Rd.....	Mason.....	OH....	07/01/1994	01/01/2000	.....34,766,415	.....	.....26,535,399	.....23,000,000	.....(1,312,012)	.....	.....	.....14,991	.....3,945,588	.....1,506,965
1351 W.H. Taft Rd.....	Cincinnati.....	OH....	01/01/1943	09/18/2002	.....19,709,784	.....	.....6,200,593	.....6,350,000	.....(1,281,436)	.....	.....	.....885,208	.....2,138,770	.....1,439,701
0299999. Properties Occupied by the Reporting Entity - Administrative.....					.....77,472,644	.....0	.....40,054,831	.....40,000,000	.....(3,614,163)	.....0	.....0	.....1,318,545	.....10,016,109	.....4,850,732
0399999. Total - Properties Occupied by the Reporting Entity.....					.....77,472,644	.....0	.....40,054,831	.....40,000,000	.....(3,614,163)	.....0	.....0	.....1,318,545	.....10,016,109	.....4,850,732
<b>Properties Held for the Production of Income</b>														
725 South Ludlow.....	Dayton.....	OH....	07/01/1980	08/20/2002	.....1,741,871	.....	.....564,788	.....1,500,000	.....(56,093)	.....	.....	.....	.....183,942	.....34,555
0499999. Total - Properties Held for the Production of Income.....					.....1,741,871	.....0	.....564,788	.....1,500,000	.....(56,093)	.....0	.....0	.....0	.....183,942	.....34,555
9999999. Totals.....					.....79,214,515	.....0	.....40,619,619	.....41,500,000	.....(3,670,256)	.....0	.....0	.....1,318,545	.....10,200,051	.....4,885,287

**Sch. A-Pt. 2**  
**NONE**

**Sch. A-Pt. 3**  
**NONE**

**Sch. B-Pt. 1**  
**NONE**

**Sch. B-Pt. 2**  
**NONE**

## SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 Number of Units and Description	Location		4 Name of Vendor	5 Date Acquired	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Increase (Decrease) by Adjustment	10 Increase (Decrease) by Foreign Exchange Adjustment
	2 City	3 State							
<b>Joint Venture, Partnership or Limited Liability Company Interests That Have Underlying Characteristics of Common Stocks</b>									
100% ownership in Anthem Prescription Management LLC.....	Cincinnati.....	OH.....	Direct.....	11/30/2000.....	13,128,722		25,795,976	(1,645,968)	
0899999. Total - Joint Venture, Partnership or Limited Liability Company Interests That Have Underlying Characteristics of Common Stocks.....					13,128,722	0	25,795,976	(1,645,968)	0
9999999. Totals.....					13,128,722	0	25,795,976	(1,645,968)	0

## SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets SOLD, Transferred or Paid in Full During the Year

1	Location		4	5	6	7	8	9	10	11	12	13
Number of Units and Description	2	3	Name of Purchaser or Nature of Disposition	Date Acquired	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/Adjusted Carrying Value Less Encumbrances at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
	City	State										
<b>Joint Venture, Partnership or Limited Liability Company Interests That Have Underlying Characteristics of Common Stocks</b>												
79.99% ownership in Paragon Health System Ltd.....	Cincinnati.....	OH.....	Dissolved 12/31/02.....	05/22/1996	18,535,198	4,960,969		23,496,167	23,496,167			0
0899999. Total - Joint Venture, Partnership or Limited Liability Company Interests That Have Underlying Characteristics of Common Stocks.....					18,535,198	4,960,969	0	23,496,167	23,496,167	0	0	0
9999999. Totals.....					18,535,198	4,960,969	0	23,496,167	23,496,167	0	0	0

## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identifi- cation	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Desig- nation	Date Acquired	Effective Rate of Interest
<b>U.S. Government - Issuer Obligations</b>																				
3133MJ-UQ-1	FHLB		4.875	MN	11/15/2011			1,887,557	2,000,000	104.3130	2,086,260	1,877,120	12,458	97,500	9,549				11/26/2001	5.691
3134A3-4Q-6	FHLMC Notes		7.000	JJ	07/15/2005			11,540,502	11,000,000		11,540,502	11,805,863	355,056	770,000	(195,239)				08/16/2001	4.917
3134A4-AA-2	FHLMC		6.750	MS	03/15/2031			1,627,269	1,500,000		1,627,269	1,628,906	29,813	101,250	(1,542)				11/26/2001	6.115
3134A4-HF-4	FHLMC		5.500	MS	09/15/2011			1,984,783	2,000,000		1,984,783	1,983,203	32,389	106,944	1,416				11/26/2001	5.612
3134A4-NW-0	FHLMC Notes		4.875	MS	03/15/2007			6,141,477	5,850,000	108.0630	6,321,685	6,154,121	83,972	8,721	(12,643)				10/22/2002	3.587
31359M-EV-1	FNMA		6.375	JD	06/15/2009			8,088,421	7,250,000		8,088,421	8,109,903	20,542	231,094	(21,482)				10/22/2002	4.304
31359M-FS-7	FNMA		7.125	JD	06/15/2010			959,474	825,000		959,474	964,638	2,613	29,391	(5,164)				08/23/2002	4.525
83162C-FW-8	SBA 95-C		8.100	MS	03/01/2015	09/01/2005	100.000	1,449,655	1,426,599		1,449,655	1,491,373	38,518	121,606	(7,561)				03/22/1996	7.420
83162C-HM-8	SBA 97-E		7.300	MN	05/01/2017			668,390	646,391	113.9690	668,390	669,823	7,864	49,454	(876)				04/10/2001	6.922
83162C-JF-1	SBA 98-E		6.300	MN	05/01/2018			359,673	360,255		359,673	359,571	3,783	23,539	22				05/05/1998	6.317
83162C-JG-9	SBA 98-F		6.300	JD	06/01/2018			360,732	360,732		360,732	360,732	1,894	23,946					06/09/1998	6.300
83162C-JN-4	SBA 98-J		5.500	AO	10/01/2018			791,278	795,099		791,278	791,123	10,933	22,432	155				05/29/2002	5.546
83162C-KA-0	SBA 99-F		6.800	JD	06/01/2019			1,162,293	1,129,470		1,162,293	1,163,264	6,400	79,919	(972)				01/08/2002	6.509
83162C-KT-9	SBA 20-E		8.030	MN	05/01/2020			146,071	146,071		146,071	146,071	1,955	12,292					05/09/2000	8.030
83162C-LW-1	SBA 20-K		5.340	MN	11/01/2021			1,308,996	1,345,729		1,308,996	1,308,301	11,977	35,969	695				06/06/2000	5.576
831641-BV-6	SBA 95-B		6.700	FMAN	11/10/2005			625,689	625,689		625,689	625,689	5,972	41,921					11/21/1995	6.700
912803-AT-0	US Treasury Strip			MATR	05/15/2020			4,891,635	13,500,000	40.7150	5,496,525	4,418,280			277,656				04/03/2001	5.930
912810-DW-5	US Treasury Bond		7.250	MN	05/15/2016			937,525	840,000	128.0630	940,964	1,075,728	7,907	60,900	(3,439)				03/28/2002	5.977
912810-ED-6	US Treasury Bond		8.125	FA	08/15/2019			455,307	380,000	139.2810	529,268	460,735	11,662	30,875	(2,536)				10/04/2000	6.198
912810-EE-4	US Treasury Bond		8.500	FA	02/15/2020			709,380	550,000	144.1560	792,857	718,137	17,658	46,750	(5,327)				04/23/2001	5.806
912810-EG-9	US Treasury Bond		8.750	FA	08/15/2020			8,152,215	6,300,000	147.6560	9,302,328	8,266,648	208,217	551,250	(57,918)				04/18/2001	6.019
912810-EK-0	US Treasury Bond		8.125	FA	08/15/2021			2,174,199	1,700,000	140.7190	2,392,222	2,201,035	52,172	138,125	(14,059)				01/11/2001	5.679
912810-EL-8	US Treasury Bond		8.000	MN	11/15/2021			3,959,241	3,100,000	139.3440	4,319,664	3,995,152	32,199	248,000	(25,156)				08/15/2001	5.602
912810-FB-9	US Treasury Bond		6.125	MN	11/15/2027			2,734,620	2,450,000	116.8440	2,862,677	2,738,318	19,483	124,031	(3,204)				09/25/2002	5.277
912810-FP-8	US Treasury Bond		5.375	FA	02/15/2031			6,337,525	6,110,000	109.0310	6,661,794	6,337,602	124,047	18,141	(77)				12/02/2002	5.122
912827-3X-8	US Treasury Note		5.500	FA	02/15/2008			1,059,896	1,000,000	112.8440	1,128,440	1,072,031	20,774	55,000	(10,267)				10/18/2001	4.188
912827-6D-9	US Treasury Note		6.750	MN	05/15/2005			3,855,574	3,500,000	111.5000	3,902,500	3,896,211	30,673	118,125	(40,637)				09/17/2002	2.323
912827-6J-6	US Treasury Note		5.750	FA	08/15/2010			774,958	750,000	114.9690	862,267	776,777	16,289	21,563	(1,819)				04/10/2002	5.215
912827-6R-8	US Treasury Note Infl Index		3.500	JJ	01/15/2011			5,208	5,000	109.7810	5,488	5,112	84	180	96				12/20/2001	3.492
912827-7B-2	US Treasury Note		5.000	FA	08/15/2011			401,681	400,000	109.6560	438,624	401,813	7,554	20,000	(132)				01/30/2002	4.940
912827-7D-8	US Treasury Note		2.750	MS	09/30/2003			5,290,467	5,250,000	101.1560	5,310,690	5,300,859	36,887		(10,393)				10/16/2002	1.709
912827-7F-3	US Treasury Note		3.500	MN	11/15/2006			387,120	400,000	104.0630	416,251	385,063	1,818	14,000	2,057				04/25/2002	4.414
912827-7H-9	US Treasury Note		3.250	JD	12/31/2003			8,549,368	8,500,000	102.0000	8,670,000	8,575,254	763	178,750	(25,886)				06/28/2002	2.656
912827-7J-5	US Treasury Note Infl Index		3.375	JJ	01/15/2012			3,096,552	2,975,000	109.3130	3,252,062	3,060,099	47,359	50,835	36,453				06/19/2002	3.118
912827-7L-0	US Treasury Note		4.875	FA	02/15/2012			3,579,899	3,625,000	108.5940	3,936,533	3,577,422	66,750	88,359	2,477				05/31/2002	5.047
912827-7J-8	US Treasury Note		6.250	FA	02/15/2003			12,668,402	12,600,000	100.5940	12,674,843	12,909,703	297,452	162,500	(239,929)				08/30/2002	1.625
912827-X8-0	US Treasury Note		6.875	MN	05/15/2006			7,406,384	6,500,000	115.0630	7,479,095	7,434,375	58,020		(27,991)				11/19/2002	2.534
912828-AB-6	US Treasury Note		3.375	AO	04/30/2004			19,382,021	19,000,000	102.7190	19,516,610	19,398,281	109,827	50,625	(16,260)				12/17/2002	1.837
912828-AG-5	US Treasury Note		2.250	JJ	07/31/2004			2,512,756	2,500,000	101.3130	2,532,825	2,514,746	23,539		(1,990)				09/25/2002	1.921
912828-AJ-9	US Treasury Note		4.375	FA	08/15/2012			1,410,535	1,345,000	104.5310	1,405,941	1,411,834	22,226		(1,300)				10/09/2002	3.764
0199999	U.S. Government - Issuer Obligations							139,834,728	140,541,035	XXX	144,514,698	140,236,152	1,839,499	3,733,987	(403,223)	0	0	XXX	XXX	XXX
<b>U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities</b>																				
156996-9A-0	FHA Century Hlth Cap Inc/Riverwalk		8.220	MTLY	06/01/2036			3,569,098	3,585,695		3,569,099	3,568,736	24,562	294,777	57				01/14/1998	8.375
36200Q-LF-9	GNMA Pool 569226		8.000	MTLY	03/15/2032			902,346	849,138		902,346	899,290	5,661	39,626	3,055				05/02/2002	1.390
36200R-AA-0	GNMA Pool 569801		6.000	MTLY	05/15/2032			1,590,871	1,610,235		1,590,871	1,591,113	8,051	56,358	(242)				05/02/2002	6.467
36200R-DF-6	GNMA Pool 569902		7.000	MTLY	06/15/2032			990,269	936,011		990,269	990,270	5,460		(1)				12/17/2002	6.511
36200S-VM-9	GNMA Pool 571320		7.000	MTLY	11/15/2031			537,508	521,195		537,508	537,156	3,040	27,363	352				02/14/2002	5.569
36200T-FW-3	GNMA Pool 571781		7.000	MTLY	10/15/2031			16,897	15,971		16,897	16,897	93						12/17/2002	6.503
36200U-KG-9	GNMA Pool 572795		7.000	MTLY	10/15/2031			490,618	463,736		490,618	490,618	2,705		(1)				12/17/2002	6.503
36201E-LR-9	GNMA Pool 580936		7.000	MTLY	01/15/2032			547,068	530,003		547,068	546,234	3,092	27,825	833				02/14/2002	4.030
36201P-HY-4	GNMA Pool 588947		7.000	MTLY	03/15/2032			800,462	756,604		800,462	800,463	4,414		(1)				12/17/2002	6.508
36201R-YF-2	GNMA Pool 591210		6.000	MTLY	08/15/2032			4,183,873	4,143,625		4,183,873	4,183,766	20,718	82,873	107				07/19/2002	5.879

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**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identifi- cation	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Design- ation	Date Acquired	Effective Rate of Interest
36201R-Z5-3	GNMA Pool 591264		6.000	MTLY	08/15/2032			732,647	725,627		732,647	732,657	3,628	14,513	(10)			1	07/19/2002	5.917
36203B-VB-7	GNMA Pool 344510		7.000	MTLY	09/15/2023			15,488	15,608		15,488	15,488	91	1,092	(2)			1	08/28/1997	7.386
36203C-KA-9	GNMA Pool 345089		6.500	MTLY	12/15/2023			45,227	45,776		45,227	45,211	248	2,975	(10)			1	11/21/1997	6.833
36203D-JD-3	GNMA Pool 345960		6.500	MTLY	11/15/2023			324,850	328,819		324,850	324,760	1,781	21,373	(34)			1	11/21/1997	6.866
36203E-HS-0	GNMA Pool 346841		7.000	MTLY	10/15/2023			137,988	135,063		137,988	137,976	788	9,454	1			1	03/23/2001	6.266
36203F-DZ-5	GNMA Pool 347620		6.000	MTLY	03/15/2009			94,192	94,711		94,192	94,156	474	5,683	(40)			1	05/08/1998	6.293
36203K-ZY-3	GNMA Pool 351859		7.000	MTLY	04/15/2008			7,436	7,481		7,436	7,433	44	524				1	10/26/1999	7.313
36203L-GJ-5	GNMA Pool 352201		7.000	MTLY	05/15/2008			10,761	10,824		10,761	10,754	63	758	2			1	10/26/1999	7.277
36203L-X8-0	GNMA Pool 352703		7.000	MTLY	07/15/2023			239,223	234,162		239,223	239,211	1,366	16,391	(18)			1	03/23/2001	6.290
36203N-3U-0	GNMA Pool 354611		7.000	MTLY	07/15/2023			143,668	144,773		143,668	143,664	845	10,134	(17)			1	08/28/1997	7.329
36203N-S9-0	GNMA Pool 354344		7.000	MTLY	01/15/2023			376,333	368,736		376,333	376,687	2,151	25,812	(383)			1	03/23/2001	6.726
36203P-QK-2	GNMA Pool 355158		7.000	MTLY	01/15/2028			331,715	323,269		331,715	331,401	1,886	22,629	311			1	11/26/2001	4.984
36203P-T3-7	GNMA Pool 355270		7.000	MTLY	10/15/2008			218,988	220,275		218,988	218,863	1,285	15,419	4			1	10/26/1999	7.273
36203P-TA-1	GNMA Pool 355245		7.000	MTLY	08/15/2008			97,132	97,656		97,132	97,030	570	6,836	72			1	10/26/1999	7.204
36203P-UE-1	GNMA Pool 355281		7.000	MTLY	11/15/2008			90,833	91,413		90,833	90,828	533	6,399	(16)			1	10/26/1999	7.450
36203Q-HL-8	GNMA Pool 355835		6.500	MTLY	12/15/2023			722,177	730,915		722,177	721,893	3,959	47,509	(57)			1	11/21/1997	6.826
36203U-HH-8	GNMA Pool 359432		7.000	MTLY	11/15/2008			126,568	127,301		126,568	126,486	743	8,911	31			1	10/26/1999	7.254
36203V-GP-9	GNMA Pool 360306		7.000	MTLY	06/15/2023			75,278	75,861		75,278	75,280	443	5,310	(14)			1	08/28/1997	7.382
36203V-K6-6	GNMA Pool 360417		7.000	MTLY	10/15/2023			140,128	137,147		140,128	140,104	800	9,600	(23)			1	03/23/2001	6.192
36203W-3A-4	GNMA Pool 361793		7.000	MTLY	08/15/2008			329,869	331,814		329,869	329,688	1,936	23,227	(4)			1	10/26/1999	7.284
36203W-4X-3	GNMA Pool 361838		6.500	MTLY	12/15/2023			40,307	40,809		40,307	40,305	221	2,653	(11)			1	11/21/1997	6.969
36203W-BE-7	GNMA Pool 361037		7.000	MTLY	07/15/2023			191,844	193,334		191,844	191,854	1,128	13,533	(48)			1	08/28/1997	7.423
36203W-CN-6	GNMA Pool 361077		6.500	MTLY	11/15/2023			55,968	56,650		55,968	55,951	307	3,682	(1)			1	11/21/1997	6.854
36204A-LX-1	GNMA Pool 364042		7.000	MTLY	09/15/2023			193,585	195,066		193,584	193,573	1,138	13,655	(17)			1	08/28/1997	7.301
36204B-G9-8	GNMA Pool 364824		7.000	MTLY	12/15/2008			70,395	70,783		70,395	70,329	413	4,955	20			1	10/26/1999	7.210
36204D-HE-2	GNMA Pool 366629		6.500	MTLY	11/15/2023			354,565	358,918		354,565	354,488	1,944	23,330	(70)			1	11/21/1997	6.888
36204E-V8-7	GNMA Pool 367939		6.500	MTLY	10/15/2023			39,709	40,200		39,709	39,704	218	2,613	4			1	11/21/1997	6.933
36204E-WU-7	GNMA Pool 367959		6.500	MTLY	10/15/2023			49,481	50,060		49,481	49,442	271	3,254	5			1	11/21/1997	6.752
36204F-LS-1	GNMA Pool 368537		6.000	MTLY	03/15/2009			55,681	55,989		55,681	55,661	280	3,359	(13)			1	05/08/1998	6.304
36204F-M4-3	GNMA Pool 368579		6.000	MTLY	03/15/2009			93,706	94,190		93,706	93,638	471	5,651	(26)			1	05/08/1998	6.214
36204F-MF-8	GNMA Pool 368558		6.000	MTLY	03/15/2009			136,552	137,196		136,552	136,392	686	8,232	35			1	05/08/1998	6.159
36204F-NQ-3	GNMA Pool 368599		6.000	MTLY	03/15/2009			131,494	132,135		131,494	131,361	661	7,928	39			1	05/08/1998	6.176
36204F-VX-9	GNMA Pool 368830		7.000	MTLY	11/15/2023			14,779	14,890		14,779	14,776	87	1,042	2			1	08/28/1997	7.239
36204M-5F-2	GNMA Pool 374446		6.500	MTLY	11/15/2023			39,309	39,792		39,309	39,301	216	2,586	7			1	11/21/1997	6.898
36204N-LG-0	GNMA Pool 374827		6.500	MTLY	11/15/2023			24,305	24,605		24,305	24,301	133	1,599	3			1	11/21/1997	6.908
36204Q-AF-7	GNMA Pool 376306		7.000	MTLY	12/15/2008			69,305	69,699		69,305	69,252	407	4,879	21			1	10/26/1999	7.232
36204V-ZB-8	GNMA Pool 381538		6.500	MTLY	12/15/2023			53,226	53,863		53,226	53,198	292	3,501	22			1	11/21/1997	6.795
36205S-MN-2	GNMA Pool 399165		7.000	MTLY	03/15/2027			12,290	11,617		12,290	12,290	68					1	12/17/2002	6.434
36206F-TE-2	GNMA Pool 410149		7.000	MTLY	10/15/2025			299,948	313,667		299,948	300,140	1,830	21,957	(171)			1	02/09/2000	9.255
36206J-GR-9	GNMA Pool 412508		7.000	MTLY	10/15/2025			46,141	48,220		46,141	46,141	281	3,375	1			1	02/09/2000	8.565
36206M-UL-9	GNMA Pool 415587		6.500	MTLY	02/15/2028			484,424	489,528		484,424	484,250	2,652	31,819	95			1	01/27/1998	6.737
36206P-PY-0	GNMA Pool 417239		7.000	MTLY	02/15/2026			195,664	204,622		195,664	195,798	1,194	14,324	(122)			1	02/09/2000	9.290
36206W-B2-0	GNMA Pool 423157		7.500	MTLY	10/15/2029			63,834	61,625		63,834	63,729	385	4,622	50			1	08/27/2001	4.623
36207A-7M-8	GNMA Pool 426700		7.000	MTLY	06/15/2028			400,984	390,925		400,984	400,759	2,280	27,365	220			1	11/26/2001	5.684
36207B-UT-5	GNMA Pool 427294		7.000	MTLY	01/15/2028			41,826	40,783		41,809	41,809	238	2,855	17			1	11/26/2001	5.909
36207F-KS-9	GNMA Pool 430605		6.500	MTLY	02/15/2028			37,680	38,085		37,680	37,675	206	2,476	(1)			1	01/27/1998	6.823
36207J-U7-6	GNMA Pool 433606		7.000	MTLY	02/15/2028			208,483	203,269		208,483	208,383	1,186	14,229	98			1	11/26/2001	5.812
36207K-WK-2	GNMA Pool 434550		7.500	MTLY	10/15/2029			313,203	303,382		313,203	312,815	1,896	22,754	227			1	07/16/2001	5.266
36207M-RQ-1	GNMA Pool 436195		6.500	MTLY	02/15/2028			37,467	37,874		37,467	37,466	205	2,462	(5)			1	01/27/1998	6.891
36207T-UW-9	GNMA Pool 441697		7.000	MTLY	03/15/2028			284,025	277,049		284,025	284,019	1,616	19,393	3			1	11/26/2001	6.425
36207U-5W-4	GNMA Pool 442861		7.000	MTLY	12/15/2027			213,025	201,353		213,025	213,025	1,175					1	12/17/2002	6.447
36207V-3V-6	GNMA Pool 443712		7.000	MTLY	06/15/2028			255,385	248,955		255,385	255,217	1,452	17,427	165			1	11/26/2001	5.516

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**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identifi- cation	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest
36207V-KC-9	GNMA Pool 443191		7.000	MTLY	12/15/2030			601,333	577,226		601,333	600,495	3,367	40,406	.787			1	10/26/2001	5.119
36207X-6Q-0	GNMA Pool 445579		6.500	MTLY	02/15/2028			720,191	727,796		720,191	719,949	3,942	47,307	(248)			1	01/27/1998	6.743
36208L-N9-4	GNMA Pool 454116		7.500	MTLY	01/15/2028			45,645	44,233		45,645	45,609	276	3,318	.17			1	07/16/2001	5.879
36208M-5Z-4	GNMA Pool 455464		7.500	MTLY	08/15/2027			91,674	87,998		91,674	91,518	550	5,500	156			1	01/28/2002	4.065
36208P-NH-7	GNMA Pool 456792		7.000	MTLY	04/15/2028			59,111	57,622		59,111	59,072	336	4,034	39			1	11/26/2001	5.492
36208P-Q3-5	GNMA Pool 456874		7.000	MTLY	05/15/2028			142,106	138,532		142,106	142,017	808	9,697	88			1	11/26/2001	5.566
36208Q-RP-3	GNMA Pool 457794		7.000	MTLY	07/15/2028			212,966	212,966		212,966	218,323	1,242	14,908	137			1	11/26/2001	5.552
36208R-FK-5	GNMA Pool 458370		7.000	MTLY	01/15/2028			227,620	221,899		227,620	227,481	1,294	15,533	137			1	11/26/2001	5.589
36208R-V5-0	GNMA Pool 458836		7.000	MTLY	03/15/2028			32,074	31,274		32,074	32,060	182	2,189	13			1	11/26/2001	5.915
36208R-WJ-9	GNMA Pool 458849		6.500	MTLY	02/15/2028			324,741	328,307		324,741	324,741	1,778	21,340	(45)			1	01/27/1998	7.023
36208V-WB-7	GNMA Pool 462442		7.000	MTLY	12/15/2027			55,120	52,100		55,120	55,120	304					1	12/17/2002	6.447
36208W-EG-4	GNMA Pool 462835		7.000	MTLY	07/15/2028			374,399	365,034		374,399	374,217	2,129	25,552	45			1	11/26/2001	5.809
36208W-GW-7	GNMA Pool 462913		7.000	MTLY	04/15/2028			286,281	279,120		286,281	286,141	1,628	19,538	136			1	11/26/2001	5.803
36209B-5B-0	GNMA Pool 467142		6.500	MTLY	08/15/2028			348,942	375,095		348,942	349,249	2,032	24,381	(288)			1	03/17/2000	9.674
36209F-JG-5	GNMA Pool 470163		7.500	MTLY	03/15/2029			55,262	53,386		55,262	55,208	334	4,004	9			1	08/27/2001	5.628
36209H-DP-7	GNMA Pool 471810		7.000	MTLY	03/15/2028			246,889	240,717		246,889	246,773	1,404	16,850	114			1	11/26/2001	5.827
36209L-MY-9	GNMA Pool 474775		6.500	MTLY	04/15/2031			1,401,100	1,398,474		1,401,099	1,401,096	7,575	90,901	(5)			1	03/20/2001	6.488
36209N-LS-9	GNMA Pool 476537		7.000	MTLY	06/15/2028			395,082	385,222		395,082	394,913	2,247	26,966	165			1	11/26/2001	5.899
36209N-UK-6	GNMA Pool 476786		7.000	MTLY	09/15/2028			402,928	392,963		402,928	402,849	2,292	27,508	75			1	11/26/2001	6.242
36209Q-TF-2	GNMA Pool 478550		6.500	MTLY	11/15/2028			47,921	51,491		47,921	47,943	279	3,347	(59)			1	03/17/2000	9.164
36209S-W7-2	GNMA Pool 480470		7.000	MTLY	08/15/2028			299,207	291,687		299,207	299,025	1,702	20,418	179			1	11/26/2001	5.602
36209U-6E-1	GNMA Pool 482469		7.000	MTLY	10/15/2028			118,527	115,544		118,527	118,450	674	8,088	76			1	11/26/2001	5.528
36209Y-RC-4	GNMA Pool 485683		6.500	MTLY	08/15/2031			9,538,416	9,524,954		9,538,416	9,538,348	51,594	567,529	67			1	01/03/2002	6.513
36210A-A7-2	GNMA Pool 486130		8.000	MTLY	09/15/2030			180,497	173,753		180,497	180,133	1,158	13,900	189			1	05/08/2001	4.017
36210D-4F-5	GNMA Pool 489622		7.000	MTLY	11/15/2028			310,369	302,706		310,369	310,321	1,766	21,189	45			1	11/26/2001	6.299
36210D-MH-1	GNMA Pool 489160		7.000	MTLY	03/15/2031			79,145	76,114		79,145	78,909	444	2,220	236			1	06/18/2002	1.603
36210E-NY-1	GNMA Pool 490107		7.000	MTLY	12/15/2028			432,453	421,722		432,453	432,331	2,460	29,521	117			1	11/26/2001	6.134
36210F-7C-4	GNMA Pool 491491		7.000	MTLY	07/15/2029			15,079	14,253		15,079	15,079	83					1	12/17/2002	6.473
36210G-FC-3	GNMA Pool 491663		7.500	MTLY	10/15/2029			69,272	66,881		69,272	69,164	418	5,016	120			1	08/27/2001	4.739
36211E-AZ-1	GNMA Pool 510424		7.500	MTLY	09/15/2029			32,800	31,666		32,800	32,748	198	2,375	58			1	08/27/2001	4.695
36211E-UR-7	GNMA Pool 510992		7.500	MTLY	06/15/2029			51,602	50,001		51,602	51,555	313	3,750	24			1	07/16/2001	5.766
36211G-AK-9	GNMA Pool 512210		7.500	MTLY	11/15/2029			228,468	220,496		228,468	228,024	1,378	16,537	185			1	08/27/2001	4.153
36211J-LK-1	GNMA Pool 514330		7.000	MTLY	07/15/2029			13,193	12,470		13,193	13,193	73					1	12/17/2002	6.473
36211K-XR-0	GNMA Pool 515588		8.000	MTLY	03/15/2030			3,566	3,449		3,566	3,557	23	276	3			1	03/20/2001	3.851
36211N-RG-5	GNMA Pool 518087		7.500	MTLY	09/15/2029			342,691	330,627		342,691	342,302	2,066	24,797	242			1	08/15/2001	5.095
36211P-T2-9	GNMA Pool 519069		7.000	MTLY	01/15/2031			326,107	308,239		326,107	326,107	1,798					1	12/17/2002	6.494
36211S-SB-4	GNMA Pool 521714		7.500	MTLY	12/15/2029			177,828	171,506		177,828	177,361	1,072	12,863	304			1	08/27/2001	3.089
36211T-BF-1	GNMA Pool 522138		8.000	MTLY	12/15/2029			45,330	43,663		45,330	45,267	291	3,493	26			1	05/08/2001	5.109
36211V-5X-4	GNMA Pool 524762		8.000	MTLY	05/15/2030			237,668	230,110		237,668	237,337	1,534	18,409	111			1	03/20/2001	5.420
36211W-XP-8	GNMA Pool 525486		8.000	MTLY	12/15/2029			61,086	59,155		61,086	61,013	394	4,732	10			1	03/20/2001	5.709
36211X-UQ-7	GNMA Pool 526291		8.000	MTLY	05/15/2030			29,380	28,434		29,380	29,327	190	2,275	25			1	03/20/2001	4.783
36212C-QD-6	GNMA Pool 529752		8.000	MTLY	02/15/2031			277,863	269,080		277,863	277,531	1,794	21,526	(70)			1	03/20/2001	5.745
36212D-RQ-4	GNMA Pool 530695		7.000	MTLY	08/15/2031			94,686	91,795		94,686	94,606	535	4,819	80			1	02/14/2002	5.235
36212G-UU-4	GNMA Pool 533495		7.000	MTLY	02/15/2031			12,579	11,890		12,579	12,579	69					1	12/17/2002	6.495
36212H-AA-8	GNMA Pool 533801		7.000	MTLY	06/15/2031			552,271	522,011		552,271	552,272	3,045		(1)			1	12/17/2002	6.499
36212K-ZB-2	GNMA Pool 536338		7.000	MTLY	10/15/2030			16,797	15,877		16,797	16,797	93					1	12/17/2002	6.490
36212P-RE-4	GNMA Pool 539685		7.000	MTLY	06/15/2031			286,185	270,504		286,185	286,185	1,578					1	12/17/2002	6.499
36212U-BE-0	GNMA Pool 543737		7.000	MTLY	12/15/2030			74,354	72,108		74,354	74,317	421	3,786	37			1	02/14/2002	5.814
36212V-K2-4	GNMA Pool 544913		7.000	MTLY	01/15/2031			764,626	722,731		764,626	764,627	4,216		(1)			1	12/17/2002	6.494
36212V-QS-1	GNMA Pool 545065		7.000	MTLY	03/15/2031			240,609	227,426		240,609	240,609	1,327					1	12/17/2002	6.496
36212W-LE-5	GNMA Pool 545825		7.000	MTLY	07/15/2031			3,628,429	3,497,354		3,628,429	3,628,429	20,401	102,006	2,657			1	06/18/2002	5.469
36213G-DA-6	GNMA Pool 553697		7.000	MTLY	04/15/2031			304,967	288,257		304,967	304,967	1,682					1	12/17/2002	6.497
36213H-NU-9	GNMA Pool 554903		7.000	MTLY	06/15/2031			13,527	12,786		13,527	13,527	75					1	12/17/2002	6.499

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**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest
36213H-VF-3	GNMA Pool 555114		7.000	MTLY	08/15/2031			29,640	28,736		29,640	29,616	168	1,509	24			1	02/14/2002	5.305
36213H-XF-1	GNMA Pool 555178		6.500	MTLY	12/15/2031			2,157,230	2,129,495		2,157,230	2,155,698	11,535	80,743	1,532			1	05/02/2002	5.180
36213J-QK-4	GNMA Pool 555858		7.000	MTLY	08/15/2031			45,056	43,692		45,056	45,030	255	2,294	26			1	02/14/2002	5.698
36213L-QK-9	GNMA Pool 557658		6.500	MTLY	08/15/2031			764,255	771,756		764,255	764,280	4,180	33,443	(25)			1	03/15/2002	6.786
36213M-Z4-3	GNMA Pool 558863		7.000	MTLY	03/15/2032			758,590	717,026		758,590	758,591	4,183		(1)			1	12/17/2002	6.508
36213N-KB-1	GNMA Pool 559290		7.000	MTLY	08/15/2031			736,203	695,866		736,203	736,205	4,059		(1)			1	12/17/2002	6.501
36213N-TF-3	GNMA Pool 559550		7.000	MTLY	05/15/2031			17,564	16,602		17,564		97					1	12/17/2002	6.498
36213P-G8-8	GNMA Pool 560123		7.000	MTLY	03/15/2032			827,378	782,045		827,378	827,380	4,562		(1)			1	12/17/2002	6.508
36213Q-GL-7	GNMA Pool 561003		7.000	MTLY	06/15/2031			281,471	265,652		281,471	281,051	1,550		420			1	12/17/2002	3.638
36213V-L9-7	GNMA Pool 565652		7.000	MTLY	08/15/2031			71,803	69,678		71,803	71,812	406	3,658	(9)			1	02/14/2002	6.578
36213Y-YJ-5	GNMA Pool 568713		7.000	MTLY	05/15/2032			718,333	678,975		718,333	718,334	3,961		(1)			1	12/17/2002	6.510
36215Y-RB-8	GNMA II Pool 149082		8.000	MTLY	03/20/2016			68,988	66,495		68,988	68,885	443	5,320	723			1	11/30/1995	3.270
36215Y-SV-3	GNMA II Pool 149132		8.000	MTLY	04/20/2016			133,933	130,623		133,933	135,317	871	10,450	(225)			1	11/30/1995	7.578
362160-EQ-2	GNMA Pool 179343		9.000	MTLY	08/20/2016			65,661	62,952		65,661	66,611	472	5,666	(172)			1	10/16/1996	8.304
362160-ET-6	GNMA Pool 179346		9.000	MTLY	09/20/2016			138,109	132,399		138,109	140,095	993	11,916	(1,839)			1	10/16/1996	8.307
362163-EF-0	GNMA II Pool 182034		8.000	MTLY	02/20/2017			31,620	30,578		31,620	31,677	204	2,446	(92)			1	11/30/1995	6.419
36216J-Y4-8	GNMA II Pool 166431		9.000	MTLY	08/20/2016			48,788	46,772		48,788	49,490	351	4,209	(774)			1	10/16/1996	8.300
36216J-Y5-5	GNMA II Pool 166432		9.000	MTLY	08/20/2016			99,129	93,583		99,129	99,022	702	8,423	400			1	10/16/1996	4.115
36216S-QV-7	GNMA II Pool 173368		9.000	MTLY	08/20/2016			46,329	43,549		46,329	46,080	327	3,919	379			1	10/16/1996	1.369
36216S-QX-3	GNMA II Pool 173370		9.000	MTLY	08/20/2016			71,351	67,283		71,351	71,194	505	6,055	967			1	10/16/1996	2.883
36216U-BK-2	GNMA II Pool 174742		8.000	MTLY	08/20/2016			266,911	258,847		266,911	268,150	1,726	20,708	(348)			1	11/30/1995	7.061
36216W-4W-0	GNMA Pool 177337		9.000	MTLY	09/20/2016			128,710	123,358		128,710	130,528	925	11,102	(318)			1	10/16/1996	8.290
36216X-6F-3	GNMA II Pool 178270		9.000	MTLY	09/20/2016			59,677	56,224		59,677	59,492	422	5,060	340			1	10/16/1996	1.781
36216X-CH-2	GNMA II Pool 177472		9.000	MTLY	10/20/2016			55,354	52,261		55,354	55,299	392	4,703	694			1	10/16/1996	4.226
362171-FN-5	GNMA Pool 209073		8.000	MTLY	04/15/2017			110,012	106,689		110,012	110,816	711	8,535	(569)			1	10/01/1995	7.349
362175-TR-2	GNMA Pool 213060		8.000	MTLY	05/15/2017			61,728	59,529		61,728	61,833	397	4,762	256			1	10/01/1995	5.788
362178-PY-5	GNMA Pool 215639		8.500	MTLY	07/15/2017			2,399	2,506		2,399	2,369	18	213	18			1	10/01/1995	9.362
36218G-AH-9	GNMA II Pool 221508		8.000	MTLY	04/20/2017			3,390	3,266		3,390	3,390	22	261	33			1	11/30/1995	2.729
362195-R4-3	GNMA Pool 267907		6.500	MTLY	01/15/2028			36,259	36,650		36,259	36,255	199	2,382	(12)			1	01/27/1998	6.835
36219N-WG-1	GNMA Pool 254547		7.000	MTLY	06/15/2023			113,050	113,938		113,049	113,066	665	7,976	(50)			1	08/28/1997	7.580
362201-PR-0	GNMA Pool 293932		9.500	MTLY	08/15/2020			20,671	19,439		20,671	20,989	154	1,847	(50)			1	10/01/1995	8.663
362202-C4-3	GNMA Pool 294491		9.000	MTLY	07/15/2021			1,510	1,490		1,510	1,510	11	134				1	10/01/1995	7.801
362207-YU-0	GNMA Pool 299623		7.000	MTLY	06/15/2023			259,488	261,443		259,488	259,441	1,525	18,301	(34)			1	08/28/1997	7.236
36220E-BF-3	GNMA Pool 275538		9.500	MTLY	01/15/2020			4,842	4,557		4,842	4,921	36	433	(74)			1	10/01/1995	8.658
36220E-F3-6	GNMA Pool 275686		9.000	MTLY	11/15/2019			2,033	2,012		2,033	2,040	15	181	(6)			1	10/01/1995	8.930
36220J-PG-5	GNMA Pool 279523		9.500	MTLY	11/15/2019			45,555	43,344		45,555	45,640	343	4,118	79			1	10/01/1995	6.937
36220Y-FX-6	GNMA Pool 291882		9.500	MTLY	02/15/2021			43,546	40,454		43,546	43,685	320	3,843	88			1	10/01/1995	6.503
36224E-CC-5	GNMA Pool 325967		7.000	MTLY	06/15/2023			83,824	84,467		83,824	83,821	493	5,913	(22)			1	08/28/1997	7.321
36224J-6B-3	GNMA Pool 330366		7.000	MTLY	06/15/2023			76,998	77,588		76,998	76,994	453	5,431	(13)			1	08/28/1997	7.313
36224J-Y8-9	GNMA Pool 330235		7.000	MTLY	06/15/2023			12,111	12,204		12,111	12,111	71	854	(2)			1	08/28/1997	7.382
36224P-U9-7	GNMA Pool 334608		7.000	MTLY	04/15/2023			4,780	4,817		4,780	4,780	28	337	(3)			1	08/28/1997	7.424
36224S-MM-1	GNMA Pool 337064		7.000	MTLY	05/15/2008			16,188	16,279		16,188	16,175	95	1,139	3			1	10/26/1999	7.254
36224T-Z5-2	GNMA Pool 338364		7.500	MTLY	12/15/2022			11,899	11,807		11,899	11,902	74	886	1			1	10/01/1995	7.103
36224X-X8-9	GNMA Pool 341903		7.000	MTLY	03/15/2008			115,093	115,775		115,093	115,033	675	8,104	45			1	10/26/1999	7.308
36224Y-HQ-5	GNMA Pool 342339		7.000	MTLY	04/15/2023			4,597	4,633		4,597	4,597	27	324				1	08/28/1997	7.314
36224Y-UY-3	GNMA Pool 342699		7.000	MTLY	05/15/2008			63,530	63,897		63,530	63,488	373	4,473	7			1	10/26/1999	7.271
36225A-6X-3	GNMA Pool 780886		6.500	MTLY	10/15/2024			258,748	277,825		258,748	258,681	1,505	18,059	(123)			1	03/20/2000	8.893
36225A-A6-7	GNMA Pool 780029		9.000	MTLY	11/15/2024			201,206	190,900		201,206	201,430	1,432	17,181	103			1	10/01/1995	6.457
36225B-FV-5	GNMA Pool 781080		7.500	MTLY	08/15/2029			65,445	62,634		65,445	65,350	391	4,698	105			1	09/27/2001	4.565
36225B-MZ-8	GNMA Pool 781276		6.500	MTLY	04/15/2031			1,972,633	1,939,204		1,972,633	1,972,231	10,504	63,024	402			1	06/05/2002	5.989
36225B-NR-5	GNMA Pool 781300		7.000	MTLY	06/15/2031			562,676	562,676		562,676	562,286	3,183	28,643	390			1	02/14/2002	5.499
36225B-PC-6	GNMA Pool 781319		7.000	MTLY	07/15/2031			4,509,839	4,346,539		4,509,839	4,506,139	25,355	126,774	3,700			1	06/18/2002	5.323

E08.3

**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21	
			4	5									14	15							
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest	
621997-KQ-7	FHA Washington PC94		6.900	MTLY	03/01/2014			982,836	1,016,145		982,836	969,803	5,843	69,992	2,139				1PE	05/01/2000	7.641
91203-AJ-3	FHA USGI #113		7.430	MTLY	06/01/2024			1,104,883	1,064,256		1,104,884	1,114,625	6,590	79,894	(1,488)				1PE	10/01/1995	7.008
0299999	U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities							65,708,411	64,553,593	XXX	65,708,410	65,692,091	370,628	3,078,021	17,115	0	0	0	XXX	XXX	XXX
0399999	Total - U.S. Government							205,543,139	205,094,628	XXX	210,223,108	205,928,243	2,210,127	6,812,008	(386,108)	0	0	0	XXX	XXX	XXX
<b>All Other Governments - Issuer Obligations</b>																					
<b>Canada</b>																					
448814-EJ-8	Hydro Quebec IO		8.050	JJ	07/07/2024			628,205	550,000	131.0420	720,730	633,611	21,400	44,275	(1,576)				1PE	03/03/1999	6.784
448814-EK-5	Hydro Quebec IU		7.500	AO	04/01/2016			1,068,348	1,000,000		1,068,348	1,072,800	18,750	75,000	(3,123)				1PE	06/27/2001	6.713
563469-ET-8	Manitoba Province		4.250	MN	11/20/2006			2,682,043	2,750,000		2,682,043	2,665,850	13,311	116,875	15,592				1PE	12/12/2001	4.957
669827-FK-8	Nova Scotia		5.750	FA	02/27/2012			552,857	555,000	109.7810	609,285	552,708	10,992	16,045	149				1PE	02/19/2001	5.805
748148-PD-9	Quebec Province		7.125	FA	02/09/2024			1,828,137	1,750,000	117.7900	2,061,325	1,830,010	49,182	124,688	(1,591)				1PE	09/18/2001	6.726
	Canada - Issuer Obligations							6,759,590	6,605,000	XXX	7,141,731	6,754,979	113,635	376,883	9,451	0	0	0	XXX	XXX	XXX
0499999	All Other Governments - Issuer Obligations							6,759,590	6,605,000	XXX	7,141,731	6,754,979	113,635	376,883	9,451	0	0	0	XXX	XXX	XXX
1099999	Total - All Other Governments							6,759,590	6,605,000	XXX	7,141,731	6,754,979	113,635	376,883	9,451	0	0	0	XXX	XXX	XXX
<b>Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations</b>																					
<b>California</b>																					
13066Y-BH-1	California St Dept Wtr		4.330	MN	05/01/2006			3,199,765	3,200,000		3,199,765	3,199,744	23,093		21				2PE	11/07/2002	4.332
	California							3,199,765	3,200,000	XXX	3,199,765	3,199,744	23,093	0	21	0	0	0	XXX	XXX	XXX
	Total States and US							3,199,765	3,200,000	XXX	3,199,765	3,199,744	23,093	0	21	0	0	0	XXX	XXX	XXX
2599999	Special Revenue & Assessment Obligations - Issuer Obligations							3,199,765	3,200,000	XXX	3,199,765	3,199,744	23,093	0	21	0	0	0	XXX	XXX	XXX
<b>Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities</b>																					
<b>United States</b>																					
31280F-DG-4	FHLMC Gold Pool E61003		6.500	MTLY	08/01/2010			85,093	84,587		85,094	85,314	458	5,498	114				1PE	01/18/1996	6.202
31280F-HN-5	FHLMC Gold Pool E61137		6.500	MTLY	09/01/2010			171,280	170,339		171,280	171,803	923	11,072	(109)				1PE	01/18/1996	6.273
31280G-V3-1	FHLMC Gold Pool E62434		6.500	MTLY	01/01/2011			42,802	42,582		42,802	42,948	231	2,768	(36)				1PE	01/18/1996	6.315
31280H-AP-3	FHLMC Gold Pool E62714		6.500	MTLY	02/01/2011			34,371	34,197		34,371	34,490	185	2,223	(65)				1PE	01/18/1996	6.326
31280H-J3-3	FHLMC Gold Pool E62982		6.500	MTLY	03/01/2011			140,255	139,653		140,255	140,461	756	9,078	62				1PE	01/23/1996	6.254
31280H-MM-7	FHLMC Gold Pool E63064		6.500	MTLY	02/01/2011			1,002,575	998,691		1,002,575	1,004,464	5,410	64,915	(86)				1PE	01/23/1996	6.313
31283H-Q3-2	FHLMC Gold Pool G01374		7.000	MTLY	03/01/2032			1,475,495	1,430,087		1,475,495	1,474,554	8,342	58,395	941				1PE	05/02/2002	4.835
31283K-LC-0	FHLMC Gold Pool G11223		6.500	MTLY	06/01/2016			3,090,452	3,003,734		3,090,452	3,091,030	16,270	162,702	(578)				1PE	01/31/2002	5.459
31283K-NA-2	FHLMC Gold Pool G11285		6.500	MTLY	12/01/2015			1,539,965	1,480,847		1,539,965	1,539,155	8,021	40,106	810				1PE	06/19/2002	4.562
31287M-UN-8	FHLMC Gold Pool C62389		6.000	MTLY	01/01/2032			496,639	502,854		496,639	496,726	2,514	15,086	(87)				1PE	05/21/2002	6.730
31287M-VG-2	FHLMC Gold Pool C62415		6.000	MTLY	12/01/2031			83,792	84,827		83,792	83,793	424	2,545	(1)				1PE	05/21/2002	6.309
31287M-VJ-6	FHLMC Gold Pool C62417		6.000	MTLY	12/01/2031			1,618,543	1,638,618		1,618,543	1,618,647	8,193	49,159	(105)				1PE	05/21/2002	6.421
31287N-US-5	FHLMC Gold Pool C63293		6.000	MTLY	01/01/2032			354,635	359,070		354,635	354,694	1,795	10,772	(59)				1PE	05/21/2002	6.703
31287Q-J9-3	FHLMC Gold Pool C64788		6.000	MTLY	03/01/2032			502,849	509,143		502,849	502,938	2,546	15,274	(89)				1PE	05/21/2002	6.735
31287Q-QR-5	FHLMC Gold Pool C64964		6.000	MTLY	03/01/2032			334,470	338,620		334,470	338,493	1,693	10,159	(23)				1PE	05/21/2002	6.428
31287R-6N-4	FHLMC Gold Pool C66277		6.000	MTLY	05/01/2032			330,312	334,360		330,312	330,285	1,672	10,031	27				1PE	05/21/2002	6.192
31287R-7B-9	FHLMC Gold Pool C66290		6.000	MTLY	05/01/2032			609,713	617,165		609,713	609,643	3,086	18,515	70				1PE	05/21/2002	6.171
31287R-KK-4	FHLMC Gold Pool C65698		6.000	MTLY	04/01/2032			490,192	496,183		490,192	490,136	2,481	14,886	56				1PE	05/21/2002	6.172
31287R-PP-8	FHLMC Gold Pool C65830		6.000	MTLY	04/01/2032			644,467	652,350		644,467	644,399	3,262	19,570	68				1PE	05/21/2002	6.178
31287R-VP-1	FHLMC Gold Pool C66022		6.000	MTLY	04/01/2032			488,140	494,123		488,140	488,101	2,471	14,824	39				1PE	05/21/2002	6.194
31287S-AE-7	FHLMC Gold Pool C66305		6.000	MTLY	04/01/2032			430,565	435,825		430,564	430,513	2,179	13,075	51				1PE	05/21/2002	6.170
31287S-BL-0	FHLMC Gold Pool C66343		6.000	MTLY	03/01/2032			455,412	460,978		455,412	455,360	2,305	13,829	52				1PE	05/21/2002	6.172
3128G7-WQ-2	FHLMC Gold Pool E73355		5.500	MTLY	11/01/2013			1,144,545	1,156,264		1,144,545	1,143,346	5,300	63,595	(210)				1PE	12/03/1998	5.833
3128G8-BM-2	FHLMC Gold Pool E73644		5.500	MTLY	12/01/2013			2,284,615	2,308,061		2,284,615	2,282,275	10,579	126,944	(222)				1PE	12/03/1998	5.835
3128G8-H7-9	FHLMC Gold Pool E73854		5.500	MTLY	12/01/2013			1,245,875	1,258,434		1,245,875	1,244,374	5,768	69,214	68				1PE	12/03/1998	5.803
3128GD-KH-2	FHLMC Gold Pool E78396		6.000	MTLY	07/01/2014			3,306,115	3,213,236		3,306,115	3,306,872	16,066	80,331	(757)				1PE	06/19/2002	5.071
3128GL-BK-7	FHLMC Gold Pool E83642		6.000	MTLY	05/01/2016			2,573,193	2,568,328		2,573,193	2,573,544	12,842	141,258	(351)				1PE	12/19/2001	5.969
3128GN-A6-5	FHLMC Gold Pool E85429		6.000	MTLY	09/01/2016			4,145,285	4,143,447		4,145,285	4,145,713	20,717	248,607	(300)				1PE	08/16/2001	6.002
3128GN-A9-9	FHLMC Gold Pool E85432		6.000	MTLY	09/01/2016			2,655,962	2,654,705		2,655,962	2,656,157	13,274	159,282	(114)				1PE	08/16/2001	5.990
3128GR-FZ-7	FHLMC Gold Pool E88284		6.000	MTLY	03/01/2017			595,413	587,052		595,413	594,115	2,935	14,676	1,298				1PE	06/11/2002	1.287
3128GS-HX-8	FHLMC Gold Pool E89246		6.500	MTLY	04/01/2017			1,202,880	1,166,220		1,202,880	1,200,478	6,317	44,219	2,402				1PE	05/02/2002	1.384

E08.4

**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identifi- cation	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Design- ation	Date Acquired	Effective Rate of Interest
3128GS-XE-2	FHLMC Gold Pool E89677		6.000	MTLY	05/01/2017			1,168,229	1,152,854		1,168,229	1,167,265	5,764	40,350	.964			1	05/02/2002	3.903
31292G-ZS-4	FHLMC Gold Pool C00785		6.500	MTLY	06/01/2029			359,297	371,619		359,297	359,285	2,013	24,155	(156)			1	08/30/1999	7.701
31292G-ZF-6	FHLMC Gold Pool C00742		6.500	MTLY	04/01/2029			5,738,532	5,746,958		5,738,532	5,738,499	31,129	373,552	.82			1	04/06/1999	6.545
31292G-ZZ-2	FHLMC Gold Pool C00760		6.500	MTLY	05/01/2029			1,617,101	1,630,599		1,617,101	1,617,101	8,832	105,989	(136)			1	05/06/1999	6.800
31292H-AW-4	FHLMC Gold Pool C00921		7.500	MTLY	02/01/2030			1,279,709	1,223,752		1,279,709	1,278,247	7,648	53,539	1,462			1	05/02/2002	3.663
31292H-J5-4	FHLMC Gold Pool C01184		6.500	MTLY	06/01/2031			1,872,313	1,886,605		1,872,313	1,872,308	10,219	122,629	(76)			1	06/19/2001	6.724
31292H-KX-1	FHLMC Gold Pool C01210		6.500	MTLY	08/01/2031			664,134	648,978		664,134	663,885	3,515	42,184	168			1	10/26/2001	5.952
31292H-NH-3	FHLMC Gold Pool C01292		6.000	MTLY	02/01/2032			1,613,171	1,633,153		1,613,171	1,613,248	8,166	48,995	(78)			1	05/21/2002	6.380
31292W-QU-8	FHLMC Gold Pool C12267		6.500	MTLY	07/01/2028			52,710	55,295		52,710	52,733	300	3,594	(47)			1	08/30/1999	9.012
31293M-VE-9	FHLMC Gold Pool C24213		6.500	MTLY	04/01/2029			393,626	408,192		393,626	393,650	2,211	26,532	(187)			1	11/15/1999	7.810
31293Q-A5-2	FHLMC Gold Pool C26328		6.500	MTLY	05/01/2029			16,483	17,091		16,483	16,482	93	1,111	(6)			1	11/15/1999	7.679
31293Q-XR-9	FHLMC Gold Pool C26988		6.500	MTLY	05/01/2029			166,358	174,445		166,358	166,363	945	11,339	(88)			1	08/30/1999	8.290
31293Q-XX-6	FHLMC Gold Pool C26994		6.500	MTLY	05/01/2029			435,129	451,296		435,129	435,218	2,445	29,334	(222)			1	11/15/1999	7.977
31293R-CC-3	FHLMC Gold Pool C27267		6.500	MTLY	06/01/2029			531,690	557,560		531,690	531,729	3,020	36,242	(203)			1	08/30/1999	8.348
31293S-6H-7	FHLMC Gold Pool C28972		6.500	MTLY	06/01/2029			362,227	387,774		362,227	362,175	2,100	25,205	(159)			1	03/13/2000	8.728
31293S-DR-2	FHLMC Gold Pool C28212		6.500	MTLY	06/01/2029			520,595	535,091		520,595	520,376	2,898	34,781	109			1	06/04/1999	7.180
31293S-EP-0	FHLMC Gold Pool C28242		6.500	MTLY	06/01/2029			1,008,333	1,036,516		1,008,333	1,008,012	5,614	67,373	(372)			1	06/04/1999	7.239
31293S-F6-1	FHLMC Gold Pool C28289		6.500	MTLY	07/01/2029			2,329,906	2,395,855		2,329,906	2,329,969	12,978	155,730	(1,037)			1	06/04/1999	7.556
31293T-FC-6	FHLMC Gold Pool C29163		6.500	MTLY	07/01/2029			239,441	251,072		239,441	239,440	1,360	16,320	(138)			1	08/30/1999	8.241
31293T-HZ-3	FHLMC Gold Pool C29248		6.500	MTLY	08/01/2029			370,413	388,529		370,413	370,529	2,105	25,254	(366)			1	08/30/1999	8.701
31293W-KV-1	FHLMC Gold Pool C31208		6.500	MTLY	09/01/2029			106,084	111,231		106,084	106,078	603	7,230	(87)			1	08/30/1999	8.156
31293X-DB-1	FHLMC Gold Pool C31898		6.500	MTLY	09/01/2029			13,883	14,386		13,883	13,874	78	935	4			1	11/15/1999	7.252
31293X-NR-5	FHLMC Gold Pool C32200		6.500	MTLY	10/01/2029			64,961	67,352		64,961	64,953	365	4,378	(84)			1	11/15/1999	7.600
31293Y-L6-1	FHLMC Gold Pool C33049		7.500	MTLY	12/01/2029			279,694	277,600		279,694	279,552	1,735	20,820	91			1	11/15/1999	6.411
31293Y-RF-5	FHLMC Gold Pool C33186		7.500	MTLY	12/01/2029			176,176	180,618		176,176	176,272	1,129	13,546	(80)			1	03/13/2000	9.448
31294J-WU-8	FHLMC Gold Pool E00659		6.000	MTLY	04/01/2014			1,061,301	1,036,568		1,061,301	1,061,673	5,183	36,280	(372)			1	05/01/2002	5.178
31294J-YR-3	FHLMC Gold Pool E00720		6.000	MTLY	07/01/2014			6,356,176	6,537,162		6,356,176	6,340,536	32,686	392,231	206			1	07/19/1999	6.938
31294K-CW-3	FHLMC Gold Pool E00985		6.000	MTLY	06/01/2016			4,048,194	4,040,346		4,048,194	4,048,552	20,202	222,219	(359)			1	12/19/2001	5.948
31295X-A6-3	FHLMC Gold Pool A01829		8.000	MTLY	06/01/2015			507,862	488,829		507,862	510,139	3,259	39,106	(445)			1	05/07/1998	6.751
31335H-TJ-2	FHLMC Gold Pool C90553		6.500	MTLY	06/01/2022			8,929,481	8,664,882		8,929,481	8,927,536	46,935	187,739	1,945			1	07/30/2002	5.417
31335P-AC-9	FHLMC Gold Pool G80003		9.500	MTLY	07/25/2022			57,448	55,426		57,448	57,514	439	5,265	14			1	10/01/1995	7.703
31335P-EF-8	FHLMC Gold Pool G80134		7.380	MTLY	12/17/2024			1,402,179	1,363,598		1,402,179	1,401,736	8,386	100,634	393			1	04/10/2001	6.305
31340M-2G-9	FHLMC Pool 181675		8.000	MTLY	01/01/2008			236,205	231,078		236,205	239,166	1,541	18,486	(688)			1	06/05/1998	6.389
31347P-5N-7	FHLMC Pool 532653		8.500	MTLY	06/01/2018			490,612	470,006		490,612	493,213	3,329	39,950	1,140			1	01/03/1996	7.103
31348S-4G-6	FHLMC ARM Pool 786223		4.542	MTLY	01/01/2028			724,858	722,397		724,858	724,542	2,734	49,195	292			1	09/27/1999	3.848
313610-NQ-6	FNMA Pool 46299		8.500	MTLY	04/01/2017			53,505	50,693		53,505	53,560	359	4,309	555			1	02/01/1996	4.820
31361D-Z3-6	FNMA Pool 28662		8.500	MTLY	06/01/2016			11,238	10,633		11,238	11,235	75	904	46			1	02/01/1996	2.997
31361D-Z4-4	FNMA Pool 28663		8.500	MTLY	06/01/2016			56,804	53,973		56,804	57,026	382	4,588	(87)			1	02/01/1996	6.248
31361E-5U-7	FNMA Pool 29659		8.500	MTLY	07/01/2016			90,215	86,742		90,215	91,649	614	7,373	(1,383)			1	02/01/1996	7.835
31361M-MW-6	FNMA Pool 35473		8.500	MTLY	01/01/2017			450,796	429,330		450,796	453,614	3,041	36,493	(522)			1	02/01/1996	6.923
31361W-5G-8	FNMA Pool 44047		7.000	MTLY	12/01/2007			146,692	143,734		146,692	147,395	838	10,061	(413)			1	03/15/2001	5.707
31361X-4X-0	FNMA Pool 44938		8.500	MTLY	04/01/2017			85,295	81,232		85,295	85,826	575	6,905	(472)			1	02/01/1996	6.953
31361X-6L-4	FNMA Pool 44975		8.500	MTLY	04/01/2017			45,586	43,132		45,586	45,572	306	3,666	82			1	02/01/1996	3.214
31361Y-FW-8	FNMA Pool 45181		8.500	MTLY	04/01/2017			60,914	57,624		60,914	60,883	408	4,898	332			1	02/01/1996	2.863
31362T-BY-8	FNMA Pool 70255		7.500	MTLY	09/01/2007			1,404,503	1,364,242		1,404,503	1,414,975	8,527	102,318	(6,298)			1	04/05/2001	5.693
31366W-A6-9	FNMA Pool 160329		7.150	MTLY	10/01/2015			833,141	795,825		833,141	837,606	4,742	56,902	(2,697)			1	04/11/2001	6.318
31368H-JS-3	FHLMC ARM Pool 190273		7.000	MTLY	08/01/2026			161,878	158,816		161,878	161,869	926	11,117	58			1	02/05/1999	5.857
31371F-PU-0	FNMA Pool 250735		5.500	MTLY	08/01/2011			89,331	90,766		89,331	89,057	416	4,992	172			1	10/09/1998	5.967
31371G-S6-8	FNMA Pool 251741		5.500	MTLY	03/01/2013			53,075	53,920		53,075	52,976	247	2,965	(2)			1	09/23/1998	5.971
31371K-EU-1	FNMA Pool 254047		6.000	MTLY	11/01/2016			790,989	773,240		790,989	790,397	3,866	46,395	576			1	10/26/2001	4.698
31371K-QW-4	FNMA Pool 254369		6.000	MTLY	06/01/2012			1,808,176	1,757,494		1,808,176	1,806,923	8,787	43,937	1,253			1	06/18/2002	3.759
31373M-2R-5	FNMA Pool 297884		8.500	MTLY	11/01/2024			275,397	265,871		275,397	275,619	1,883	22,599	47			1	10/01/1995	6.650

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**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identifi- cation	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest
31373U-M4-6	FNMA Pool 303779		6.000	MTLY	03/01/2011			2,130,403	2,120,176		2,130,403	2,132,102	10,601	127,210	(791)			1	03/28/2001	5.684
31374T-EU-9	FNMA Pool 323347		7.000	MTLY	09/01/2028			144,969	142,212		144,969	144,945	830	9,955	43			1	02/05/1999	5.720
31374T-F4-6	FNMA Pool 323387		6.500	MTLY	11/01/2013			1,403,065	1,369,216		1,403,065	1,403,874	7,417	88,999	(730)			1	08/30/2001	5.381
31374T-KA-6	FNMA Pool 323489		6.072	MTLY	11/01/2008			912,327	901,463		912,327	920,901	4,561	54,737	(2,987)			1	01/13/1999	5.567
31374T-KD-0	FNMA Pool 323492		6.041	MTLY	01/01/2009			709,343	692,992		709,343	711,670	3,489	34,886	(2,327)			1	02/07/2002	5.107
31374T-PG-8	FNMA Pool 323623		6.000	MTLY	03/01/2014			1,725,436	1,677,187		1,725,436	1,725,668	8,386	41,930	(232)			1	06/26/2002	4.919
31376C-AE-4	FNMA Pool 351105		5.500	MTLY	05/01/2011			128,888	131,482		128,888	128,888	603	7,232	(7)			1	10/09/1998	6.155
31377K-UL-7	FNMA Pool 379587		5.500	MTLY	06/01/2013			286,362	286,663		286,362	286,573	1,314	15,766	(114)			1	10/02/1998	5.497
31377M-4P-3	FNMA Pool 381630		6.200	MTLY	05/01/2009			469,492	468,208		469,492	470,256	2,419	29,029	(463)			1	03/27/2001	6.045
31377M-RE-3	FNMA Pool 381285		5.770	MTLY	02/01/2009			374,723	374,359		374,723	374,723	1,860	21,901	(274)			1	03/23/2001	5.668
31377M-S9-3	FNMA Pool 381344		5.880	MTLY	02/01/2009			374,694	373,961		374,694	375,246	1,832	21,989	(332)			1	03/23/2001	5.744
31377M-TY-7	FNMA Pool 381367		5.770	MTLY	03/01/2009			380,337	381,854		380,337	380,332	1,836	22,033	(1)			1	03/23/2001	5.839
31377M-UV-1	FNMA Pool 381396		5.730	MTLY	03/01/2009			501,711	503,936		501,711	501,672	2,487	29,277	33			1	12/07/2001	5.814
31377N-HJ-1	FNMA Pool 381933		7.470	MTLY	09/01/2009			531,482	495,624		531,482	536,977	3,188	37,537	(5,342)			1	12/07/2001	5.192
31378G-MQ-3	FNMA Pool 398267		5.500	MTLY	03/01/2013			72,574	73,782		72,574	72,491	338	4,058	(81)			1	09/23/1998	6.126
31378L-2U-5	FNMA Pool 402287		5.500	MTLY	02/01/2013			117,333	119,005		117,333	116,922	545	6,545	212			1	09/23/1998	5.793
31378X-RT-5	FNMA Pool 411898		5.500	MTLY	04/01/2013			337,042	342,478		337,042	336,485	1,570	18,836	(47)			1	09/23/1998	6.004
31379C-ZP-9	FNMA Pool 415750		5.500	MTLY	04/01/2013			76,843	78,059		76,843	76,693	358	4,293	108			1	09/23/1998	5.952
31379F-FH-3	FNMA Pool 417868		5.500	MTLY	03/01/2013			62,270	63,256		62,270	62,270	290	3,479	(29)			1	09/23/1998	5.961
31379F-J5-4	FNMA Pool 417984		5.500	MTLY	03/01/2013			93,555	94,956		93,555	93,294	435	5,223	171			1	09/23/1998	5.853
31379F-MA-9	FNMA Pool 418053		5.500	MTLY	04/01/2013			130,231	132,208		130,231	129,894	606	7,271	(4)			1	09/23/1998	5.870
31379H-SK-7	FNMA Pool 420022		6.500	MTLY	04/01/2013			2,227,760	2,218,988		2,227,761	2,228,696	12,020	144,234	1,270			1	04/02/1998	6.114
31379J-LF-1	FNMA Pool 420726		5.500	MTLY	05/01/2013			69,681	70,735		69,681	69,497	324	3,890	70			1	09/23/1998	5.860
31379J-MS-2	FNMA Pool 420769		5.500	MTLY	06/01/2013			288,012	292,560		288,012	287,440	1,341	16,091	183			1	09/23/1998	5.939
31379J-TB-2	FNMA Pool 420946		5.500	MTLY	03/01/2013			78,779	80,042		78,779	78,641	367	4,402				1	09/23/1998	5.991
31379J-ZX-7	FNMA Pool 421158		5.500	MTLY	05/01/2013			81,680	83,060		81,680	81,607	381	4,568	(34)			1	09/23/1998	6.188
31379K-PU-1	FNMA Pool 421735		5.500	MTLY	04/01/2013			95,599	97,025		95,599	95,327	445	5,337	107			1	09/23/1998	5.844
31379L-YR-6	FNMA Pool 422290		5.500	MTLY	04/01/2013			326,189	330,845		326,189	325,056	1,516	18,197	708			1	09/23/1998	5.789
31379P-UX-8	FNMA Pool 425498		5.500	MTLY	06/01/2013			285,659	290,028		285,659	284,953	1,329	15,952	176			1	09/23/1998	5.876
31379Q-VR-8	FNMA Pool 426424		5.500	MTLY	05/01/2013			319,105	324,263		319,105	318,588	1,486	17,835	(121)			1	09/23/1998	6.005
31379U-5D-9	FNMA Pool 430244		7.000	MTLY	06/01/2028			77,401	75,939		77,401	77,399	443	5,316	28			1	02/05/1999	6.002
31379V-SK-6	FNMA Pool 430822		5.500	MTLY	06/01/2013			472,265	472,795		472,264	472,647	2,167	26,004	(297)			1	10/02/1998	5.503
31380C-U3-0	FNMA Pool 436302		6.500	MTLY	08/01/2028			241,870	241,949		241,870	241,873	1,311	15,727	13			1	08/11/1998	6.438
31383R-H3-9	FNMA Pool 510650		6.000	MTLY	08/01/2014			12,160	12,888		12,160	12,135	64	773	(14)			1	06/07/2000	8.396
31384V-QX-3	FNMA Pool 535170		5.500	MTLY	09/01/2014			6,494,161	6,287,230		6,494,161	6,498,442	28,816	86,449	(4,281)			1	09/12/2002	4.878
31384W-AW-0	FNMA Pool 535621		7.043	MTLY	12/01/2010			1,463,862	1,276,524		1,463,862	1,464,811	7,492	72,861	(950)			1	12/05/2002	3.346
31384W-KG-4	FNMA Pool 535895		6.500	MTLY	02/01/2031			11,138,509	11,136,324		11,138,509	11,138,064	60,322	723,861	29			1	04/04/2001	6.429
31385H-2L-5	FNMA Pool 545379		6.500	MTLY	07/01/2016			3,162,530	3,052,979		3,162,530	3,162,219	16,537	99,222	312			1	06/07/2002	5.095
31385H-4D-1	FNMA Pool 545420		5.607	MTLY	12/01/2011			723,838	741,641		723,838	722,462	3,581	42,173	1,450			1	12/20/2001	6.176
31385H-6R-8	FNMA Pool 545480		6.500	MTLY	06/01/2015			2,873,375	2,794,923		2,873,375	2,874,404	15,139	151,392	(1,029)			1	01/31/2002	5.454
31386E-MR-6	FNMA Pool 561168		7.500	MTLY	12/01/2030			283,595	280,394		283,595	283,460	1,752	21,029	103			1	12/11/2000	6.004
31386N-CA-4	FNMA Pool 568065		6.500	MTLY	06/01/2031			4,734,508	4,778,947		4,734,508	4,734,145	25,886	310,632	67			1	04/26/2001	6.670
31386W-4K-1	FNMA Pool 576026		7.000	MTLY	12/01/2014			2,156,357	2,100,360		2,156,357	2,158,119	12,252	147,025	(1,301)			1	04/03/2001	5.868
31387F-M6-8	FNMA Pool 582781		7.500	MTLY	04/01/2016			72,888	70,206		72,888	72,822	439	5,265	105			1	08/28/2001	4.688
31387H-7D-6	FNMA Pool 585092		6.500	MTLY	06/01/2031			47,969	48,190		47,969	47,969	261	3,132				1	05/09/2001	6.590
31388T-NH-2	FNMA Pool 614292		6.500	MTLY	11/01/2031			10,475,194	10,498,456		10,475,194	10,474,670	56,867	682,400	401			1	12/07/2001	6.449
31388X-EZ-3	FNMA Pool 617652		6.500	MTLY	01/01/2032			410,525	408,920		410,525	410,518	2,215	22,150	7			1	01/28/2002	6.389
31389X-4Q-3	FNMA Pool 639031		6.000	MTLY	04/01/2032			12,339,793	12,346,914		12,339,793	12,339,197	61,735	308,673	596			1	06/19/2002	5.946
31391A-YU-7	FNMA Pool 661423		6.000	MTLY	09/01/2032			642,438	633,005		642,438	642,501	3,165	9,495	(63)			1	08/22/2002	5.895
U.S.								157,746,728	156,665,767	XXX	157,746,728	157,768,252	821,584	7,748,662	(20,062)	0	0	XXX	XXX	XXX
Total States and US								157,746,728	156,665,767	XXX	157,746,728	157,768,252	821,584	7,748,662	(20,062)	0	0	XXX	XXX	XXX
2699999	Special Revenue & Assessment Obligations - Single Class Mtg.-Backed/Asset-Backed Securities							157,746,728	156,665,767	XXX	157,746,728	157,768,252	821,584	7,748,662	(20,062)	0	0	XXX	XXX	XXX

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Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Defined Multi-Class Residential Mortgage-Backed Securities

## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identifi- cation	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Design- ation	Date Acquired	Effective Rate of Interest
<b>United States</b>																				
312911-LH-1..	FHLMC 1341 K.....		7.000	MTLY	08/15/2007			1,222,490	1,213,491		1,222,490	1,251,034	7,079	84,944	(17,063)			..1PE	05/07/1998	6.419
31339G-BH-3.	FHLMC 2369 A.....		6.500	MTLY	07/15/2028	05/15/2004	100.000	4,488,834	4,428,768		4,488,834	4,488,279	23,989		555			..1PE	12/26/2002	4.478
31339G-R5-2.	FHLMC 2368 TR.....		6.000	MTLY	06/15/2013	09/15/2005	100.000	2,035,559	2,000,000		2,035,559	2,000,000	10,000	120,000	(15,270)			..1PE	10/01/2001	5.204
31330T-J5-4..	FHLMC 1578 H.....		6.650	MTLY	07/15/2022	12/15/2004	100.000	1,992,878	1,978,938		1,992,878	2,026,865	10,967	131,599	(29,200)			..1PE	05/07/2001	5.486
3133T1-SR-4..	FHLMC 1601 PJ.....		6.000	MTLY	10/15/2008			1,736,906	1,750,000		1,736,906	1,728,945	8,750	105,000	3,841			..1PE	05/07/1998	6.224
3133T4-CG-9.	FHLMC 1679 E.....		6.000	MTLY	02/15/2009			1,004,915	1,000,000		1,004,915	1,007,500	5,000	60,000	(1,792)			..1PE	04/03/2001	5.872
3133TV-DE-3.	FHLMC Remic 2356 GC.....		6.000	MTLY	04/15/2015	12/15/2007	100.000	4,702,194	4,500,000		4,702,194	4,718,672	22,500	67,500	(16,478)			..1	08/30/2002	4.681
31358N-M5-8.	FNMA 1992-119 Z.....		8.000	MTLY	07/25/2022			1,473,607	1,477,671		1,473,607	1,479,469	9,851	118,214	(5,565)			..1	03/30/2000	7.974
31358Q-CF-0.	FNMA 1992-156 J.....		7.500	MTLY	07/25/2007	07/25/2004	100.000	500,002	499,192		500,002	517,756	3,120	37,439	(8,710)			..1PE	05/15/1998	6.634
313921-6A-1..	FNMA 2001-T10 A1.....		7.000	MTLY	12/25/2041	06/25/2031	100.000	1,202,032	1,162,520		1,202,032	1,213,380	6,781	94,939	(10,106)			..1	10/02/2001	5.904
31392B-MM-5.	FNMA 2001-79 BA.....		7.000	MTLY	03/25/2045	06/25/2040	100.000	1,408,875	1,380,283		1,408,875	1,415,221	8,052	88,568	(6,346)			..1PE	01/04/2002	6.432
31392D-F4-9..	FNMA 2002-W6 2A1.....		7.000	MTLY	06/25/2042	06/25/2028	100.000	1,451,769	1,389,680		1,451,769	1,456,558	8,106	32,426	(4,789)			..1PE	07/16/2002	5.822
31392E-AE-0.	FNMA 2002-55 QC.....		5.500	MTLY	12/25/2014	11/25/2008	100.000	1,553,906	1,500,000		1,553,906	1,553,906	6,875	27,500				..1	08/23/2002	5.309
31392E-AF-7.	FNMA 2002-55 QD.....		5.500	MTLY	04/25/2016	10/25/2010	100.000	1,537,969	1,500,000		1,537,969	1,537,969	6,875	27,500				..1	08/15/2002	5.364
31392E-AR-3.	FNMA 2002-56 DA.....		5.500	MTLY	05/25/2032	07/25/2021	100.000	1,482,315	1,476,777		1,482,315	1,482,315	6,769	27,074				..1	08/19/2002	5.479
31392E-UH-1.	FNMA 2002-59 UB.....		5.500	MTLY	09/25/2015	01/25/2010	100.000	1,540,780	1,500,000		1,540,781	1,540,781	6,875	27,500				..1PE	08/15/2002	5.354
31392G-EK-7.	FNMA 2002-90 A1.....		6.500	MTLY	06/25/2042	06/25/2029	100.000	4,632,903	4,452,463		4,632,903	4,633,345	24,118		(441)			..1PE	10/18/2002	6.137
31392M-EM-0.	FHLMC T-41 2A.....		7.000	MTLY	07/25/2032	02/25/2032	100.000	3,656,078	3,514,442		3,656,078	3,665,327	20,501	107,761	(9,249)			..1	06/14/2002	6.198
31392T-4E-4..	FHLMC 2483 DC.....		5.500	MTLY	07/15/2014	10/15/2008	100.000	1,037,500	1,000,000		1,037,500	1,037,500	4,583	18,333				..1	08/23/2002	5.301
31392T-FJ-1..	FHLMC 2480 PB.....		5.000	MTLY	10/15/2021	10/15/2005	100.000	1,495,343	1,450,909		1,495,343	1,495,343	6,045	24,182				..1	08/20/2002	4.851
31392W-7B-0.	FHLMC T-51 1A.....		6.500	MTLY	09/25/2043	12/25/2028	100.000	3,586,433	3,427,745		3,586,433	3,587,350	18,567	18,567	(917)			..1	10/16/2002	6.072
31393G-CS-1.	FHLMC 2545 A.....		5.000	MTLY	12/15/2017	02/15/2008	100.000	2,150,000	2,150,000		2,150,000	2,150,000	8,958					..1PE	12/18/2002	5.000
31393H-AX-0.	FHLMC 2543 TM.....		5.500	MTLY	12/15/2032	05/15/2006	100.000	3,896,257	3,750,000		3,896,257	3,896,484	17,188		(228)			..1	11/20/2002	3.201
911760-GS-9.	Vendee Mortgage Trust 1995-3 1F.....		7.250	MTLY	12/15/2021	06/15/2004	100.000	1,505,651	1,500,000		1,505,651	1,552,031	9,063	108,750	(21,402)			..1PE	05/20/1998	6.516
911760-LS-3.	Vendee Mortgage Trust 1998-2 2A.....		8.955	MTLY	08/15/2027			425,091	409,949		425,091	442,425	3,059	36,782	(10,611)			..1PE	06/18/1998	7.629
	U.S.....							51,720,287	50,412,828	..XXX	51,720,288	51,930,955	263,671	1,364,578	(153,771)			..XXX	XXX	XXX
	Total States and US.....							51,720,287	50,412,828	..XXX	51,720,288	51,930,955	263,671	1,364,578	(153,771)			..XXX	XXX	XXX
2799999.	Special Revenue & Assessment Obligations - Defined Multi-Class Residential Mtg.-Backed Securities.....							51,720,287	50,412,828	..XXX	51,720,288	51,930,955	263,671	1,364,578	(153,771)			..XXX	XXX	XXX
<b>Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Defined Multi-Class Commercial Mortgage-Backed Securities</b>																				
<b>United States</b>																				
200466-AB-6..	Comm 1999-1.....		6.455	MTLY	05/15/2032	09/15/2008	100.000	2,428,309	2,500,000		2,428,309	2,408,887	13,448	161,375	8,264			..1	11/13/2000	7.138
	U.S.....							2,428,309	2,500,000	..XXX	2,428,309	2,408,887	13,448	161,375	8,264			..XXX	XXX	XXX
	Total States and US.....							2,428,309	2,500,000	..XXX	2,428,309	2,408,887	13,448	161,375	8,264			..XXX	XXX	XXX
2999999.	Special Revenue & Assessment Obligations - Defined Multi-Class Residential Mtg.-Backed Securities.....							2,428,309	2,500,000	..XXX	2,428,309	2,408,887	13,448	161,375	8,264			..XXX	XXX	XXX
3199999.	Total - Special Revenue & Special Assessment Obligations.....							215,095,089	212,778,595	..XXX	215,095,090	215,307,838	1,121,796	9,274,615	(165,548)			..XXX	XXX	XXX
<b>Public Utilities (Unaffiliated) - Issuer Obligations</b>																				
<b>United States</b>																				
025537-AA-9.	American Electric Power Ser A.....		6.125	MN..	05/15/2006			351,094	350,000	..98.4800	344,680	351,434	2,739	21,438	(286)			..2	08/15/2001	6.021
059165-DV-9.	Baltimore Gas and Electric.....		5.250	JD..	12/15/2006			498,253	500,000		498,253	497,935	1,167	26,542	318			..2PE	04/15/2002	5.349
202795-HE-3.	Commonwealth Edison Ser 98.....		6.150	MS..	03/15/2012			270,551	270,000	..110.6330	298,708	270,547	4,889		3			..1	11/26/2002	6.119
209615-BV-4..	Consolidated Natural Gas Co.....		6.850	AO..	04/15/2011			535,039	500,000		535,039	535,770	7,231	17,125	(731)			..2PE	10/08/2002	5.774
25746U-AB-5.	Dominion Resources Inc.....		7.625	JJ..	07/15/2005			2,692,900	2,650,000		2,692,900	2,711,916	93,173	183,000	(13,439)			..2PE	03/01/2002	6.913
25746U-AJ-8..	Dominion Resources Inc.....		6.250	JD..	06/30/2012			568,050	565,000	..106.1970	600,013	568,124	98	17,951	(74)			..2	07/15/2002	6.174
264399-EF-9..	Duke Energy Corp.....		5.625	MN..	11/30/2012			996,826	1,000,000		996,826	996,800	6,406		26			..1PE	11/15/2002	5.667
337932-AA-5..	Firstenergy Corp Series A.....		5.500	MN..	11/15/2006			216,028	230,000	..100.5650	231,300	214,871	1,616	6,325	1,158			..2	08/15/2002	7.331
337932-AC-1..	Firstenergy Corp.....		7.375	MN..	11/15/2031			716,424	750,000		716,424	716,168	7,068	27,656	257			..2PE	06/26/2002	7.766
69351U-AB-9.	PPL Electric Utilities.....		6.250	FA..	08/15/2009			2,383,389	2,150,000		2,383,389	2,383,963	50,764		(574)			..1PE	12/19/2002	4.345
69362B-AC-6.	PSEG Power.....		6.875	AO..	04/15/2006			1,118,498	1,100,000	..104.8420	1,153,261	1,119,787	15,965	24,063	(1,246)			..2	12/05/2002	6.298
743263-AC-9.	Progress Energy.....		6.750	MS..	03/01/2006			1,549,087	1,550,000	..107.4070	1,664,809	1,548,590	34,875	104,625	251			..2	02/14/2001	6.771
743263-AJ-4..	Progress Energy.....		6.850	AO..	04/15/2012			439,550	440,000	..109.4970	481,786	439,529	6,363	14,903	21			..2	04/11/2002	6.865
805901-AQ-8.	Scana Corporation.....		6.250	FA..	02/01/2012			124,470	125,000		124,470	124,431	3,255	3,928	39			..2PE	01/24/2002	6.312

E08.7

## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identifi- cation	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest
875127-AS-1..	Tampa Electric.....		6.875	JD.....	06/15/2012			1,077,065	1,035,000		1,077,065	1,077,332	3,163	35,578	(267)			..2PE	11/21/2002	6.298
882389-CB-3..	Texas Eastern Transmiss.....		5.250	JJ.....	07/15/2007			987,668	1,000,000	102.7090	1,027,090	986,550	26,104	1,118				..2	07/16/2002	5.561
927804-CE-2..	Virginia Electric Power Ser D.....		7.625	JJ.....	07/01/2007			633,764	550,000	115.7510	636,630	635,712	20,969	(1,948)				..1	11/14/2002	3.902
927804-ES-9..	Virginia Electric Power.....		5.375	FA.....	02/01/2007			499,365	500,000	105.9510	529,755	499,240	11,198	13,512	126			..2	01/24/2002	5.410
	United States.....							15,658,021	15,265,000	...XXX...	15,992,398	15,678,699	297,043	496,646	(15,248)	0	0	XXX	XXX	XXX
3299999..	Public Utilities (Unaffiliated) - Issuer Obligations.....							15,658,021	15,265,000	...XXX...	15,992,398	15,678,699	297,043	496,646	(15,248)	0	0	XXX	XXX	XXX
3899999..	Total - Public Utilities (Unaffiliated).....							15,658,021	15,265,000	...XXX...	15,992,398	15,678,699	297,043	496,646	(15,248)	0	0	XXX	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																				
<b>United States</b>																				
E08.8	00077Q-AD-2..	ABN AMRO Bank NV.....	7.550	JD.....	06/28/2006			1,129,532	1,000,000		1,129,532	1,131,250	629	37,750	(1,718)			..1PE	12/10/2002	3.571
	001392-AA-7..	AIG Sunamerica 144A.....	7.600	JD.....	06/15/2005			2,000,000	2,000,000		2,000,000	2,000,000	6,756	152,000				..1PE	06/08/2000	7.600
	00184A-AB-1..	AOL Time Warner.....	6.750	AO.....	04/15/2011			1,190,132	1,180,000	103.9910	1,227,093	1,191,137	16,815	79,650	(857)			..2	12/18/2001	6.614
	00184A-AC-9..	AOL Time Warner.....	7.625	AO.....	04/15/2031			1,007,305	1,000,000	102.7780	1,027,780	1,007,330	16,097	76,250	(25)			..2	09/18/2001	7.562
	00184A-AF-2..	AOL Time Warner.....	6.875	MN.....	05/01/2012			475,030	500,000	105.6100	528,050	473,750	5,729	19,384	1,280			..2	04/30/2002	7.633
	00184A-AG-0..	AOL Time Warner.....	7.700	MN.....	05/01/2032			662,292	650,000	104.0730	676,475	662,292	8,342					..2	12/12/2002	7.538
	001957-BC-2..	AT&T Corp.....	7.800	MN.....	11/15/2011			450,858	500,000	109.3010	546,505	448,782	4,983	18,250	2,076			..2	08/13/2002	9.462
	001957-BD-0..	AT&T Corp.....	8.500	MN.....	11/15/2031			722,450	850,000	110.2230	936,895	720,912	9,232	34,000	1,538			..2	08/13/2002	10.106
	001957-BJ-7..	AT&T Corp.....	6.500	MS.....	03/15/2013			344,546	400,000	98.0000	392,000	344,073	7,656	473				..2	11/14/2002	8.563
	00209A-AF-3..	AT&T Wireless Service.....	8.750	MS.....	03/01/2031			315,324	375,000	98.0000	367,500	315,233	10,938	92				..2	11/08/2002	10.521
	00209T-AA-3..	AT&T Broadband.....	8.375	MS.....	03/15/2013			978,149	900,000	113.0000	1,017,000	978,426	9,003	(277)				..2	12/10/2002	7.162
	002824-AH-3..	Abbott Laboratories.....	6.400	JD.....	12/01/2006			2,680,260	2,400,000		2,680,260	2,681,760	12,800	(1,500)				..1PE	12/18/2002	3.203
	004408-AB-6..	ACE Ltd.....	6.000	AO.....	04/01/2007			499,280	500,000		499,280	499,155	7,500	15,750	125			..1PE	03/19/2002	6.039
	009158-AG-1..	Air Products & Chemicals Inc.....	8.500	AO.....	04/01/2006	04/01/2004	100.000	1,060,775	1,000,000		1,060,775	1,065,000	21,250	(4,225)				..1PE	11/25/2002	3.483
	013817-AB-7..	Alcoa Inc.....	7.375	FA.....	08/01/2010			2,124,722	1,950,000		2,124,722	2,143,538	59,922	143,813	(17,716)			..1PE	12/06/2001	5.892
	013817-AF-8..	Alcoa Inc.....	6.000	JJ.....	01/15/2012			517,006	500,000	110.0890	550,445	517,670	13,833	(664)				..1	07/10/2002	5.517
	020002-AK-7..	Allstate Corp.....	7.200	JD.....	12/01/2009			420,902	400,000		420,902	424,040	2,400	28,800	(2,351)			..1PE	08/15/2001	6.258
	020002-AL-5..	Allstate Corp.....	7.875	MN.....	05/01/2005			2,635,949	2,500,000	111.7860	2,794,650	2,707,650	32,813	196,875	(53,353)			..1	08/16/2001	5.363
	020002-AN-1..	Allstate Corp.....	6.125	FA.....	02/15/2012			997,379	1,000,000	109.4750	1,094,750	997,210	23,139	29,774	169			..1	02/14/2002	6.163
	023551-AF-1..	Amerada Hess Corp.....	7.875	AO.....	10/01/2029			688,653	655,000	115.6180	757,298	689,126	12,895	51,581	(385)			..2	06/18/2001	7.430
	023551-AH-7..	Amerada Hess Corp.....	6.650	FA.....	08/15/2011			1,022,279	1,000,000	109.2280	1,092,280	1,023,290	25,122	33,250	(1,011)			..2	05/22/2002	6.311
	02360X-AE-7..	Amerenergy Generating.....	7.750	MN.....	11/01/2005			1,096,160	1,000,000	109.7530	1,097,530	1,097,940	12,917	(1,780)				..2	12/06/2002	4.117
	02378J-AR-9..	American Airline Series 2001-1 Class A-1.....	6.977	MN.....	05/23/2021			428,675	422,876		428,675	428,780	3,114	29,504	(106)			..2	02/13/2002	6.844
	02378J-BH-0..	American Airline.....	7.858	AO.....	10/01/2011			1,454,033	1,400,000		1,454,033	1,456,584	27,503	35,361	(2,551)			..2	12/16/2002	7.241
	025816-AN-9..	American Express Company.....	5.500	MS.....	09/12/2006			451,410	450,000	108.0230	486,105	451,737	7,494	24,956	(302)			..1	11/26/2001	5.405
	02637V-AA-6..	Amer Genl Instit Cap A 144A.....	7.570	JD.....	12/01/2045			1,117,964	1,080,000	119.2920	1,288,355	1,118,329	6,813	81,756	(127)			..1	03/26/1998	7.301
	026609-AL-1..	American Home Products.....	6.250	MS.....	03/15/2006			455,676	450,000	108.6440	488,898	457,778	8,281	28,125	(1,576)			..1	08/16/2001	5.812
	026609-AM-9..	American Home Products.....	6.700	MS.....	03/15/2011			1,497,820	1,500,000	111.4450	1,671,675	1,497,387	29,592	100,500	194			..1	06/15/2001	6.723
	032479-AC-1..	Anadarko Finance Co.....	6.750	MN.....	05/01/2011			1,595,113	1,600,000	112.6770	1,802,831	1,594,355	18,000	108,000	424			..2	09/07/2001	6.799
	035229-CH-4..	Anheuser-Busch Cos Inc.....	6.000	AO.....	04/15/2011			1,008,893	1,000,000		1,008,893	1,009,640	12,667	60,000	(728)			..1PE	12/12/2001	5.863
	03522Q-AC-9..	Anheuser-Busch Cos Inc.....	5.625	MS.....	10/01/2010			1,005,639	1,000,000		1,005,639	1,006,370	18,750	51,250	(608)			..1PE	10/03/2001	5.535
	039483-AM-4..	Archer-Daniels-Midland Co.....	7.500	MS.....	03/15/2027			423,310	400,000		423,311	423,768	8,833	30,000	(359)			..1PE	08/16/2001	6.997
	054937-AC-1..	BB&T Corporation.....	6.500	FA.....	08/01/2011			399,196	400,000	112.9430	451,772	399,094	10,833	25,856	72			..1	08/15/2001	6.531
	05523U-AA-8..	BAE Systems Hldg 144A.....	6.400	JD.....	12/15/2011			461,246	445,000	103.9240	462,462	461,817	1,266	14,240	(571)			..1	07/17/2002	5.870
	060505-AD-6..	Bank Of America Corp.....	7.800	FA.....	02/15/2010			596,135	500,000	118.9510	594,755	596,165	14,733	(31)				..1	12/30/2002	4.602
	060505-AF-1..	Bank Of America Corp.....	7.125	MS.....	09/15/2006			996,610	1,000,000	114.0520	1,140,520	994,950	20,979	71,250	773			..1	09/19/2000	7.231
	060505-AG-9..	Bank Of America Corp.....	7.400	JJ.....	01/15/2011			482,897	450,000	117.7960	530,082	486,185	15,355	33,300	(3,057)			..1	11/26/2001	6.230
	060505-AQ-7..	Bank Of America Corp.....	6.250	AO.....	04/15/2012			183,615	175,000	111.2510	194,690	183,895	2,309	5,256	(280)			..1	07/25/2002	5.564
	060505-AR-5..	Bank Of America Corp.....	4.875	MS.....	09/15/2012			1,718,687	1,725,000		1,718,687	1,718,566	22,425	121				..1PE	09/19/2002	4.923
	06423A-AM-5..	Bank One Corp.....	6.500	FA.....	02/01/2006			862,610	850,000	110.4620	938,927	868,003	23,021	55,250	(3,624)			..1	06/13/2001	5.966
	06423K-AA-9..	Bank One Capital.....	8.750	MS.....	09/01/2030			813,059	750,000	125.8160	943,620	813,946	21,875	65,625	(679)			..2	08/21/2001	7.983
	066048-AA-7..	BankAmerica Capital II 2.....	8.000	JD.....	12/15/2026	05/17/1927	Various	1,244,985	1,175,000	112.9460	1,327,115	1,251,825	4,178	79,000	(3,235)			..1	08/14/2002	7.126
	071813-AS-8..	Baxter International Inc.....	5.250	MN.....	05/01/2007			619,040	585,000	103.9820	608,295	619,965	5,119	(926)				..1	11/12/2002	3.781
	093662-AB-0..	Block Financial.....	8.500	AO.....	04/15/2007			1,391,974	1,400,000	115.2370	1,613,317	1,388,240	25,122	119,000	1,489		</			

## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identifi- cation	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Design- ation	Date Acquired	Effective Rate of Interest
100599-BU-2	Boston Edison Co.....		4.875	AO	10/15/2012			168,825	170,000		168,825	168,805	1,750		.20			..1PE	10/09/2002	4.965
110122-AG-3	Bristol-Myers Squibb Co.....		5.750	AO	10/01/2011			2,491,345	2,500,000		2,491,344	2,490,400	35,938	144,948	.753			..1PE	09/25/2001	5.801
12189P-AF-9	Burlington North Santa Fe.....		7.570	JJ	01/02/2021			1,579,288	1,506,221		1,579,288	1,581,967	56,694	114,022	(1,987)			..1PE	08/28/2001	7.087
12189P-AL-6	Burlington North Santa Fe.....		5.943	JJ	01/15/2022			800,000	800,000		800,000	800,000	24,300					..1PE	06/20/2002	5.943
125577-AK-2	Cit Group Inc.....		7.625	FA	08/16/2005			206,887	200,000	107.5850	215,170	210,938	5,719	15,250	(2,349)			..1	03/20/2001	6.183
125581-AA-6	CIT Group Inc.....		7.375	AO	04/02/2007			1,334,363	1,300,000	109.0210	1,417,273	1,337,313	23,702	48,204	(2,949)			..1	07/25/2002	6.651
125581-AC-2	CIT Group Inc MTN.....		5.750	MS	09/25/2007			724,615	725,000		724,615	724,596	11,117		.19			..1PE	09/18/2002	5.763
126408-GB-3	CSX Corp.....		6.300	MS	03/15/2012			515,050	500,000	109.6320	548,160	515,540	9,275	16,363	(489)			..2	07/17/2002	5.872
12682N-AF-6	Cable & Wireless 144A.....		8.000	JD	06/22/2010			1,495,346	1,500,000		1,495,346	1,494,300	3,000	120,000	439			..1PE	06/16/2000	8.056
149123-BF-7	Caterpillar Inc.....		6.625	JJ	07/15/2028			500,315	500,000		500,315	500,325	15,274	33,125	(5)			..1PE	07/16/1998	6.620
152312-AG-9	Centex Corp.....		7.875	FA	02/01/2011			405,260	400,000	112.6660	450,665	405,829	13,125	31,500	(457)			..2	08/15/2001	7.653
16132N-AV-8	Charter One Bank.....		6.375	MN	05/15/2012			555,923	500,000		555,923	556,895	4,073	15,495	(972)			..2PE	10/09/2002	4.874
17248R-AF-3	Cingular Wireless.....		6.500	JD	12/15/2011			144,946	150,000	107.8630	161,795	144,836	433	4,875	.111			..1	10/07/2002	7.013
172967-AZ-4	Citigroup Inc.....		7.250	AO	10/01/2010			699,770	625,000	116.0870	725,544	702,080	11,328	22,656	(2,311)			..1	09/10/2002	5.344
172967-BA-8	Citigroup Inc.....		6.750	JD	12/01/2005			2,547,740	2,500,000	111.1970	2,779,925	2,575,300	14,063	168,750	(14,561)			..1	01/08/2001	6.026
172967-BF-7	Citigroup Inc.....		5.750	MN	05/10/2006			3,347,757	3,300,000	108.5580	3,582,413	3,356,275	26,881	175,375	(9,094)			..1	07/19/2002	5.268
172967-BP-5	Citigroup Inc.....		5.625	FA	08/27/2012			1,640,224	1,650,000		1,640,224	1,639,926	32,227		.298			..1PE	10/24/2002	5.705
17303N-AA-5	Citicorp Capital II.....		8.015	FA	02/15/2027	05/17/1927	Various	1,211,279	1,150,000		1,211,279	1,217,945	34,821	72,135	(3,119)			..1PE	08/13/2002	7.190
191219-BJ-2	Coca-Cola Enterprises.....		6.125	FA	08/15/2011			1,255,978	1,250,000	110.5090	1,381,363	1,256,388	28,924	76,563	(409)			..1	12/19/2001	6.053
20029P-AL-3	Comcast Cable.....		6.750	JJ	01/30/2011			224,945	225,000	104.0480	234,108	224,917	6,370	15,188	.21			..2	12/12/2001	6.754
20029P-AM-1	Comcast Cable.....		6.875	JD	06/15/2009			972,445	975,000		972,445	971,939	2,979	67,031	.305			..2PE	05/30/2001	6.926
202712-AE-5	Commonwealth Bank Australia.....		8.500	JD	06/01/2010			169,199	150,000		169,199	172,578	1,063	12,750	(1,976)			..1PE	03/22/2001	6.312
205887-AV-4	Conagra Foods Inc.....		7.500	MS	09/15/2005			464,651	450,000		464,651	471,363	9,938	33,750	(4,844)			..2PE	08/16/2001	6.173
208251-AC-2	Conoco Inc.....		5.900	AO	04/15/2004			1,007,621	1,000,000	104.6790	1,046,790	1,015,440	12,456	59,000	(5,577)			..1	07/20/2001	5.280
208251-AD-0	Conoco Inc.....		6.350	AO	04/15/2009			203,276	200,000	112.3260	224,653	203,990	2,681	12,700	(417)			..1	03/20/2001	6.033
20825U-AC-8	Conoco Funding Co.....		7.250	AO	10/15/2031			988,098	1,000,000	117.1730	1,171,730	987,940	15,306	73,306	.128			..1	10/03/2001	7.350
209111-CX-9	Consolidated Edison Co of NY.....		6.250	FA	02/01/2008			1,100,606	1,000,000		1,100,606	1,101,670	26,042		(1,064)			..1PE	12/04/2002	4.040
209111-EA-7	Consolidated Edison Co of NY.....		4.875	FA	02/01/2013			399,292	400,000		399,292	399,292	650					..1PE	12/12/2002	4.898
209864-AT-4	Consolidated Rail Corp.....		9.750	JD	06/15/2020			1,266,700	1,000,000		1,266,700	1,279,996	4,333	81,656	(5,199)			..2PE	09/17/2002	7.058
210371-AG-5	Constellation Energy Group.....		6.350	AO	04/01/2007			518,178	500,000		518,178	518,580	7,938		(402)			..2PE	11/19/2002	5.380
210795-PE-4	Continental Airlines Inc 144A.....		2.320	MJSD	12/06/2007			1,500,000	1,500,000		1,500,000	1,500,000	2,513					..1PE	12/02/2002	2.320
22237L-LD-2	Countrywide Home Loan.....		5.250	JD	06/15/2004			141,796	140,000		141,796	143,179	327	7,350	(1,171)			..1	10/17/2001	4.331
224044-BD-8	Cox Communications.....		6.750	MS	03/15/2011			399,328	400,000	107.5980	430,391	399,264	7,950	27,000	.58			..2	08/16/2001	6.777
224044-BE-6	Cox Communications.....		7.125	AO	10/01/2012			193,593	195,000	111.0730	216,592	193,563	3,898		.30			..2	09/17/2002	7.229
22541L-AC-7	Credit Suisse First Boston.....		6.500	JJ	01/15/2012			504,686	500,000	106.8760	534,380	504,845	14,986		(159)			..1	07/17/2002	6.362
22541L-AF-0	Credit Suisse First Boston.....		4.625	JJ	01/15/2008			2,272,862	2,275,000		2,272,862	2,272,862	4,092					..1PE	12/12/2002	4.645
233835-AP-2	Daimler Chrysler NA Hldg.....		7.750	JJ	01/18/2011			2,486,176	2,500,000	114.2400	2,856,000	2,483,925	87,726	193,750	1,194			..2	01/11/2001	7.844
233835-AQ-0	Daimler Chrysler NA Hldg.....		8.500	JJ	01/18/2031			1,079,972	1,000,000	117.2500	1,172,500	1,080,580	38,486	42,500	(608)			..2	02/06/2002	7.794
244199-BB-0	Deere and Co.....		6.950	AO	04/25/2014			755,298	750,000		755,298	755,474	9,556	27,221	(175)			..1PE	04/25/2002	6.859
244217-BG-9	John Deere Capital Corp.....		7.000	MS	03/15/2012			963,786	970,000	115.9430	1,124,647	963,443	19,993	32,630	343			..1	03/15/2002	7.096
247367-AT-2	Delta Airlines 01-A2.....		7.111	MS	09/18/2011			400,000	400,000		400,000	400,000	8,138	28,523				..1PE	09/06/2001	7.111
251529-AF-0	Deutsche Bank Financial.....		7.500	AO	04/25/2009			857,296	750,000		857,296	859,155	10,313		(1,859)			..1PE	11/12/2002	4.843
25179S-AC-4	Devon Energy Corp.....		6.875	MS	09/30/2011			410,991	375,000	111.3860	417,698	411,908	6,517	12,891	(916)			..2	09/12/2002	5.479
25243Q-AB-2	Diageo Capital PLC.....		3.500	MN	11/19/2007			748,466	750,000		748,466	748,433	3,063		.34			..1PE	11/12/2002	3.546
25243Y-AB-5	Diageo Capital PLC.....		6.625	JD	06/24/2004			408,632	400,000		408,632	416,514	.515	26,500	(5,483)			..1PE	08/15/2001	5.093
260543-BH-5	Dow Chemical.....		5.970	JJ	01/15/2009			482,425	500,000		482,424	480,320	13,764	14,925	2,104			..1PE	02/01/2002	6.687
263534-BJ-7	EI Du Pont De Nemours.....		6.875	AO	10/15/2009			431,406	380,000		431,406	433,496	5,515	13,063	(2,091)			..1PE	08/28/2002	4.537
26439X-AB-9	Duke Energy Field Services.....		7.875	FA	08/16/2010			374,719	350,000	105.8320	370,413	378,357	10,336	27,563	(2,417)			..2	08/15/2001	6.678
268766-BN-1	EOP Operating LP.....		8.100	FA	08/01/2010			1,414,711	1,250,000		1,414,711	1,415,250	42,188		(539)			..2PE	12/16/2002	5.917
268766-BT-8	EOP Operating LP.....		7.750	MN	11/15/2007			2,991,028	3,000,000		2,991,028	2,988,120	29,708	232,500	1,462			..2PE	11/15/2000	7.825
26882P-AN-2	ERAC USA Finance Company 144A.....		8.000	JJ	01/15/2011			155,178	150,000	114.9840	172,476	155,936	5,533	12,000	(457)			..2	03/22/2001	7.422
26884A-AM-5	ERP Operating.....		6.950	MS	03/02/2011			202,242	200,000	109.3360	218,672	202,576	4,595	13,900	(200)			..2	03/20/2001	6.769

E08.9

## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identifi- cation	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Design- ation	Date Acquired	Effective Rate of Interest
277432-AB-6	Eastman Chemical Company		7.250	JJ	01/15/2024			1,298,040	1,350,000		1,298,040	1,295,833	45,131	68,875	1,289			..2PE	11/19/2002	..7.599
302508-AQ-9	FMR Corp 144A		7.570	JD	06/15/2029			999,771	1,000,000	..120.2250	1,202,250	999,690	3,364	75,700	3			..1	06/30/1999	..7.572
302570-AN-6	FPL Group Capital Inc.		6.125	MN	05/15/2007			350,907	350,000	..108.0670	378,235	351,087	2,739	21,438	(178)			..1	08/15/2001	..6.056
31331F-AX-9	Fedex Corp 981A		6.720	JJ	01/15/2022			1,047,394	1,035,387		1,047,394	1,047,841	32,083	69,578	(313)			..1	08/16/2001	..6.611
319963-AF-1	First Data Corp		5.625	MN	11/01/2011			139,680	145,000		139,680	139,196	1,359	7,998	445			..1PE	11/26/2001	..6.170
337358-BC-8	First Union Corp		6.875	MS	09/15/2005			2,092,536	1,900,000	..111.6370	2,121,102	2,094,747	38,462		(2,210)			..1	12/17/2002	..2.948
337358-BK-0	First Union Corp		6.400	AO	04/01/2008			2,786,553	2,500,000	..112.1030	2,802,575	2,787,500	40,000		(947)			..1	12/19/2002	..3.959
33900Q-BE-3	Fleet Boston Financial Corp		4.200	MN	11/30/2007			1,597,720	1,600,000		1,597,721	1,597,680	7,467		41			..1PE	11/18/2002	..4.232
33901A-AA-6	Fleet Boston Corp		7.375	JD	12/01/2009			770,992	725,000		770,992	778,333	4,456	53,469	(5,178)			..1PE	09/04/2001	..6.232
343254-AG-3	Florida Windstrom Underwriters 144A		6.850	FA	08/25/2007			415,230	400,000	..113.4590	453,836	419,164	9,590	27,400	(2,774)			..1	08/16/2001	..5.901
345370-BS-8	Ford Motor Company		7.700	MN	05/15/2097			665,310	600,000	..83.8640	503,184	665,322	5,903	46,200	(7)			..2	05/04/1998	..6.943
345370-CA-6	Ford Motor Company		7.450	JJ	07/16/2031			2,627,332	2,975,000	..86.9870	2,587,863	2,624,158	101,584	221,638	2,987			..2	12/18/2001	..8.550
345397-SG-9	Ford Motor Credit Co		5.800	JJ	01/12/2009			721,128	800,000	..92.7490	741,992	720,760	21,782		368			..2	12/16/2002	..7.885
345397-ST-1	Ford Motor Credit Co		7.875	JD	06/15/2010			1,209,785	1,200,000	..100.6260	1,207,511	1,212,879	4,200	63,000	(1,914)			..2	08/16/2002	..7.718
345397-TS-2	Ford Motor Credit Co		7.375	FA	02/01/2011			256,487	250,000	..97.2390	243,098	257,325	7,682	18,438	(581)			..2	06/25/2001	..6.950
349631-AF-8	Fortune Brands Inc.		6.250	AO	04/01/2008			147,403	150,000		147,403	146,710	2,344	9,375	402			..1PE	03/22/2001	..6.646
362311-AG-7	GTE California Inc		6.750	MN	05/15/2027			1,197,405	1,250,000		1,197,404	1,196,350	10,781	84,375	790			..1PE	10/10/2001	..7.116
36962G-WB-6	General Electric CAP Corp		6.125	FA	02/22/2011			2,496,990	2,500,000		2,496,990	2,496,525	54,870	76,563	465			..1PE	05/07/2002	..6.144
36962G-XR-0	General Electric CAP Corp		5.000	FA	02/15/2007			998,493	1,000,000		998,493	998,210	18,889	25,000	283			..1	02/12/2002	..5.041
36962G-YY-4	General Electric CAP Corp		6.000	JD	06/15/2012			4,234,644	4,025,000		4,234,644	4,236,515	10,733	126,117	(1,870)			..1	11/21/2002	..5.293
36962G-YZ-1	General Electric CAP Corp		5.000	JD	06/15/2007			995,390	1,000,000		995,390	994,860	2,222	26,111	530			..1	05/31/2002	..5.117
370424-FV-0	GMAC		8.875	JD	06/01/2010			1,228,277	1,110,000		1,228,277	1,242,565	8,209	89,638	(9,904)			..2PE	07/12/2002	..7.007
370425-RU-6	GMAC		7.250	MS	03/02/2011			410,830	400,000	..101.9030	407,612	412,158	9,586	29,000	(967)			..2	08/15/2001	..6.811
370425-RX-0	GMAC		6.875	MS	09/15/2011			4,074,361	4,100,000	..99.7260	4,088,766	4,071,423	82,997	284,224	2,397			..2	11/01/2001	..6.972
381317-AQ-9	Golden West Financial Corp		4.750	AO	10/01/2012			2,328,165	2,350,000	..100.5530	2,362,996	2,327,908	29,457		257			..1	12/16/2002	..4.870
38141G-AZ-7	Goldman Sachs Group Inc.		6.875	JJ	01/15/2011			407,121	400,000	..111.6240	446,496	408,060	12,681	27,500	(652)			..1	08/15/2001	..6.586
38141G-BU-7	Goldman Sachs Group Inc.		6.600	JJ	01/15/2012			182,665	175,000	..110.4990	193,372	182,926	5,326		(261)			..1	07/25/2002	..5.966
38141M-MP-3	Goldman Sachs Group Inc.		6.500	FA	02/25/2009			2,461,848	2,500,000		2,461,848	2,452,750	56,875	162,500	4,851			..1	02/01/2001	..6.808
416515-AC-8	Hartford Financial Svcs Grp		6.375	MN	11/01/2008			1,210,989	1,250,000		1,210,989	1,194,918	13,281	79,688	5,272			..1PE	03/19/2002	..7.028
416592-AB-9	Hartford Life		7.100	JD	06/15/2007			524,760	500,000		524,760	529,890	1,578	35,500	(4,740)			..1PE	11/26/2001	..5.822
421946-AE-4	Healthcare Realty Trust		8.125	MN	05/01/2011			149,307	150,000	..107.6860	161,530	149,226	2,031	12,188	56			..2	05/10/2001	..8.203
423328-BJ-1	Heller Financial Inc.		6.000	MS	03/19/2004			402,743	400,000		402,743	405,596	6,800	24,000	(2,144)			..1PE	08/15/2001	..5.408
428236-AF-0	Hewlett-Packard Co		5.500	JJ	07/01/2007			1,247,738	1,250,000		1,247,738	1,247,500	35,330		238			..1PE	06/21/2002	..5.546
438516-AL-0	Honeywell International Inc.		6.875	AO	10/03/2005			1,755,310	1,700,000		1,755,310	1,785,918	28,569	116,875	(18,097)			..1PE	04/05/2001	..5.584
438516-AN-6	Honeywell International Inc.		6.125	MN	11/01/2011			1,136,991	1,125,000	..108.6040	1,221,795	1,138,118	11,484	69,098	(989)			..1	11/05/2001	..5.968
441812-JT-2	Household Finance Corp		6.500	JJ	01/24/2006			2,897,876	2,800,000	..106.4920	2,981,775	2,907,482	79,372	48,750	(9,134)			..1	11/21/2002	..5.249
441812-JW-5	Household Finance Corp		6.375	AO	10/15/2011			329,957	330,000	..104.5510	345,017	329,957	4,441	20,570	6,377			..1	10/18/2001	..6.377
441812-JY-1	Household Finance Corp		7.000	MN	05/15/2012			945,652	975,000	..109.5290	1,067,908	944,687	8,721	32,798	965			..1	08/07/2002	..7.452
44943Q-AB-6	IDS Financial 144A		6.625	FA	02/15/2006			153,965	150,000		153,965	155,675	3,754	9,938	(1,130)			..1PE	09/10/2001	..5.689
44978N-AA-3	ING Cap Funding Ill		8.439	JD	12/31/2010			3,825,000	3,825,000	..116.2840	4,447,863	3,825,000	897	322,792				..1	12/12/2000	..8.436
460146-BN-2	International Paper Co		6.750	MS	09/01/2011			175,000	175,000	..111.2710	194,724	175,000	3,938	11,944				..2	08/22/2001	..6.750
460690-AR-1	Interpublic Group Cos Inc		7.250	FA	08/15/2011			397,601	400,000	..91.7230	366,892	397,417	10,956	14,500	184			..2	03/01/2002	..7.345
46625H-AP-5	JP Morgan Chase & Co		5.250	MN	05/30/2007			2,357,903	2,350,000		2,357,903	2,358,468	10,624	61,688	(565)			..1PE	07/17/2002	..5.163
48245R-AR-5	KFW Internatl Finance		4.750	JJ	01/24/2007			4,998,008	5,000,000		4,998,008	4,997,600	103,576	118,750	408			..1PE	01/17/2002	..4.761
487836-AR-9	Kellogg Co		6.000	AO	04/01/2006			2,037,825	2,000,000	..108.3930	2,167,860	2,050,000	30,000	120,000	(10,442)			..2	11/05/2001	..5.355
487836-AS-7	Kellogg Co		6.600	AO	04/01/2011			307,024	305,000	..112.6240	343,502	307,236	5,033	20,130	(179)			..2	08/16/2001	..6.495
494550-AH-9	Kinder Morgan Energy Partners		6.750	MS	03/15/2011			403,967	400,000	..108.6250	434,500	404,482	7,950	27,000	(355)			..2	08/15/2001	..6.592
494550-AQ-9	Kinder Morgan Energy Partners		7.300	FA	08/15/2033			749,604	750,000		749,604	749,550	20,075		54			..2PE	11/21/2002	..7.304
50075N-AG-9	Kraft Foods Inc		5.250	JD	06/01/2007			2,056,640	2,050,000	..108.0120	2,214,245	2,056,986	8,969	57,101	(345)			..1	07/10/2002	..5.165
50075N-AH-7	Kraft Foods Inc		6.250	JD	06/01/2012			1,031,347	1,000,000	..111.8270	1,118,270	1,032,480	5,208	33,160	(1,133)			..1	06/26/2002	..5.813
524908-DD-9	Lehman Brothers Holdings Inc		6.250	MN	05/15/2006			1,248,353	1,250,000	..109.3340	1,248,650	1,266,675	9,983	78,125	426			..1	05/02/2001	..6.294
539830-AE-9	Lockheed Martin Corporation		7.650	MN	05/01/2016			1,301,866	1,176,000		1,301,866	1,307,407	14,994	59,288	(1,853)			..2PE	12/20/2002	..6.419
539830-AL-3	Lockheed Martin Corporation		8.200	JD	12/01/2009			2,138,387	2,000,000	..123.5810	2,471,620	2,162,240	13,667	164,000	(15,148)			..2	05/16/2001	..6.924

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## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21	
			4	5									14	15							
CUSIP Identifi- cation	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Design- ation	Date Acquired	Effective Rate of Interest	
571748-AD-4	Marsh & McLennan Cos.		5.375	MS	03/15/2007			597,710	600,000	107.3410	644,045	597,422	9,496	15,767	289			1	07/01/2002	5.478	
574599-AV-8	Masco Corp.		6.000	MN	05/03/2004			114,901	115,000		114,901	114,787	1,112	6,900	69			2PE	04/26/2001	6.068	
577778-BH-5	May Department Stores Co.		6.700	MS	09/15/2028			513,495	500,000		513,494	514,186	9,864	33,500	(205)			1PE	01/13/1999	6.482	
577778-BK-8	May Department Stores Co.		7.875	MS	03/01/2030			250,000	250,000		250,000	250,000	6,563	19,688				1PE	02/24/2000	7.875	
577778-BN-2	May Department Stores Co.		8.000	JJ	07/15/2012			1,702,985	1,500,000		1,702,985	1,711,365	55,333	30,000	(8,380)			1PE	07/15/2002	6.106	
59018Y-JL-6	Merrill Lynch		6.130	MN	05/16/2006			353,064	350,000		353,064	354,126	2,682	21,455	(803)			1PE	08/16/2001	5.840	
59156R-AC-2	Metlife		6.125	JD	12/01/2011			1,723,619	1,750,000	107.9360	1,888,880	1,721,283	8,932	108,378	2,217				1	12/07/2001	6.349
592173-AG-3	Metropolitan Life Insurance Co 144A		7.000	MN	11/01/2005			153,322	150,000		153,322	155,030	1,750	10,500	(1,044)			1PE	04/25/2001	6.136	
594457-BQ-5	Michigan Cons Gas		6.125	MS	09/01/2008			199,696	200,000	108.3810	216,762	199,632	4,083	12,556	46			2	08/15/2001	6.157	
59562H-AK-4	Mid American Funding LLC		6.750	MS	03/01/2011			150,793	150,000		150,793	150,921	3,375	10,125	(71)			2PE	03/20/2001	6.665	
617446-GM-5	Morgan St Dean Witter and Co.		6.750	AO	04/15/2011			1,838,453	1,800,000	111.1270	2,000,285	1,839,089	25,650	99,563	(888)			1	08/27/2002	6.407	
617446-HB-8	Morgan St Dean Witter and Co.		5.800	AO	04/01/2007			829,670	800,000	108.4740	867,792	832,336	11,600	22,942	(2,666)			1	07/19/2002	4.824	
617446-HC-6	Morgan St Dean Witter and Co.		6.600	AO	04/01/2012			181,916	175,000	110.8320	193,956	182,131	2,888	5,711	(215)			1	07/25/2002	6.036	
617446-HD-4	Morgan St Dean Witter and Co.		7.250	AO	04/01/2032			248,228	250,000	113.9310	284,828	248,193	4,531	8,962	36			1	05/07/2002	7.309	
61980A-AA-1	Motiva Enterprise 144A		5.200	MS	09/15/2012			274,152	275,000	99.8330	274,540	274,137	3,853		16			1	09/18/2002	5.241	
629568-AH-9	Nabors Industries Inc.		5.375	FA	08/15/2012			277,790	280,000		277,790	277,774	5,393		16			1PE	12/11/2002	5.481	
634906-CB-5	National City Bank of Indiana Ser BK Note		4.875	JJ	07/20/2007			499,146	500,000		499,146	499,015	13,880		131			1PE	05/30/2002	4.917	
637432-CQ-6	National Rural Utilities		6.000	MN	05/15/2006			2,996,548	3,000,000	109.0910	3,272,730	2,994,410	23,000	180,000	955			1	01/04/2002	6.038	
638612-AE-1	Nationwide Financial Services		6.250	MN	11/15/2011			448,062	450,000	104.2880	469,296	447,889	3,594	27,813	155			1	11/15/2001	6.314	
65011Q-AF-9	New York Times Co Ser MTN		4.625	FA	06/25/2007			518,530	500,000		518,530	518,960	8,736		(430)			1PE	11/14/2002	3.720	
652478-AH-1	News America Holdings		9.250	FA	02/01/2013			1,591,326	1,500,000		1,591,326	1,604,145	57,813	138,750	(5,600)			2PE	07/24/2000	8.345	
654106-AB-9	Nike Inc.		5.500	FA	08/15/2006			399,290	400,000	108.3270	433,308	399,057	8,311	21,878	172			1	08/15/2001	5.555	
65473Q-AJ-2	Nisource Finance		7.875	MN	11/15/2010			256,557	270,000	109.9030	296,738	256,298	2,717	10,631	260			2	10/16/2002	8.764	
664787-AB-4	Northern Border Pipeline		7.750	MS	09/01/2009			102,241	100,000		102,241	102,618	2,583	7,750	(253)			1PE	05/23/2001	7.319	
665501-AE-2	Northern National Gas 144A		5.375	AO	10/31/2012			169,774	170,000	99.9500	169,915	169,760	1,929		13			2	10/09/2002	5.391	
666807-AT-9	Northrop Grumman Corp		7.125	FA	02/15/2011			458,704	450,000	113.6590	511,466	459,693	12,113	32,063	(772)			2	09/04/2001	6.811	
66938F-JR-6	Norwest Corp		6.750	AO	10/01/2006			527,564	500,000		527,564	533,510	8,438	33,750	(5,946)			1	01/29/2002	5.115	
66938F-JT-2	Norwest Corp MTN H		6.750	JD	06/15/2007			912,569	875,000		912,569	912,569	2,625	59,063	(4,765)			1PE	05/23/2002	5.642	
67019E-AA-5	NSTAR		8.000	FA	02/15/2010			375,788	350,000	121.3060	424,571	379,104	10,578	28,000	(2,687)			1	01/08/2002	6.681	
68233D-AA-5	Oncor Electric Delivery 144A		6.375	MN	05/01/2012			510,299	500,000	102.9960	514,980	510,390	5,313		(91)			2	11/14/2002	6.082	
68233D-AJ-6	Oncor Electric Delivery 144A		6.375	JJ	01/15/2015			1,289,444	1,300,000		1,289,444	1,289,444	2,532					2PE	12/17/2002	6.472	
693476-AP-8	PNC Funding Corp.		7.500	MN	11/01/2009			799,902	750,000		799,902	807,240	9,375	56,250	(5,691)			2PE	09/04/2001	6.287	
718507-BP-0	Phillips Petroleum Co.		8.500	MN	05/25/2005			1,378,787	1,275,000	113.7120	1,449,828	1,424,430	10,838	108,375	(39,851)			1	11/02/2001	4.864	
724477-AR-5	Pitney Bowes Credit Corp.		5.750	FA	08/15/2008			540,430	500,000	110.6890	553,445	540,915	10,861		(485)			1	11/27/2002	4.123	
73317P-AC-3	Popular Inc.		6.375	MS	09/15/2003			201,575	200,000		201,575	204,494	3,754	12,750	(2,141)			1	08/09/2001	5.221	
74005P-AH-7	Praxair Inc.		6.500	MS	03/01/2008			302,954	300,000	112.7210	338,163	303,668	6,500	19,500	(471)			2	08/16/2001	6.274	
744448-BG-5	New Century Energies		7.125	JD	06/01/2006			531,338	500,000		531,338	531,455	2,969		(117)			2PE	12/20/2002	5.101	
744567-CK-2	Public Service Electric & Gas		9.125	JJ	07/01/2005			1,363,792	1,200,000		1,363,792	1,367,232	54,750		(3,441)			1PE	12/06/2002	3.385	
755111-AJ-0	Raytheon Co.		6.750	MS	03/15/2018			325,765	325,000	104.7950	340,584	325,845	6,459	21,938	(28)			2	05/04/1998	6.725	
755111-AU-5	Raytheon Co Corporate Debenture		6.400	JD	12/15/2018			522,492	600,000		522,492	518,614	1,707	38,400	2,380			2PE	08/13/2001	7.832	
758940-AF-7	Regions Financial Corp.		7.000	MS	03/01/2011			360,337	350,000		360,337	361,704	8,167	24,500	(933)			1PE	08/16/2001	6.528	
760719-AR-5	Republic New York Corp		9.125	MN	05/15/2021			821,862	695,000		821,862	830,262	8,104	63,419	(3,219)			1PE	04/11/2001	7.303	
775371-AU-1	Rohm and Haas Co.		7.850	JJ	07/15/2029			1,984,396	1,775,000	125.0300	2,219,283	1,987,113	64,250	139,338	(2,659)			2	11/30/2001	6.877	
78387G-AF-0	SBC Communications Inc.		5.750	MN	05/02/2006			812,239	800,000		812,239	814,280	7,539	23,000	(2,041)			1PE	05/14/2002	5.244	
78387G-AH-6	SBC Communications Inc.		5.875	FA	02/01/2012			1,991,116	2,000,000	108.0090	2,160,180	1,990,440	48,958	58,750	676			1	02/01/2002	5.939	
78387G-AK-9	SBC Communications Inc.		5.875	FA	08/15/2012			1,890,201	1,800,000	107.9840	1,943,712	1,891,728	38,775		(1,527)			1	10/08/2002	5.206	
786429-AD-2	Safeco Corp.		7.875	AO	04/01/2005			370,182	375,000		370,182	365,317	7,383	29,531	1,868			2PE	04/04/2000	8.515	
786429-AN-0	Safeco Corp.		7.250	MS	09/01/2012			804,040	750,000		804,040	804,938	19,333		(898)			2PE	10/02/2002	6.245	
786514-BB-4	Safeway Inc.		6.150	MS	03/01/2006			1,039,386	1,000,000	108.3040	1,083,040	1,044,380	20,500	30,750	(4,994)			2	07/17/2002	4.794	
786514-BE-8	Safeway Inc.		4.800	JJ	07/16/2007			601,477	600,000	103.1730	619,038	601,584	13,200		(107)			2	07/30/2002	4.739	
792860-AD-0	St Paul Companies		8.125	AO	04/15/2010			947,990	898,000		947,990	953,644	15,403	64,919	(3,697)			2PE	09/13/2002	7.118	
792860-AF-5	St Paul Companies		5.750	MS	03/15/2007			348,969	350,000	104.9750	367,413	348,796	5,926	10,230	173			2	03/07/2002	5.830	

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### SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest
803111-AK-9	Sara Lee Corp.....		6.250	MS	09/15/2011			1,523,009	1,500,000	112.1550	1,682,325	1,524,855	27,604	95,052	(1,802)			..1	12/12/2001	6.021
806860-AA-0	Schlumberger Tech Corp 144A.....		6.500	AO	04/15/2012			498,485	500,000	112.3570	561,785	498,395	6,861	16,611	90			..1	04/04/2002	6.544
811054-AD-7	E.W Scripps CO.....		4.250	JD	12/15/2009			725,098	730,000		725,098	725,098	948		18			..1PE	12/13/2002	4.363
812404-BJ-9	Sears Roebuck Acceptance.....		6.700	AO	04/15/2012			1,292,439	1,380,000	94.9220	1,309,924	1,292,025	19,519		414			..2	12/05/2002	7.666
84254Q-AA-7	Southern Capital Corp 144A.....		5.700	JD	06/30/2022			151,626	151,626		151,626	151,626	24	4,441				..1PE	06/20/2002	5.700
848503-AP-3	Spieker Properties LP.....		7.650	JD	12/15/2010			366,356	350,000		366,356	368,514	1,190	26,775	(1,503)			..2PE	08/16/2001	6.877
855030-AG-7	Staples Inc 144A.....		7.375	AO	10/01/2012			287,524	290,000	109.7830	318,370	287,480	5,406		44			..2	09/25/2002	7.500
86764P-AB-5	Sunoco Inc.....		6.750	AO	04/01/2011			299,722	300,000	102.0080	306,024	299,649	5,063	20,250	30			..2	08/15/2001	6.765
86787G-AB-8	Suntrust Bank.....		6.375	AO	04/01/2011			707,867	675,000		707,867	711,315	10,758	43,031	(3,028)			..1PE	11/05/2001	5.629
872649-BL-1	TRW Inc.....		7.625	MS	03/15/2006			404,626	400,000		404,626	405,840	8,981	30,500	(1,186)			..2PE	12/17/2001	7.214
87612E-AC-0	Target Corporation.....		6.350	JJ	01/15/2011			1,010,590	975,000	111.0650	1,082,884	1,014,146	28,549	61,913	(3,368)			..1	11/30/2001	5.776
881685-BJ-9	Chevrontexaco Corp.....		5.500	JJ	01/15/2009			399,570	400,000	109.3850	437,540	399,496	10,144	11,000	74			..1	02/14/2002	5.521
887315-AK-5	Time Warner Inc.....		9.125	JJ	01/15/2013			1,364,120	1,250,000	115.5000	1,443,750	1,380,240	52,595	114,063	(7,303)			..2	12/18/2000	7.795
88731E-AJ-9	Time Warner Entertainment.....		8.375	JJ	07/15/2033			667,618	700,000	113.2340	792,638	667,450	27,033		168			..2	10/22/2002	8.814
887360-AT-2	Times Mirror Co.....		7.250	MN	11/15/2006			896,534	900,000		896,534	896,526	8,338	65,250				..1PE	11/07/1996	7.278
891027-AL-8	Torchmark Corp.....		6.250	JD	12/15/2012			1,519,698	1,450,000		1,519,698	1,525,039	4,028	40,625	(5,340)			..1PE	12/20/2002	4.896
893830-AE-9	Transocean Sedco Forex.....		6.625	AO	04/15/2011			1,344,067	1,350,000	110.1090	1,486,472	1,343,078	18,881	89,438	521			..2	07/06/2001	6.695
902494-AL-7	Tyson Foods Inc -Cl A.....		7.250	AO	10/01/2006			410,149	400,000	111.1270	444,508	411,752	7,250	14,500	(1,603)			..2	04/22/2002	6.477
90329S-AC-7	US Bancorp Capital I B.....		8.270	JD	12/15/2026			1,696,646	1,700,000		1,696,646	1,696,362	6,248	140,590	44			..2PE	12/18/1996	8.289
90332J-AB-4	USA Networks Inc.....		6.750	MN	11/15/2005			406,815	400,000		406,815	410,034	3,450	27,000	(2,111)			..2PE	08/15/2001	6.094
90333W-AA-6	Pepco Holdings Inc.....		6.375	FA	08/01/2011			385,313	375,000		385,313	386,310	9,961	24,238	(882)			..1	10/25/2001	5.961
904764-AE-7	Unilever Capital Corporation.....		6.750	MN	11/01/2003			4,994,867	5,000,000	104.2820	5,214,100	4,982,550	56,250	337,500	5,803			..1	10/19/2000	6.879
904764-AF-4	Unilever Capital Corporation.....		6.875	MN	11/01/2005			1,080,839	1,000,000	112.1220	1,121,220	1,090,650	11,458	27,500	(7,348)			..1	11/14/2002	3.819
904764-AH-0	Unilever Capital Corporation.....		5.900	MN	11/15/2032			445,324	450,000		445,324	445,316	3,614		8			..1PE	11/04/2002	5.975
907770-BG-5	Union Oil Co of California.....		5.050	AO	10/01/2012			348,722	350,000	99.9540	349,839	348,698	4,321		24			..2	09/30/2002	5.098
907818-CN-6	Union Pacific Corp.....		6.125	JJ	01/15/2012			742,078	750,000	109.3810	820,358	741,473	21,182	22,714	605			..2	01/24/2002	6.280
907831-AA-9	Union Pacific Railroad.....		6.630	JJ	01/27/2022			1,000,000	1,000,000		1,000,000	1,000,000	28,362	66,300				..1PE	07/19/2001	6.630
907833-AF-4	Union Pacific Corp 98-B.....		6.850	JJ	01/02/2019			599,661	599,661		599,661	599,660	20,424	41,077				..1PE	09/17/1998	6.850
91159H-GC-8	US Bancorp.....		5.100	JJ	07/15/2007			1,546,183	1,470,000		1,546,183	1,547,307	44,357		(1,124)			..1PE	11/27/2002	3.844
913017-BD-0	United Technologies Corp.....		6.350	MS	03/01/2011			3,218,074	3,210,000		3,218,074	3,219,326	67,945	203,835	(740)			..1PE	02/26/2001	6.310
913017-BE-8	United Technologies Corp.....		4.875	MN	11/01/2006			669,648	650,000	105.8300	687,895	671,203	5,281	15,844	(1,555)			..1	08/27/2002	4.016
91529Y-AC-0	Unumprovident Corp.....		7.625	MS	03/01/2011			1,509,845	1,455,000		1,509,845	1,513,742	36,981	80,444	(3,226)			..2PE	09/10/2002	7.007
91913Y-AD-2	Valero Energy Corp.....		6.875	AO	04/15/2012			409,779	400,000	104.1410	416,564	409,810	5,806		(32)			..2	12/10/2002	6.518
92344G-AT-3	Verizon Global Funding Corp.....		7.375	MS	09/01/2012			528,219	500,000	115.0540	575,270	528,655	12,804		(436)			..1	10/07/2002	6.576
925524-AJ-9	Viacom Inc.....		7.700	JJ	07/30/2010			1,236,629	1,150,000	118.8040	1,366,245	1,250,216	37,142	88,550	(8,624)			..1	09/04/2001	6.429
925524-AN-0	Viacom Inc.....		6.400	JJ	01/30/2006			408,347	400,000	110.4030	441,612	410,800	10,738	25,600	(2,396)			..1	12/18/2001	5.652
929771-AM-5	Wachovia Corp.....		6.150	MS	03/15/2009			347,362	350,000		347,362	346,810	6,338	21,525	338			..1PE	08/16/2001	6.299
931142-BE-2	Wal Mart Stores.....		6.875	FA	08/10/2009			3,397,729	3,150,000		3,397,729	3,429,972	84,820	216,563	(30,238)			..1PE	11/30/2001	5.442
931142-BP-7	Wal Mart Stores Inc.....		3.250	MS	09/29/2003			1,001,264	1,000,000		1,001,264	1,003,200	8,306	30,785	(1,658)			..1PE	10/25/2001	3.077
949746-CH-2	Wells Fargo & Company.....		5.125	FA	02/15/2007			322,203	300,000	107.4010	322,203	299,901	5,808	8,115	21			..1	01/29/2002	5.132
949748-AE-7	Wells Fargo Bank.....		7.550	JD	06/21/2010			1,187,335	1,100,000	119.0030	1,309,033	1,199,242	2,307	83,050	(8,946)			..1	08/16/2001	6.206
94975C-AE-7	Wells Fargo Financial.....		5.450	MN	05/03/2004			149,914	150,000		149,914	149,816	1,317	8,175	60			..1PE	04/25/2001	5.495
962166-BA-1	Weyerhaeuser Co.....		5.950	MN	11/01/2008			2,002,952	2,000,000	106.7490	2,134,980	2,003,200	19,833	59,500	(250)			..2	05/06/2002	5.920
962166-BP-8	Weyerhaeuser Co.....		6.750	MS	03/15/2012			594,220	575,000	109.0340	626,946	594,528	11,428		(307)			..2	10/15/2002	6.266
962166-BR-4	Weyerhaeuser Co.....		7.375	MS	03/15/2032			246,797	250,000	108.4530	271,133	246,778	5,429		18			..2	10/15/2002	7.483
989819-AA-5	Zurich Capital Trust I 144A.....		8.376	JD	06/01/2037			1,200,000	1,200,000		1,200,000	1,200,000	8,376	100,512				..1PE	05/28/1997	8.376
	United States.....							246,196,801	240,669,771	XXX	255,713,361	246,734,119	3,942,624	11,124,595	(418,402)	0	0	XXX	XXX	XXX
<b>Foreign</b>																				
06738C-AD-1	Barclays Bank PLC.....		7.400	JD	12/15/2009			349,868	350,000	101.1250	353,937	349,822	1,151	25,900	14			..1	12/03/1999	7.407
404280-AB-5	HSBC Holdings.....		5.250	JD	12/12/2012			1,256,725	1,260,000		1,256,725	1,256,710	3,491		13			..1PE	12/05/2002	5.284
780097-AL-5	Royal Bank of Scotland Group.....		5.000	AO	10/01/2014			1,394,719	1,400,000	100.6770	1,409,478	1,394,638	17,306		81			..1	09/25/2002	5.043
92857T-AF-4	Vodafone Airtouch PLC Wl.....		7.625	FA	02/15/2005			415,786	400,000	110.2400	440,960	426,160	11,522	30,500	(6,824)			..1	08/15/2001	5.625
92857T-AG-2	Vodafone Airtouch PLC.....		7.750	FA	02/15/2010			1,084,738	1,000,000	117.9380	1,179,380	1,094,160	29,278	77,500	(9,106)			..1	12/12/2001	

## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21	
			4	5									14	15							
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest	
983730-AA-0..	XL Capital Ltd.....		6.500	JJ.....	01/15/2012			263,697	265,000	108.2790	286,939	263,593	7,943	8,852	104				1	01/07/2002	6.573
	Foreign.....							4,765,533	4,675,000	XXX	4,927,419	4,785,083	70,691	142,752	(15,718)		0		XXX	XXX	XXX
3999999..	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							250,962,334	245,344,771	XXX	260,640,780	251,519,202	4,013,315	11,267,347	(434,120)		0		XXX	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Defined Multi-Class Residential Mortgage-Backed Securities</b>																					
<b>United States</b>																					
07383F-GG-7..	Bear Stearns Commercial Mortg.....		5.610	MTLY	11/15/2033	08/15/2011	100.000	180,764	180,000		180,764	180,885	842	10,098	(105)				1	10/31/2001	5.578
12669B-4V-1..	Countrywide Home Loans 2001-J1 3A1.....		6.500	MTLY	07/25/2031	04/25/2023	100.000	1,612,060	1,631,930		1,612,061	1,605,666	8,840	159,113	2,392				1PE	05/25/2001	6.936
61745M-FY-4..	Morgan Stanley Capital I 1998-1 A5.....		6.750	MTLY	03/25/2013	11/25/2005	100.000	795,628	804,222		795,628	788,389	4,524	54,285	4,861				1PE	09/21/2000	7.352
66938D-CG-2..	Norwest Integrated Structured 1999-1 2A1.....		6.500	MTLY	04/25/2029	03/25/2014	100.000	3,397,105	3,465,182		3,397,105	3,361,768	18,770	225,237	29,167				1PE	09/13/2000	7.210
760944-D2-1..	Residential Fdng Mtg Sec I 1993-S40 A9.....		6.750	MTLY	11/25/2023	03/25/2003	100.000	990,110	995,375		990,110	980,133	5,599	65,454	7,955				1PE	11/16/2000	7.403
760972-B9-9..	Residential Fdng Mtg Sec I 1998-S18 A2.....		6.500	MTLY	08/25/2013	04/25/2003	100.000	532,803	536,636		532,803	515,086	2,907	34,519	15,328				1PE	06/23/2000	8.166
76110Y-LQ-3..	Residential Funding Mtg 1999-S14 IIA1.....		6.500	MTLY	06/25/2029			2,354,881	2,492,925		2,354,881	2,293,490	13,503	161,439	49,065				1PE	05/01/2000	8.149
	United States.....							9,863,350	10,106,270	XXX	9,863,352	9,725,417	54,985	710,145	108,663		0		XXX	XXX	XXX
4199999..	Industrial & Miscellaneous - Defined Multi-Class Residential Mtg.-Backed Securities.....							9,863,350	10,106,270	XXX	9,863,352	9,725,417	54,985	710,145	108,663		0		XXX	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Multi-Class Residential Mortgage-Backed Securities</b>																					
<b>United States</b>																					
00253C-HW-0..	AAMES Mortgage Trust 2002-2 A2.....		4.500	MTLY	03/25/2033	10/25/2032	100.000	2,500,000	2,500,000		2,500,000	2,500,000	9,375						1PE	12/19/2002	4.516
073914-ZL-0..	Bear Stearns Mortgage Sec 1998-1 2A3.....		6.500	MTLY	03/25/2028	02/25/2003	100.000	956,260	958,234		956,261	969,313	5,190	41,523	(13,053)				1PE	04/01/2002	4.431
125715-JT-0..	CMC Securities Corporation III 1998-2 B2.....		6.750	MTLY	11/25/2028	09/25/2008	100.000	752,499	725,300		752,499	752,499	4,080	16,319					1PE	08/15/2002	6.506
16151R-AX-1..	Chase Credit Card Master Trust 2001-4 A.....		5.500	MTLY	11/17/2008	07/15/2006	100.000	2,055,513	2,000,000		2,055,513	2,068,516	4,889	91,667	(13,002)				1	02/22/2002	3.955
22540V-PZ-9..	CS First Boston Mtg Secs - 14 2001-33 1A29.....		6.500	MTLY	01/25/2032	03/25/2004	100.000	2,639,507	2,617,335		2,639,507	2,645,962	14,177	28,354	(6,455)				1PE	10/22/2002	4.559
45660N-BK-0..	Residential Asset Sec Trust 2001-A1 2A5.....		7.040	MTLY	07/25/2031	06/25/2014	100.000	2,183,600	2,120,000		2,183,600	2,183,600	12,437						1PE	12/18/2002	6.835
76111J-PB-4..	Residential Funding Mtg Sec 2002-S4 A2.....		6.250	MTLY	02/25/2032	10/25/2004	100.000	2,354,106	2,300,000		2,354,106	2,354,625	11,979		(519)				1PE	12/20/2002	4.549
79548K-5F-1..	Salomon Brothers Mtge Sec 2000-UP1 A2.....		8.000	MTLY	09/25/2030	12/25/2006	100.000	725,918	728,923		725,918	727,442	4,859	58,302	(1,110)				1PE	08/23/2000	8.017
86359A-HD-8..	Amortizing Res Collateral Tr 2002-BC10 A4.....		2.120	MTLY	01/25/2033	09/27/2032	100.000	2,500,000	2,500,000		2,500,000	2,500,000	1,031						1PE	12/23/2002	2.129
929757-AA-0..	Wachovia Asset Securitization 2002-1 1A1.....		6.250	MTLY	10/25/2033	10/25/2017	100.000	3,162,399	3,067,665		3,162,399	3,164,008	15,977	47,847	(1,609)				1	09/20/2002	5.754
	United States.....							19,829,802	19,517,457	XXX	19,829,803	19,865,965	83,994	284,012	(35,748)		0		XXX	XXX	XXX
4299999..	Industrial & Miscellaneous - Other Multi-Class Residential Mtg.-Backed Securities.....							19,829,802	19,517,457	XXX	19,829,803	19,865,965	83,994	284,012	(35,748)		0		XXX	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Defined Multi-Class Commercial Mortgage-Backed Securities</b>																					
<b>United States</b>																					
045413-BY-6..	Bank One Mortgage 2000-2 3A.....		5.519	MTLY	03/15/2030	02/15/2028	100.000	636,343	638,736		636,343	635,343	2,937	39,345	499				1PE	03/29/2000	5.649
12476V-AT-8..	CAPCO America Securitization 1998-D7 A1B.....		6.260	MTLY	10/15/2030	09/15/2008	100.000	534,383	500,000		534,383	536,660	1,739	13,042	(2,277)				1	07/31/2002	4.839
161505-BY-7..	Chase Commercial Mortgage Sec 1998-1 A2.....		6.560	MTLY	05/18/2030	05/18/2008	100.000	1,043,427	1,000,000		1,043,427	1,049,492	5,467	38,267	(6,066)				1PE	05/13/2002	5.383
22540A-QX-9..	CS First Boston Mortgage 2000-1 4A.....		6.625	MTLY	03/15/2015	06/15/2014	100.000	969,227	992,923		969,227	949,095	5,482	65,781	13,796				1PE	03/30/2000	7.741
23321P-T6-5..	DLJ Mortgage Accept Corp 1998-3 1ppa.....		6.500	MTLY	09/19/2028	08/19/2028	100.000	4,189,599	4,385,286		4,189,599	4,127,075	23,754	285,044	56,888				1PE	12/18/2000	7.641
361849-CK-6..	GMAC Commercial Mortgage Sec 1997-C2 A3.....		6.566	MTLY	04/16/2029	11/15/2007	100.000	3,876,869	4,000,000		3,876,869	3,833,125	21,887	262,640	36,975				1	09/22/2000	7.410
361849-JV-5..	GMAC Commercial Mortgage Sec 1999-CTL1 A 144A.....		7.151	MTLY	12/15/2016	02/15/2008	100.000	685,936	634,002		685,936	689,180	3,778	7,556	(3,244)				1	10/09/2002	3.903
43811S-AD-9..	Honda Auto Receivables Auto Tr 2002-1 A4.....		4.220	MTLY	04/16/2007	01/15/2006	100.000	419,916	420,000		419,916	419,895	788	15,558	21				1	01/23/2002	4.275
589929-KZ-0..	Merrill Lynch Mtge Invtrs 1995-C3 A3.....		7.111	MTLY	12/26/2025	10/25/2005	100.000	582,980	583,870		582,980	589,709	3,460	45,314	(1,569)				1	11/22/1995	6.981
61745M-FG-3..	Morgan Stanley Capital I Ser 1998-HF1 Cl A2.....		6.520	MTLY	03/15/2030	01/15/2008	100.000	1,559,119	1,500,000		1,559,119	1,573,008	8,150	97,800	(12,966)				1	11/29/2001	5.467
61745M-HM-8..	Morgan Stanley Capital I 1998-CF1 A1.....		6.330	MTLY	07/15/2032	10/15/2007	100.000	2,075,876	2,074,314		2,075,876	2,085,129	10,942	132,398	(2,440)				1	08/13/1998	6.271
61746W-GB-0..	Morgan Stanley Dean Witter 2001-TOP1 A4.....		6.660	MTLY	02/15/2033	01/15/2011	100.000	483,273	450,000		483,273	484,822	2,498	9,990	(1,549)				1	07/30/2002	5.467
61746W-PF-1..	Morgan Stanley Dean Witter 2002-Top 7 A2.....		5.980	MTLY	01/15/2039	05/15/2012	100.000	2,911,214	2,750,000		2,911,214	2,911,214	13,704	22,425					1	12/17/2002	5.649
89232V-AD-6..	Toyota Auto Rec Owner Trust 2001-C A4.....		4.720	MTLY	09/15/2008	02/15/2005	100.000	507,298	500,000		507,298	510,156	1,049	21,633	(2,859)				1	01/22/2002	3.053
92977D-AF-4..	Wachovia Bank Commercial Mtg 2002-WHL B 144A.....		1.800	MTLY	03/15/2015	09/15/2005	100.000	1,500,000	1,500,000		1,500,000	1,500,000	1,275	1,350					1Z	11/19/2002	1.800
94977T-AP-3..	Wells Fargo Mortgage 2001-26 A14.....		6.500	MTLY	11/25/2031	08/25/2008	100.000	1,542,188	1,500,000		1,542,188	1,542,188	8,125	32,500					1PE	08/16/2002	6.322
	United States.....							23,517,648	23,429,131	XXX	23,517,648	23,436,091	115,035	1,090,643	75,209		0		XXX	XXX	XXX
4399999..	Industrial & Miscellaneous - Defined Multi-Class Commercial Mtg.-Backed Securities.....							23,517,648	23,429,131	XXX	23,517,648	23,436,091	115,035	1,090,643	75,209		0		XXX	XXX	XXX
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities</b>																					
<b>United States</b>																					
02582J-AG-5..	American Express Credit 1999-1 A.....		5.600	MTLY	11/15/2006	04/15/2004	100.000	810,593	800,000		810,593	821,375	1,991	44,800	(8,035)				1	08/17/2001	3.606
03061N-DU-0..	Americredit Auto Receivables 2001-1 A3.....		5.130	MTLY	11/06/2005	03/06/2004	100.000	251,784	250,000		251,784	253,496	891	12,825	(1,305)				1	08/28/2001	3.807

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**SCHEDULE D - PART 1**

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest
03072S-DT-9	Ameriquest Mortgage Securities 2002-5 AF2		4.080	MTLY	02/25/2033	10/25/2030	100.000	535,120	535,000		535,120	535,125	1,819		(5)			..1PE	12/04/2002	4.096
055959-AP-5	BMW Vehicle Owner Trust 2001-A A4		5.110	MTLY	05/25/2006	11/25/2004	100.000	511,947	505,000		511,947	514,537	430	27,551	(2,594)			..1PE	01/17/2002	3.430
07383F-AB-4	Bear Stearns Commercial Mortg 1998-C1 A2		6.440	MTLY	06/16/2030	06/16/2008	100.000	930,794	900,000		930,794	937,863	4,830	57,960	(5,388)			..1	08/30/2001	5.682
07383F-AQ-1	Bear Stearns Commercial Mortg 1999-C1 A2		6.020	MTLY	02/14/2031	02/14/2009	100.000	400,007	400,000		400,007	400,219	2,007	24,080	(123)			..1	03/23/2001	6.050
12613X-AP-6	CNH Equipment Trust 2001-A A4		5.380	MTLY	08/15/2007	02/15/2006	100.000	399,956	400,000		399,956	399,938	956	21,520	12			..1PE	05/09/2001	5.449
12669A-D8-4	Countrywide Home Loans 1998-A11 NB		6.500	MTLY	10/25/2013	11/25/2009	100.000	1,122,278	1,144,752		1,122,278	1,091,090	6,201	73,865	27,431			..1PE	06/22/2000	8.025
130335-AG-7	California Infrastructure 1997-1 A7		6.420	MJSD	09/25/2008	09/25/2006	100.000	1,219,534	1,200,000		1,219,534	1,227,765	1,284	77,040	(2,314)			..1	03/29/2001	5.603
130335-AP-7	California Infrastructure 1997-1 A6		6.380	MJSD	09/25/2008	09/25/2006	100.000	654,369	650,000		654,369	658,959	691	41,470	(1,050)			..1	06/04/1998	6.070
130335-AQ-5	California Infrastructure 1997-1 A7		6.420	MTLY	12/26/2009	12/25/2007	100.000	978,396	875,000		978,396	978,633	936		(237)			..1	12/23/2002	3.593
161505-CW-0	Chase Commercial Mortgage Sec 1998-2 A2		6.390	MTLY	11/18/2030	11/18/2008	100.000	405,063	400,000		405,063	406,750	2,130	25,560	(974)			..1	03/20/2001	6.120
161581-BT-9	Chase Manhattan Auto Owner Tr 2001-A A4		5.070	MTLY	02/15/2008	05/15/2006	100.000	1,027,570	1,000,000		1,027,571	1,036,484	2,253	50,700	(7,245)			..1PE	10/29/2001	2.803
163762-AV-2	Chemical Master Credit Card Tr 1996-2 A		5.980	MTLY	09/15/2008	01/15/2006	100.000	516,829	500,000		516,829	521,836	1,329	27,408	(5,007)			..1	01/24/2002	3.800
166778-AV-2	Chevy Chase Auto Rec 2000-2 A4		6.950	MTLY	11/15/2005	08/15/2004	100.000	1,038,009	1,000,000		1,038,009	1,061,563	3,089	69,500	(20,054)			..1	10/30/2001	1.638
17303C-BM-2	Citibank Credit Card Master Tr 1999-2 A		5.875	MS..	03/10/2011	03/10/2009	100.000	4,717,274	4,600,000		4,717,274	4,730,992	83,327	270,250	(13,718)			..1	02/21/2002	5.060
17303C-BW-0	Citibank Credit Card Master Tr 1999-7 A		6.650	MN..	11/15/2006	11/15/2004	100.000	772,516	750,000		772,516	785,813	6,373	49,875	(10,252)			..1	08/15/2001	3.918
17305E-AY-1	Citibank Credit Card Issuance 2002-A3		4.400	MN..	05/15/2007	05/15/2005	100.000	1,999,163	2,000,000		1,999,163	1,999,080	11,244	42,533	83			..1	04/15/2002	4.428
20033T-AF-2	Comed Transitional Funding 1998-1 A6		5.630	MJSD	06/25/2009	06/25/2007	100.000	1,126,838	1,100,000		1,126,838	1,129,906	1,032	46,448	(3,068)			..1	05/08/2002	4.612
201728-DK-5	Commercial Mortgage Acceptance 1998-C2 A2		6.030	MTLY	09/15/2030	02/15/2008	100.000	1,029,430	1,000,000		1,029,430	1,037,890	5,025	60,300	(7,253)			..1	10/22/2001	5.184
201730-AC-2	Commercial Mortg Asset Trust 1999-C1 A3		6.640	MTLY	09/17/2010			537,955	500,000		537,955	539,922	1,844	13,833	(1,967)			..1	07/30/2002	5.329
207678-AC-7	Connecticut RRB Special Purp 2001-1 A3		5.730	MJSD	03/30/2009	03/30/2007	100.000	145,097	145,000		145,097	145,108	23	8,309	(21)			..1	04/02/2001	5.739
22540A-ES-3	CS First Boston Mortgage 1997-C2 A3		6.550	MTLY	01/17/2035	11/17/2007	100.000	408,096	400,000		408,096	410,703	1,456	26,200	(1,505)			..1	03/20/2001	6.109
23383V-AS-9	Daimler Chrysler Auto Trust 2000-E A4		6.160	MTLY	01/08/2006	04/08/2005	100.000	754,092	725,000		754,092	768,104	2,853	44,660	(10,489)			..1	09/28/2001	2.095
23383V-AZ-3	Daimler Chrysler Auto Trust 2001-B A4		5.320	MTLY	09/06/2006	11/06/2005	100.000	222,424	220,000		222,424	223,369	813	11,704	(716)			..1PE	08/28/2001	4.414
25466K-DS-5	Discover Card Master Trust 2001-5 A		5.300	MN..	11/16/2006	05/15/2004	100.000	399,710	400,000		399,711	399,496	2,709	21,200	148			..1	05/17/2001	5.378
268917-CF-6	EQCC Home Equity Loan Trust 1996 2 A4		7.500	MTLY	06/15/2021	05/15/2005	100.000	1,393,005	1,393,091		1,393,005	1,392,656	4,644	104,482	(26)			..1PE	04/25/1996	7.624
337367-AB-2	First Union - Lehman Brothers 1998-C2 A2		6.560	MTLY	11/18/2035	11/18/2008	100.000	680,968	650,000		680,968	684,633	3,553	24,873	(3,665)			..1	05/06/2002	5.456
34527R-FR-9	Ford Credit Auto Owner Trust 2001-B A5		5.360	MTLY	06/15/2005	08/15/2004	100.000	350,902	350,000		350,902	351,709	834	18,760	(466)			..1	03/26/2001	5.039
41283A-AE-9	Harley-Davidson Bike Trust 2001-1 A2		5.270	MTLY	01/15/2009	06/15/2005	100.000	706,934	700,000		706,934	706,582	1,640	36,890	(2,580)			..1PE	08/17/2001	4.177
43811Y-AD-6	Honda Auto Receivables Auto Tr 2001-3 A4		3.960	MTLY	02/19/2007	09/18/2005	100.000	524,987	525,000		524,987	524,983	751	20,790	4			..1PE	10/10/2001	3.995
44179C-AH-9	Household Automotive Trust 2001-2 A4		5.390	MTLY	08/17/2008	12/17/2005	100.000	906,300	900,000		906,300	908,965	1,887	48,510	(1,978)			..1PE	08/16/2001	4.806
449182-AN-4	Hyundai Auto Receivables 2002-A A3		2.800	MTLY	02/15/2007	09/15/2005	100.000	699,941	700,000		699,941	699,934	871	4,356	7			..1	09/18/2002	2.821
55262T-CN-1	MBNA Master Credit Card Trust 1997-I A		6.550	MTLY	01/15/2007	08/15/2004	100.000	925,705	900,000		925,705	946,266	2,620	58,950	(15,766)			..1	08/28/2001	3.129
55262T-DH-3	MBNA Master Credit Card Trust 1998-D A		5.800	MTLY	12/15/2005	07/15/2003	100.000	105,329	105,000		105,329	106,348	271	6,090	(607)			..1	05/18/2001	4.767
55264T-AQ-4	MBNA Credit Card Master Note 2002-A1 A1		4.950	MTLY	06/15/2009	01/15/2007	100.000	3,750,147	3,745,000		3,750,147	3,751,290	8,239	162,205	(1,143)			..1	02/04/2002	4.930
57164T-AE-8	Marriott Vacation Club Owner 2002-1A A2		3.945	MTLY	12/20/2024	12/20/2022	100.000	642,107	642,220		642,107	642,118	2,111	2,111	(11)			..1Z	11/13/2002	3.955
58550Q-AC-8	Mellon Auto Grantor Trust 2000-1 A		7.180	MTLY	10/15/2006	02/15/2005	100.000	1,435,091	1,435,155		1,435,091	1,435,028	4,580	103,044	23			..1PE	03/23/2000	7.294
589929-ME-5	Merrill Lynch Mrtge Invtrs 1996-C2 A3		6.960	MTLY	11/21/2028	09/21/2006	100.000	1,501,038	1,500,000		1,501,038	1,514,766	8,700	104,400	4,867			..1	11/15/1996	6.841
61746W-HF-0	Morgan Stanley Dean Witter 2001-TOP3 A4		6.390	MTLY	07/15/2033	06/15/2011	100.000	760,913	750,000		760,913	762,480	3,994	47,925	(1,163)			..1	08/16/2001	6.204
655356-JF-1	Nomura Asset Securities 1998-D6 A1B		6.590	MTLY	03/15/2030	01/15/2010	100.000	1,190,389	1,150,000		1,190,389	1,198,406	4,210	75,785	(5,704)			..1	08/30/2001	5.941
655356-JG-9	Nomura Asset Securities 1998-D6 A1C		6.690	MTLY	03/15/2030	12/15/2012	100.000	699,418	650,000		699,418	701,289	2,416	18,119	(1,872)			..1	07/29/2002	5.627
68338S-CK-2	ONYX Acceptance Auto Trust 2001-B A4		5.490	MTLY	11/15/2007	07/15/2005	100.000	374,987	375,000		374,987	374,980	915	20,588	5			..1PE	05/11/2001	5.557
760985-NU-1	Residential Asset Mtg Products 2002-RS5 A13		3.717	MTLY	07/25/2027	08/25/2006	100.000	995,076	1,000,000		995,076	995,000	3,098	3,098	76			..1PE	11/22/2001	3.838
81234C-BM-2	Sears Credit Account Master Tr 2000-1 A		7.250	MTLY	11/15/2007	11/15/2003	100.000	2,929,598	2,933,333		2,929,598	2,919,585	9,452	212,667	3,232			..1PE	06/07/2000	7.652
89232R-AC-4	Toyota Auto Receivables Owner 2000 A3		7.180	MTLY	08/15/2004	05/15/2003	100.000	803,727	803,752		803,727	803,629	2,565	62,519	71			..1PE	06/16/2000	7.302
903278-AP-7	USAA Auto Owner Trust 2001-2 A4		3.910	MTLY	04/16/2007	04/15/2005	100.000	347,536	350,000		347,536	346,609	608	12,545	927			..1PE	01/17/2002	4.758
98152D-AH-4	World Omni Auto Receivables 2001-A A4		5.510	MTLY	07/20/2007	06/20/2005	100.000	1,555,932	1,520,000		1,555,932	1,569,340	2,559	83,752	(12,569)			..1PE	11/28/2001	3.173
	United States							46,194,874	45,477,303	..XXX	46,194,876	46,356,612	218,054	2,382,050	(113,984)	0	0	..XXX	XXX	XXX
4499999	Industrial & Miscellaneous - Other Multi-Class Commercial																			

## SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identifi- cation	2 Description	3 *	Interest		6 Maturity Date	7 Option Date	8 Option Call Price	9 Book/Adjusted Carrying Value	10 Par Value	11 Rate Used to Obtain Fair Value	12 Fair Value	13 Actual Cost	Interest		16 Increase (Decrease) by Adjustment	17 Increase (Decrease) by Foreign Exchange Adjustment	18 Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	19 NAIC Desig- nation	20 Date Acquired	21 Effec- tive Rate of Interest	
			4 Rate of	5 How Paid									14 Amount Due and Accrued December 31 of Current Year on Bonds not in Default	15 Gross Amount Received During Year							
4699999	Credit Tenant Loans - Issuer Obligations.....							274,513	270,000	XXX	291,958	275,720	2,678	16,065	(1,186)	0	0	0	XXX	XXX	XXX
<b>Totals</b>																					
5499999	Total - Issuer Obligations.....							416,688,951	411,225,806	XXX	431,781,330	417,664,496	6,289,263	15,890,928	(844,305)	0	0	0	XXX	XXX	XXX
5599999	Total - Single Class Mortgage-Backed/Asset-Backed Securities.....							223,455,139	221,219,360	XXX	223,455,138	223,460,343	1,192,212	10,826,683	(2,947)	0	0	0	XXX	XXX	XXX
5699999	Total - Defined Multi-Class Residential Mortgage-Backed Securities.....							61,583,637	60,519,098	XXX	61,583,640	61,656,372	318,656	2,074,723	(45,108)	0	0	0	XXX	XXX	XXX
5799999	Total - Other Multi-Class Residential Mortgage-Backed Securities.....							19,829,802	19,517,457	XXX	19,829,803	19,865,965	83,994	284,012	(35,748)	0	0	0	XXX	XXX	XXX
5899999	Total - Defined Multi-Class Commercial Mortgage-Backed Securities.....							25,945,957	25,929,131	XXX	25,945,957	25,844,978	128,483	1,252,018	83,473	0	0	0	XXX	XXX	XXX
5999999	Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities.....							46,194,874	45,477,303	XXX	46,194,876	46,356,612	218,054	2,382,050	(113,984)	0	0	0	XXX	XXX	XXX
6099999	Grand Total - Bonds.....							793,698,360	783,888,155	XXX	808,790,744	794,848,766	8,230,662	32,710,414	(958,619)	0	0	0	XXX	XXX	XXX

## SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identifi- cation	2 Description	3 Number of Shares	4 Par Value per Share	5 Rate per Share	6 Book/Adjusted Carrying Value	7 Rate per Share Used to Obtain Fair Value	8 Fair Value	9 Actual Cost	Dividends		12 Increase (Decrease) by Adjustment	13 Increase (Decrease) by Foreign Exchange Adjustment	14 NAIC Desig- nation	15 Date Acquired
									10 Declared but Unpaid	11 Amount Received During Year				
<b>Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)</b>														
<b>Foreign</b>														
06738C-AE-9	Barclays Bank PLC 144A 8.550% 12/29/49.....	2,000,000.000	1.00	8.550	2,171,432	1.220	2,441,380	2,193,200	7,600	171,000	(14,316)		P1L	06/07/2001
06738C-AG-4	Barclays Bank PLC 144A 6.860% Perpetual.....	550,000.000	1.00	6.860	550,000	1.020	563,475	550,000	1,677	8,384			P1L	09/18/2002
	Foreign.....			XXX	2,721,432	XXX	3,004,855	2,743,200	9,277	179,384	(14,316)	0	XXX	XXX
6399999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....			XXX	2,721,432	XXX	3,004,855	2,743,200	9,277	179,384	(14,316)	0	XXX	XXX
6599999	Total - Preferred Stocks.....				2,721,432	XXX	3,004,855	2,743,200	9,277	179,384	(14,316)	0	XXX	XXX

## SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identifi- cation	2 Description	3 Number of Shares	4 Book/Adjusted Carrying Value	5 Rate per Share Used to Obtain Fair Value	6 Fair Value	7 Actual Cost	Dividends		10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 NAIC Designation (a)	13 Date Acquired
							8 Declared but Unpaid	9 Amount Received During Year				
	Total - Preferred Stock from Section 1.....		2,721,432	XXX	3,004,855	2,743,200	9,277	179,384	(14,316)		XXX	XXX
7199999	Total - Preferred and Common Stock.....		2,721,432	XXX	3,004,855	2,743,200	9,277	179,384	(14,316)	0	XXX	XXX

(a) For all common stocks bearing the NAIC designation "U" provide: the number of such issues.....0, the total \$ value (included in Column 6) of all such issues \$.....0.

## SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
<b>Bonds - U.S. Government</b>							
3134A4-NW-0	FHLMC Notes 4.875% 03/15/07	10/22/2002	Various		6,154,121	5,850,000	36,122
31359M-EV-1	FNMA 6.375% 06/15/09	10/22/2002	Various		8,109,903	7,250,000	161,456
31359M-FS-7	FNMA 7.125% 06/15/10	08/23/2002	CS First Boston		964,638	825,000	11,593
36200Q-LF-9	GNMA Pool 569226 8.000% 03/15/32	05/02/2002	Lehman Brothers		899,290	849,138	3,774
36200R-AA-0	GNMA Pool 569801 6.000% 05/15/32	05/02/2002	Bear Stearns		1,591,113	1,610,235	5,367
36200R-DF-6	GNMA Pool 569902 7.000% 06/15/32	12/17/2002	Greenwich Capital		990,270	936,011	3,276
36200S-VM-9	GNMA Pool 571320 7.000% 11/15/31	02/14/2002	Goldman Sachs & Co		537,156	521,195	2,027
36200T-FW-3	GNMA Pool 571781 7.000% 10/15/31	12/17/2002	Greenwich Capital		16,897	15,971	56
36200U-KG-9	GNMA Pool 572795 7.000% 10/15/31	12/17/2002	Greenwich Capital		490,618	463,736	1,623
36201E-LR-9	GNMA Pool 580936 7.000% 01/15/32	02/14/2002	Goldman Sachs & Co		546,234	530,003	2,061
36201P-HY-4	GNMA Pool 588947 7.000% 03/15/32	12/17/2002	Greenwich Capital		800,463	756,604	2,648
36201R-YF-2	GNMA Pool 591210 6.000% 08/15/32	07/19/2002	Greenwich Capital		4,183,766	4,143,625	13,812
36201R-Z5-3	GNMA Pool 591264 6.000% 08/15/32	07/19/2002	Greenwich Capital		732,657	725,627	2,419
36205S-MN-2	GNMA Pool 399165 7.000% 03/15/27	12/17/2002	Greenwich Capital		12,290	11,617	41
36207U-5W-4	GNMA Pool 442861 7.000% 12/15/27	12/17/2002	Greenwich Capital		213,025	201,353	705
36208M-5Z-4	GNMA Pool 455464 7.500% 08/15/27	01/28/2002	Bear Stearns		91,518	87,998	367
36208V-WB-7	GNMA Pool 462442 7.000% 12/15/27	12/17/2002	Greenwich Capital		55,120	52,100	182
36209Y-RC-4	GNMA Pool 485683 6.500% 08/15/31	01/03/2002	Salomon Smith Barney		9,538,348	9,524,954	39,555
36210D-MH-1	GNMA Pool 489160 7.000% 03/15/31	06/18/2002	J P Morgan		78,909	76,114	311
36210F-7C-4	GNMA Pool 491491 7.000% 07/15/29	12/17/2002	Greenwich Capital		15,079	14,253	50
36211J-LK-1	GNMA Pool 514330 7.000% 07/15/29	12/17/2002	Greenwich Capital		13,193	12,470	44
36211P-T2-9	GNMA Pool 519069 7.000% 01/15/31	12/17/2002	Greenwich Capital		326,107	308,239	1,079
36212D-RQ-4	GNMA Pool 530695 7.000% 08/15/31	02/14/2002	Goldman Sachs & Co		94,606	91,795	357
36212G-UU-4	GNMA Pool 533495 7.000% 02/15/31	12/17/2002	Greenwich Capital		12,579	11,890	42
36212H-AA-8	GNMA Pool 533801 7.000% 06/15/31	12/17/2002	Greenwich Capital		552,272	522,011	1,827
36212K-ZB-2	GNMA Pool 536338 7.000% 10/15/30	12/17/2002	Greenwich Capital		16,797	15,877	56
36212P-RE-4	GNMA Pool 539685 7.000% 06/15/31	12/17/2002	Greenwich Capital		286,185	270,504	947
36212U-BE-0	GNMA Pool 543737 7.000% 12/15/30	02/14/2002	Goldman Sachs & Co		74,317	72,108	280
36212V-K2-4	GNMA Pool 544913 7.000% 01/15/31	12/17/2002	Greenwich Capital		764,627	722,731	2,530
36212V-QS-1	GNMA Pool 545065 7.000% 03/15/31	12/17/2002	Greenwich Capital		240,609	227,426	796
36212W-LE-5	GNMA Pool 545825 7.000% 07/15/31	06/18/2002	J P Morgan		3,625,772	3,497,354	14,281
36213G-DA-6	GNMA Pool 553697 7.000% 04/15/31	12/17/2002	Greenwich Capital		304,967	288,257	1,009
36213H-NU-9	GNMA Pool 554903 7.000% 06/15/31	12/17/2002	Greenwich Capital		13,527	12,786	45
36213H-VF-3	GNMA Pool 555114 7.000% 08/15/31	02/14/2002	Goldman Sachs & Co		29,616	28,736	112
36213H-XF-1	GNMA Pool 555178 6.500% 12/15/31	05/02/2002	J P Morgan		2,155,698	2,129,495	7,690
36213J-QK-4	GNMA Pool 555858 7.000% 08/15/31	02/14/2002	Goldman Sachs & Co		45,030	43,692	170
36213L-QK-9	GNMA Pool 557658 6.500% 08/15/31	03/15/2002	Morgan Stanley		764,280	771,756	2,369
36213M-Z4-3	GNMA Pool 558863 7.000% 03/15/32	12/17/2002	Greenwich Capital		758,591	717,026	2,510
36213N-KB-1	GNMA Pool 559290 7.000% 08/15/31	12/17/2002	Greenwich Capital		736,205	695,866	2,436
36213N-TF-3	GNMA Pool 559550 7.000% 05/15/31	12/17/2002	Greenwich Capital		17,564	16,602	58
36213P-G8-8	GNMA Pool 560123 7.000% 03/15/32	12/17/2002	Greenwich Capital		827,380	782,045	2,737
36213Q-GL-7	GNMA Pool 561003 7.000% 06/15/31	12/17/2002	Greenwich Capital		281,051	265,652	930
36213V-L9-7	GNMA Pool 565652 7.000% 08/15/31	02/14/2002	Goldman Sachs & Co		71,812	69,678	271
36213Y-YJ-5	GNMA Pool 568713 7.000% 05/15/32	12/17/2002	Greenwich Capital		718,334	678,975	2,376
36225B-MZ-8	GNMA Pool 781276 6.500% 04/15/31	06/05/2002	Goldman Sachs & Co		1,972,231	1,939,204	6,653
36225B-NR-5	GNMA Pool 781300 7.000% 06/15/31	02/14/2002	Goldman Sachs & Co		562,286	545,578	2,122
36225B-PC-6	GNMA Pool 781319 7.000% 07/15/31	06/18/2002	J P Morgan		4,506,139	4,346,539	17,748
83162C-JN-4	SBA 98-J 5.500% 10/01/18	05/29/2002	Merrill Lynch		791,123	795,099	7,531
83162C-KA-0	SBA 99-F 6.800% 06/01/19	01/08/2002	CS First Boston		1,068,652	1,034,858	7,819
83162C-LW-1	SBA 20-K 5.340% 11/01/21	06/06/2002	CS First Boston		1,308,301	1,345,729	7,985
912810-DW-5	US Treasury Bond 7.250% 05/15/16	03/28/2002	Bear Stearns		940,964	840,000	23,048
912810-FB-9	US Treasury Bond 6.125% 11/15/27	09/25/2002	Merrill Lynch		1,001,771	850,000	19,523
912810-FP-8	US Treasury Bond 5.375% 02/15/31	12/02/2002	Various		6,337,602	6,110,000	86,364

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**SCHEDULE D - PART 3**

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
912827-6D-9	US Treasury Note 6.750% 05/15/05	09/17/2002	Goldman Sachs & Co.		3,896,211	3,500,000	82,174
912827-6J-6	US Treasury Note 5.750% 08/15/10	04/10/2002	Deutsche Bank		776,777	750,000	7,029
912827-7B-2	US Treasury Note 5.000% 08/15/11	01/30/2002	J P Morgan		401,813	400,000	9,185
912827-7D-8	US Treasury Note 2.750% 09/30/03	10/16/2002	J P Morgan		5,300,859	5,250,000	8,329
912827-7F-3	US Treasury Note 3.500% 11/15/06	04/25/2002	Lehman Brothers		385,063	400,000	6,265
912827-7H-9	US Treasury Note 3.250% 12/31/03	06/28/2002	Various		8,575,254	8,500,000	6,814
912827-7J-5	US Treasury Note Infl I 3.375% 01/15/12	06/19/2002	Various		3,060,099	2,975,000	35,332
912827-7L-0	US Treasury Note 4.875% 02/15/12	05/31/2002	Merrill Lynch		3,577,422	3,625,000	53,699
912827-7J-8	US Treasury Note 6.250% 02/15/03	08/30/2002	G X Clarke & Co.		12,700,063	12,400,000	106,998
912827-X8-0	US Treasury Note 6.875% 05/15/06	11/19/2002	Merrill Lynch		7,434,375	6,500,000	8,641
912828-AB-6	US Treasury Note 3.375% 04/30/04	12/17/2002	Various		19,398,281	19,000,000	76,659
912828-AG-5	US Treasury Note 2.250% 07/31/04	09/25/2002	Lehman Brothers		2,514,746	2,500,000	9,324
912828-AJ-9	US Treasury Note 4.375% 08/15/12	10/09/2002	Various		1,411,834	1,345,000	7,043
0399999	Total - Bonds - U.S. Government				136,674,400	131,650,512	928,682
<b>Bonds - All Other Government</b>							
<b>Canada</b>							
669827-FK-8	Nova Scotia 5.750% 02/27/12	02/19/2002	Merrill Lynch		552,708	555,000	
	Canada				552,708	555,000	0
1099999	Total - Bonds - All Other Government				552,708	555,000	0
<b>Bonds - Special Revenue and Special Assessment</b>							
<b>California</b>							
13066Y-BH-1	California St Dept Wtr 4.330% 05/01/06	11/07/2002	J P Morgan		3,199,744	3,200,000	5,004
	California				3,199,744	3,200,000	5,004
<b>United States</b>							
01F070-41-9	FNMA TBA 7.000% 01/01/17	12/17/2001	Prior Period Adjustment		(3,075,938)	(3,000,000)	(9,333)
02R060-41-5	FHLMC TBA 6.000% 01/17/17	12/19/2001	Prior Period Adjustment		(8,767,773)	(8,750,000)	(23,333)
31283H-Q3-2	FHLMC Gold Pool G01374 7.000% 03/01/32	05/02/2002	J P Morgan		1,474,554	1,430,087	3,337
31283K-LC-0	FHLMC Gold Pool G11223 6.500% 06/01/16	01/31/2002	Goldman Sachs & Co.		3,091,030	3,003,734	9,762
31283K-NA-2	FHLMC Gold Pool G11285 6.500% 12/01/15	06/19/2002	Bank of America		1,539,155	1,480,847	4,813
31287M-UN-8	FHLMC Gold Pool C62389 6.000% 01/01/32	05/21/2002	CS First Boston		496,726	502,854	1,006
31287M-VG-2	FHLMC Gold Pool C62415 6.000% 12/01/31	05/21/2002	CS First Boston		83,793	84,827	170
31287M-VJ-6	FHLMC Gold Pool C62417 6.000% 12/01/31	05/21/2002	CS First Boston		1,618,647	1,638,618	3,277
31287N-US-5	FHLMC Gold Pool C63293 6.000% 01/01/32	05/21/2002	CS First Boston		354,694	359,070	718
31287Q-J9-3	FHLMC Gold Pool C64788 6.000% 03/01/32	05/21/2002	CS First Boston		502,938	509,143	1,018
31287Q-QR-5	FHLMC Gold Pool C64964 6.000% 03/01/32	05/21/2002	CS First Boston		334,493	338,620	677
31287R-6N-4	FHLMC Gold Pool C66277 6.000% 05/01/32	05/21/2002	CS First Boston		330,285	334,360	669
31287R-7B-9	FHLMC Gold Pool C66290 6.000% 05/01/32	05/21/2002	CS First Boston		609,643	617,165	1,234
31287R-KK-4	FHLMC Gold Pool C65698 6.000% 04/01/32	05/21/2002	CS First Boston		490,136	496,183	992
31287R-PP-8	FHLMC Gold Pool C65830 6.000% 04/01/32	05/21/2002	CS First Boston		644,399	652,350	1,305
31287R-VP-1	FHLMC Gold Pool C66022 6.000% 04/01/32	05/21/2002	CS First Boston		488,101	494,123	988
31287S-AE-7	FHLMC Gold Pool C66305 6.000% 04/01/32	05/21/2002	CS First Boston		430,513	435,825	872
31287S-BL-0	FHLMC Gold Pool C66343 6.000% 03/01/32	05/21/2002	CS First Boston		455,360	460,978	922
3128GD-KH-2	FHLMC Gold Pool E78396 6.000% 07/01/14	06/19/2002	Direct		3,306,872	3,213,236	9,104
3128GL-BK-7	FHLMC Gold Pool E83642 6.000% 05/01/16	12/19/2001	Prior Period Adjustment		3,256,600	3,249,999	8,667
3128GR-FZ-7	FHLMC Gold Pool E88284 6.000% 03/01/17	06/11/2002	CS First Boston		594,115	587,052	1,663
3128GS-HX-8	FHLMC Gold Pool E89246 6.500% 04/01/17	05/02/2002	Bear Stearns		1,200,478	1,166,220	3,159
3128GS-XE-2	FHLMC Gold Pool E89677 6.000% 05/01/17	05/02/2002	Bear Stearns		1,167,265	1,152,854	2,882
31292H-AW-4	FHLMC Gold Pool C00921 7.500% 02/01/30	05/02/2002	Lehman Brothers		1,278,247	1,223,752	3,059
31292H-NH-3	FHLMC Gold Pool C01292 6.000% 02/01/32	05/21/2002	CS First Boston		1,613,248	1,633,153	3,266
31294J-WU-8	FHLMC Gold Pool E00659 6.000% 04/01/14	05/01/2002	CS First Boston		1,061,673	1,036,568	2,591
31294K-CW-3	FHLMC Gold Pool E00985 6.000% 06/01/16	12/19/2001	Prior Period Adjustment		5,511,172	5,500,002	14,666
31335H-TJ-2	FHLMC Gold Pool C90553 6.500% 06/01/22	07/30/2002	Salomon Smith Barney		8,927,536	8,664,882	20,338
31339G-BH-3	FHLMC 2369 A 6.500% 07/15/28	12/26/2002	Bear Stearns		4,488,279	4,428,768	23,989

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## SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
3133TV-DE-3	FHLMC Remic 2356 GC 6.000% 04/15/15	08/30/2002	CS First Boston		4,718,672	4,500,000	3,000
31371J-S6-2	FNMA Pool 253541 7.000% 12/01/15	12/17/2001	Prior Period Adjustment		772,856	753,776	2,345
31371K-QW-4	FNMA Pool 254369 6.000% 06/01/12	06/18/2002	Amherst Sec. Group		1,806,923	1,757,494	4,980
31374T-KD-0	FNMA Pool 323492 6.041% 01/01/09	02/07/2002	Morgan Stanley		711,670	692,992	1,279
31374T-PG-8	FNMA Pool 323623 6.000% 03/01/14	06/26/2002	Salomon Smith Barney		1,725,668	1,677,187	4,752
31384R-QG-9	FNMA Pool 531555 7.000% 04/01/15	12/17/2001	Prior Period Adjustment		37,789	36,855	115
31384V-QX-3	FNMA Pool 535170 5.500% 09/01/14	09/12/2002	CS First Boston		6,498,442	6,287,230	17,290
31384W-A8-3	FNMA Pool 535631 7.000% 12/01/15	12/17/2001	Prior Period Adjustment		455,510	444,264	1,382
31384W-AW-0	FNMA Pool 535621 7.043% 12/01/10	12/05/2002	Salomon Smith Barney		1,464,811	1,276,524	2,248
31385H-2L-5	FNMA Pool 545379 6.500% 07/01/16	06/07/2002	Countrywide		3,162,219	3,052,979	9,371
31385H-6R-8	FNMA Pool 545480 6.500% 06/01/15	01/31/2002	Goldman Sachs & Co		2,874,404	2,794,923	9,084
31385H-WV-0	FNMA Pool 545260 7.000% 10/01/16	12/17/2001	Prior Period Adjustment		567,521	553,511	1,722
31385K-QS-7	FNMA Pool 546865 7.000% 07/01/15	12/17/2001	Prior Period Adjustment		38,118	37,177	115
31386L-WG-3	FNMA Pool 566847 7.000% 08/01/16	12/17/2001	Prior Period Adjustment		461,524	450,129	1,401
31388G-PV-7	FNMA Pool 604436 7.000% 09/01/16	12/17/2001	Prior Period Adjustment		742,619	724,286	2,253
31388X-EZ-3	FNMA Pool 617652 6.500% 01/01/32	01/28/2002	USB Warburg LLC		410,518	408,920	886
31389X-4Q-3	FNMA Pool 639031 6.000% 04/01/32	06/19/2002	Salomon Smith Barney		12,339,197	12,346,914	28,809
31391A-YU-7	FNMA Pool 661423 6.000% 09/01/32	08/22/2002	Chase		642,501	633,005	1,583
31392B-MM-5	FNMA 2001-79 BA 7.000% 03/25/45	01/04/2002	Bear Stearns		1,415,221	1,380,283	2,147
31392D-F4-9	FNMA 2002-W6 2A1 7.000% 06/25/42	07/16/2002	Nomura Securities		1,456,558	1,389,680	3,513
31392E-AE-0	FNMA 2002-55 QC 5.500% 12/25/14	08/23/2002	UBS Securities Inc.		1,553,906	1,500,000	6,646
31392E-AF-7	FNMA 2002-55 QD 5.500% 04/25/16	08/15/2002	UBS Securities Inc.		1,537,969	1,500,000	6,646
31392E-RR-3	FNMA 2002-56 DA 5.500% 05/25/32	08/19/2002	Lehman Brothers		1,482,315	1,476,777	6,543
31392E-UH-1	FNMA 2002-59 UB 5.500% 09/25/15	08/15/2002	First Boston Corp		1,540,781	1,500,000	6,646
31392G-EK-7	FNMA 2002-90 A1 6.500% 06/25/42	10/18/2002	Bear Stearns		4,633,345	4,452,463	8,843
31392M-EM-0	FHLMC T-41 2A 7.000% 07/25/32	06/14/2002	Nomura Securities		3,665,327	3,514,442	9,217
31392T-4E-4	FHLMC 2483 DC 5.500% 07/15/14	08/23/2002	Bear Stearns		1,037,500	1,000,000	4,431
31392T-FJ-1	FHLMC 2480 PB 5.000% 10/15/21	08/20/2002	Lehman Brothers		1,495,343	1,450,909	5,844
31392W-7B-0	FHLMC T-51 1A 6.500% 09/25/43	10/16/2002	Nomura Securities		3,587,350	3,427,745	8,046
31393G-CS-1	FHLMC 2545 A 5.000% 12/15/17	12/18/2002	Countrywide		2,150,000	2,150,000	8,958
31393H-AX-0	FHLMC 2543 TM 5.500% 12/15/32	11/20/2002	USB Warburg LLC		3,896,484	3,750,000	16,615
	U.S.				102,389,302	99,865,735	279,188
	Total States and US				105,589,046	103,065,735	284,192
3199999	Total - Bonds - Special Revenue & Special Assessments				105,589,046	103,065,735	284,192
<b>Bonds - Public Utilities</b>							
<b>United States</b>							
059165-DV-9	Baltimore Gas and Elect 5.250% 12/15/06	04/15/2002	Tax Free Exchange		497,935	500,000	9,042
202795-HE-3	Commonwealth Edison Ser 6.150% 03/15/12	11/26/2002	Tax Free Exchange		270,547	270,000	3,275
209615-BV-4	Consolidated Natural Ga 6.850% 04/15/11	10/08/2002	J P Morgan		535,770	500,000	16,744
25746U-AB-5	Dominion Resources Inc 7.625% 07/15/05	03/01/2002	Morgan Stanley		534,955	500,000	5,401
25746U-AJ-8	Dominion Resources Inc 6.250% 06/30/12	07/15/2002	UBS Securities Inc.		568,124	565,000	2,060
264399-EF-9	Duke Energy Corp 5.625% 11/30/12	11/15/2002	J P Morgan		996,800	1,000,000	
337932-AA-5	Firstenergy Corp Series 5.500% 11/15/06	08/15/2002	USB Warburg LLC		214,871	230,000	3,338
337932-AC-1	Firstenergy Corp 7.375% 11/15/31	06/26/2002	USB Warburg LLC		716,168	750,000	7,068
69351U-AB-9	PPL Electric Utilities 6.250% 08/15/09	12/19/2002	Blaylock & Partners		2,383,963	2,150,000	48,151
69362B-AC-6	PSEG Power 6.875% 04/15/06	12/05/2002	CS First Boston		764,760	750,000	7,878
743263-AJ-4	Progress Energy 6.850% 04/15/12	04/11/2002	Salomon Smith Barney		439,529	440,000	
805901-AQ-8	Scana Corporation 6.250% 02/01/12	01/24/2002	CS First Boston		124,431	125,000	
875127-AS-1	Tampa Electric 6.875% 06/15/12	11/21/2002	Bony/Barclays Capital Inc		1,077,332	1,035,000	31,823
882389-CB-3	Texas Eastern Transmiss 5.250% 07/15/07	07/16/2002	J P Morgan		986,550	1,000,000	2,479
927804-CE-2	Virginia Electric Power Ser D 7.625% 07/01/07	11/14/2002	Lehman Brothers		635,712	550,000	16,076
927804-ES-9	Virginia Electric Power 5.375% 02/01/07	01/24/2002	Various		499,240	500,000	
	United States				11,246,687	10,865,000	153,335
3899999	Total - Bonds - Public Utilities				11,246,687	10,865,000	153,335

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## SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
<b>Bonds - Industrial and Miscellaneous United States</b>							
00077Q-AD-2	ABN AMRO Bank NV 7.550% 06/28/06	12/10/2002	ABN Amro		1,131,250	1,000,000	34,604
00184A-AF-2	AOL Time Warner 6.875% 05/01/12	04/30/2002	Bank of America		473,750	500,000	2,387
00184A-AG-0	AOL Time Warner 7.700% 05/01/32	12/12/2002	CS First Boston		662,292	650,000	6,395
001957-BC-2	AT&T Corp 7.800% 11/15/11	08/13/2002	Tax Free Exchange		448,782	500,000	8,922
001957-BD-0	AT&T Corp 8.500% 11/15/31	08/13/2002	Tax Free Exchange		720,912	850,000	16,622
001957-BJ-7	AT&T Corp 6.500% 03/15/13	11/14/2002	Tax Free Exchange		344,073	400,000	4,261
00209A-AF-3	AT&T Wireless Service 8.750% 03/01/31	11/08/2002	Morgan Stanley		315,233	375,000	6,654
00209T-AA-3	AT&T Broadband 8.375% 03/15/13	12/10/2002	Morgan Stanley		978,426	900,000	5,234
00253C-HW-0	AAMES Mortgage Trust 2002-2 A2 4.500% 03/25/33	12/19/2002	Morgan Stanley		2,500,000	2,500,000	6,875
002824-AH-3	Abbott Laboratories 6.400% 12/01/06	12/18/2002	Merrill Lynch		2,681,760	2,400,000	9,387
004408-AB-6	ACE Ltd 6.000% 04/01/07	03/19/2002	J P Morgan		499,155	500,000	
009158-AG-1	Air Products & Chemical Inc 8.500% 04/01/06	11/25/2002	Blaylock & Partners		1,065,000	1,000,000	13,694
013817-AF-8	Alcoa Inc 6.000% 01/15/12	07/10/2002	UBS Securities Inc		517,670	500,000	
020002-AN-1	Allstate Corp 6.125% 02/15/12	02/14/2002	Lehman Brothers		997,210	1,000,000	
023551-AH-7	Amerada Hess Corp 6.650% 08/15/11	05/22/2002	Morgan Stanley		1,023,290	1,000,000	19,026
02360X-AE-7	Amerenergy Generating 7.750% 11/01/05	12/06/2002	Bony/Barclays Capital Inc		1,097,940	1,000,000	8,611
02378J-AR-9	American Airline Series 2001-1 Class A-1 6.977% 05/23/21	02/13/2002	Tax Free Exchange		428,781	422,876	6,556
02378J-BH-0	American Airline 7.858% 10/01/11	12/16/2002	Morgan Stanley		1,456,584	1,400,000	26,586
03072S-DT-9	Amerquest Mortgage Securities 2002-5 AF2 4.080% 02/25/33	12/04/2002	Deutsche Bank		535,125	535,000	485
05523U-AA-8	BAE Systems Hldg 144A 6.400% 12/15/11	07/17/2002	UBS Securities Inc		461,817	445,000	2,927
055959-AP-5	BMW Vehicle Owner Trust 2001-A A4 5.110% 05/25/06	01/17/2002	J P Morgan		309,563	300,000	1,192
060505-AD-6	Bank Of America Corp 7.800% 02/15/10	12/30/2002	Bear Stearns		596,165	500,000	14,733
060505-AQ-7	Bank Of America Corp 6.250% 04/15/12	07/25/2002	Bank of America		183,895	175,000	2,977
060505-AR-5	Bank Of America Corp 4.875% 09/15/12	09/19/2002	Bank of America		1,718,566	1,725,000	
066048-AA-7	BankAmerica Capital II 8.000% 12/15/26	08/14/2002	Various		929,541	875,000	9,844
071813-AS-8	Baxter International In 5.250% 05/01/07	11/12/2002	Bony/Barclays Capital Inc		619,965	585,000	1,194
073914-ZL-0	Bear Stearns Mortgage Sec 1998-1 2A3 6.500% 03/25/28	04/01/2002	Bear Stearns		969,313	958,234	519
100599-BU-2	Boston Edison Co 4.875% 10/15/12	10/09/2002	CS First Boston		168,805	170,000	
12189P-AL-6	Burlington North Santa 5.943% 01/15/22	06/20/2002	Salomon Smith Barney		800,000	800,000	
12476V-AT-8	CAPCO America Securitization 1998-D7 6.260% 10/15/30	07/31/2002	Bear Stearns		536,660	500,000	2,087
125581-AA-6	CIT Group Inc 7.375% 04/02/07	07/25/2002	Various		1,337,313	1,300,000	28,763
125581-AC-2	CIT Group Inc MTN 5.750% 09/25/07	09/18/2002	CS First Boston		724,596	725,000	
125715-JT-0	CMC Securities Corporation III 1998-2 B2 6.750% 11/25/28	08/15/2002	UBS Securities Inc		752,499	725,300	2,584
126408-GB-3	CSX Corp 6.300% 03/15/12	07/17/2002	Lehman Brothers		515,540	500,000	11,725
130335-AQ-5	California Infrastructure 1997-1 A7 6.420% 12/26/09	12/23/2002	Lehman Brothers		978,633	875,000	3,312
16132N-AV-8	Charter One Bank 6.375% 05/15/12	10/09/2002	HSBC Securities		556,895	500,000	12,839
161505-BY-7	Chase Commercial Mortgage Sec 1998-1 A2 6.560% 05/18/30	05/13/2002	First Union Capital Markets		1,049,492	1,000,000	2,733
16151R-AX-1	Chase Credit Card Master Trust 2001-4 A 5.500% 11/17/08	02/22/2002	Lehman Brothers		2,068,516	2,000,000	3,667
163762-AL-1	Chemical Master Credit Trust 1996-A 5.980% 09/15/08	01/24/2002	Bear Stearns		521,836	500,000	1,163
17248R-AF-3	Cingular Wireless 6.500% 12/15/11	10/07/2002	UBS Securities Inc		144,836	150,000	3,115
172967-AZ-4	Citigroup Inc 7.250% 10/01/10	09/10/2002	J P Morgan		702,081	625,000	20,391
172967-BF-7	Citigroup Inc 5.750% 05/10/06	07/19/2002	Various		835,950	800,000	10,797
172967-BP-5	Citigroup Inc 5.625% 08/27/12	10/24/2002	Salomon Smith Barney		1,639,926	1,650,000	3,000
17303C-BM-2	Citibank Credit Card Master Tr 1999-2 A 5.875% 03/10/11	02/21/2002	Morgan Stanley		4,730,992	4,600,000	124,615
17303N-AA-5	Citicorp Capital II 8.015% 02/15/27	08/13/2002	Various		380,710	350,000	5,466
17305E-AY-1	Citibank Credit Card Issuance 2002-A3 4.400% 05/15/07	05/14/2002	Salomon Smith Barney		1,999,080	2,000,000	
20033T-AF-2	Comed Transitional Fund 1998-1 A6 5.630% 06/25/09	05/08/2002	Salomon Smith Barney		1,129,906	1,100,000	8,257
201730-AC-2	Commercial Mortg Asset Trust 1999-C1 A3 6.640% 09/17/10	07/30/2002	Salomon Smith Barney		539,922	500,000	1,937
209111-CX-9	Consolidated Edison Co of NY 6.250% 02/01/08	12/04/2002	Bony/Barclays Capital Inc		1,101,670	1,000,000	22,222
209111-EA-7	Consolidated Edison Co of NY 4.875% 02/01/13	12/12/2002	Salomon Smith Barney		399,292	400,000	
209864-AT-4	Consolidated Rail Corp 9.750% 06/15/20	09/17/2002	Lazard Freres & Co		438,337	325,000	8,362

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## SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
210371-AG-5	Constellation Energy Gr 6.350% 04/01/07	11/19/2002	CS First Boston		518,580	500,000	4,498
210795-PE-4	Continental Airlines Inc 144A 2.320% 12/06/07	12/02/2002	Morgan Stanley		1,500,000	1,500,000	
224044-BE-6	Cox Communications 7.125% 10/01/12	09/17/2002	Salomon Smith Barney		193,563	195,000	
22540V-PZ-9	CS First Boston Mtg Sec - 14 2001-33 1A29 6.500% 01/25/32	10/22/2002	Vertical Crossing		2,645,962	2,617,335	13,705
22541L-AC-7	Credit Suisse First Bos 6.500% 01/15/12	07/17/2002	CS First Boston		504,845	500,000	632
22541L-AF-0	Credit Suisse First Bos 4.625% 01/15/08	12/12/2002	CS First Boston		2,272,862	2,275,000	
233835-AQ-0	Daimler Chrysler NA Hld 8.500% 01/18/31	02/06/2002	J P Morgan		1,080,580	1,000,000	5,431
244199-BB-0	Deere and Co 6.950% 04/25/14	04/25/2002	Various		755,474	750,000	753
244217-BG-9	John Deere Capital Corp 7.000% 03/15/12	03/15/2002	Salomon Smith Barney		963,443	970,000	
251529-AF-0	Deutsche Bank Financial 7.500% 04/25/09	11/12/2002	Deutsche Bank		859,155	750,000	3,125
25179S-AC-4	Devon Energy Corp 6.875% 09/30/11	09/12/2002	Bank of America		411,908	375,000	11,960
25243Q-AB-2	Diageo Capital PLC 3.500% 11/19/07	11/12/2002	Morgan Stanley		748,433	750,000	
260543-BH-5	Dow Chemical 5.970% 01/15/09	02/01/2002	Salomon Smith Barney		480,320	500,000	1,741
263534-BJ-7	El Du Pont De Nemours 6.875% 10/15/09	08/28/2002	Various		433,496	380,000	10,015
268766-BN-1	EOP Operating LP 8.100% 08/01/10	12/16/2002	Salomon Smith Barney		1,415,250	1,250,000	38,813
277432-AB-6	Eastman Chemical Compan 7.250% 01/15/24	11/19/2002	Bank of America		427,892	400,000	10,231
337358-BC-8	First Union Corp 6.875% 09/15/05	12/17/2002	Various		2,094,747	1,900,000	34,222
337358-BK-0	First Union Corp 6.400% 04/01/08	12/19/2002	CS First Boston		2,787,500	2,500,000	36,889
337367-AB-2	First Union - Lehman Brothers 1998-C2 A2 6.560% 11/18/35	05/06/2002	Lehman Brothers		684,633	650,000	948
33900Q-BE-3	Fleet Boston Financial 4.200% 11/30/07	11/18/2002	Morgan Stanley		1,597,680	1,600,000	
345397-SG-9	Ford Motor Credit Co 5.800% 01/12/09	12/16/2002	Morgan Stanley		720,760	800,000	20,236
345397-ST-1	Ford Motor Credit Co 7.875% 06/15/10	08/16/2002	Bear Stearns		782,816	800,000	11,550
361849-JV-5	GMAC Comm Mrtg Sec 1999-CTL1 A 144A 7.151% 12/15/16	10/09/2002	Morgan Stanley		689,180	634,002	1,763
36962G-WB-6	General Electric CAP Co 6.125% 02/22/11	05/07/2002	Lehman Brothers		2,496,525	2,500,000	33,177
36962G-XR-0	General Electric CAP Co 5.000% 02/15/07	02/12/2002	Lehman Brothers		998,210	1,000,000	
36962G-YY-4	General Electric CAP Co 6.000% 06/15/12	11/21/2002	Various		4,236,515	4,025,000	106,079
36962G-YZ-1	General Electric CAP Co 5.000% 06/15/07	05/31/2002	CS First Boston		994,860	1,000,000	
370424-FV-0	GMAC 8.875% 06/01/10	07/12/2002	Various		402,092	360,000	9,289
381317-AQ-9	Golden West Financial C 4.750% 10/01/12	12/16/2002	Lehman Brothers		2,327,908	2,350,000	9,309
38141G-BU-7	Goldman Sachs Group Inc 6.600% 01/15/12	07/25/2002	Goldman Sachs & Co		182,926	175,000	481
416515-AC-8	Hartford Financial Svcs 6.375% 11/01/08	03/19/2002	Merrill Lynch		503,940	500,000	12,484
428236-AF-0	Hewlett-Packard Co 5.500% 07/01/07	06/21/2002	Deutsche Bank		1,247,500	1,250,000	
43811S-AD-9	Honda Auto Receivables Tr 2002-1 A4 4.220% 04/16/07	01/23/2002	Various		419,895	420,000	
441812-JT-2	Household Finance Corp 6.500% 01/24/06	11/21/2002	Various		2,645,072	2,550,000	60,865
441812-JY-1	Household Finance Corp 7.000% 05/15/12	08/07/2002	Morgan Stanley		944,687	975,000	15,167
449182-AN-4	Hyundai Auto Receivable 2002-A A3 2.800% 02/15/07	09/18/2002	Bony/Barclays Capital Inc		699,934	700,000	
45660N-BK-0	Residential Asset Sec Trust 2001-A1 2A5 7.040% 07/25/31	12/18/2002	Countrywide		2,183,600	2,120,000	9,121
460690-AR-1	Interpublic Group Cos I 7.250% 08/15/11	03/01/2002	Tax Free Exchange		397,417	400,000	1,289
46625H-AP-5	JP Morgan Chase & Co 5.250% 05/30/07	07/17/2002	Various		2,358,468	2,350,000	8,823
48245R-AR-5	KFW Internatl Finance 4.750% 01/24/07	01/17/2002	Salomon Smith Barney		4,997,600	5,000,000	
494550-AQ-9	Kinder Morgan Energy Partners 7.300% 08/15/33	11/21/2002	Tax Free Exchange		749,550	750,000	13,992
50075N-AG-9	Kraft Foods Inc 5.250% 06/01/07	07/10/2002	Various		2,056,986	2,050,000	4,411
50075N-AH-7	Kraft Foods Inc 6.250% 06/01/12	06/26/2002	USB Warburg LLC		1,032,480	1,000,000	7,118
539830-AE-9	Lockheed Martin Corpora 7.650% 05/01/16	12/20/2002	Various		488,156	401,000	4,382
55264T-AQ-4	MBNA Credit Card Master Note 2002-A1 A1 4.950% 06/15/09	02/04/2002	Bank of America		3,751,290	3,745,000	3,605
57164T-AE-8	Marriott Vacation Club Owner 2002-1A A2 3.945% 12/20/24	11/13/2002	CS First Boston		642,118	642,220	1,408
571748-AD-4	Marsh & McLennan Cos 5.375% 03/15/07	07/01/2002	Tax Free Exchange		597,422	600,000	9,138
577778-BN-2	May Department Stores C 8.000% 07/15/12	07/15/2002	Various		1,711,365	1,500,000	18,167
617446-GM-5	Morgan St Dean Witter and Co 6.750% 04/15/11	08/27/2002	Bear Stearns		694,655	650,000	16,453
617446-HB-8	Morgan St Dean Witter and Co 5.800% 04/01/07	07/19/2002	Morgan Stanley		832,336	800,000	14,307
617446-HC-6	Morgan St Dean Witter and Co 6.600% 04/01/12	07/25/2002	Morgan Stanley		182,131	175,000	3,754
617446-HD-4	Morgan St Dean Witter and Co 7.250% 04/01/32	05/07/2002	Morgan Stanley		248,193	250,000	1,863
61746W-GB-0	Morgan Stanley Dean Witter 2001-TOP1 A4 6.660% 02/15/33	07/30/2002	Goldman Sachs & Co		484,822	450,000	83
61746W-PF-1	Morgan Stanley Dean Witter 2002-TOP7 A2 5.980% 01/15/39	12/17/2002	Various		2,911,214	2,750,000	8,430

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## SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
61980A-AA-1	Motiva Enterprise 144A 5.200% 09/15/12	09/18/2002	Salomon Smith Barney		274,137	275,000	
629568-AH-9	Nabors Industries Inc 5.375% 08/15/12	12/11/2002	Tax Free Exchange		277,774	280,000	4,557
634906-CB-5	National City Bank of Indiana Ser BK Note 4.875% 07/20/07	05/30/2002	Lehman Brothers		499,015	500,000	
637432-CQ-6	National Rural Utilitie 6.000% 05/15/06	01/04/2002	Lehman Brothers		505,910	500,000	4,500
65011Q-AF-9	New York Times Co Ser M 4.625% 06/25/07	11/14/2002	Bank of America		518,960	500,000	6,038
65473Q-AJ-2	Nisource Finance 7.875% 11/15/10	10/16/2002	Merrill Lynch		256,298	270,000	9,214
655356-JG-9	Nomura Asset Securities 1998-D6 A1C 6.690% 03/15/30	07/29/2002	Lehman Brothers		701,289	650,000	2,416
665501-AE-2	Northern National Gas 1 5.375% 10/31/12	10/09/2002	UBS Securities Inc		169,760	170,000	
66938F-JR-6	Norwest Corp 6.750% 10/01/06	01/29/2002	USB Warburg LLC		533,510	500,000	11,250
66938F-JT-2	Norwest Corp MTN H 6.750% 06/15/07	05/23/2002	Bank of America		560,369	525,000	16,144
67019E-AA-5	NSTAR 8.000% 02/15/10	01/08/2002	J P Morgan		219,160	200,000	6,489
68233D-AA-5	Oncor Electric Delivery 144A 6.375% 05/01/12	11/14/2002	Bony/Barclays Capital Inc		510,390	500,000	1,594
68233D-AJ-6	Oncor Electric Delivery 144A 6.375% 01/15/15	12/17/2002	Merrill Lynch		1,289,444	1,300,000	
724477-AR-5	Pitney Bowes Credit Cor 5.750% 08/15/08	11/27/2002	R.W. Baird		540,915	500,000	8,625
744448-BG-5	New Century Energies 7.125% 06/01/06	12/20/2002	Bank of America		531,455	500,000	2,474
744567-CK-2	Public Service Electric Gas 9.125% 07/01/05	12/06/2002	Bony/Barclays Capital Inc		1,367,232	1,200,000	48,667
760985-NU-1	Residential Asset Mtg Products 2002-RS5 A13 3.717% 07/25/27	11/22/2002	GMAC Residential		995,000	1,000,000	2,685
76111J-PB-4	Residential Funding Mtg 2002-S4 A2 6.250% 02/25/32	12/20/2002	US Bancorp		2,354,625	2,300,000	9,983
78387G-AF-0	SBC Communications Inc 5.750% 05/02/06	05/14/2002	Bear Stearns		814,280	800,000	1,917
78387G-AH-6	SBC Communications Inc 5.875% 02/01/12	02/01/2002	CS First Boston		1,990,440	2,000,000	1,632
78387G-AK-9	SBC Communications Inc 5.875% 08/15/12	10/08/2002	Deutsche Bank		1,891,728	1,800,000	15,275
786429-AN-0	Safeco Corp 7.250% 09/01/12	10/02/2002	Goldman Sachs & Co		804,938	750,000	6,646
786514-BB-4	Safeway Inc 6.150% 03/01/06	07/17/2002	Bank of America		1,044,380	1,000,000	24,088
786514-BE-8	Safeway Inc 4.800% 07/16/07	07/30/2002	Bony/Barclays Capital Inc		601,584	600,000	1,280
792860-AD-0	St Paul Companies 8.125% 04/15/10	09/13/2002	Morgan Stanley		219,085	198,000	6,837
792860-AF-5	St Paul Companies 5.750% 03/15/07	03/07/2002	Direct		348,796	350,000	
806860-AA-0	Schlumberger Tech Corp 6.500% 04/15/12	04/04/2002	Salomon Smith Barney		498,395	500,000	
811054-AD-7	E.W Scripps CO 4.250% 12/15/09	12/13/2002	CS First Boston		725,080	730,000	
812404-BJ-9	Sears Roebuck Acceptanc 6.700% 04/15/12	12/05/2002	Morgan Stanley		1,292,025	1,380,000	14,126
84254Q-AA-7	Southern Capital Corp 1 5.700% 06/30/22	06/20/2002	Chase		151,626	151,626	
855030-AG-7	Staples Inc 144A 7.375% 10/01/12	09/25/2002	Chase		287,480	290,000	
86359A-HD-8	Amortizing Res Collater Tr 2002-BC10 A4 2.120% 01/25/33	12/23/2002	Lehman Brothers		2,500,000	2,500,000	736
881685-BJ-9	Chevrontexaco Corp 5.500% 01/15/09	02/14/2002	Merrill Lynch		399,496	400,000	2,139
88731E-AJ-9	Time Warner Entertainme 8.375% 07/15/33	10/22/2002	Lehman Brothers		667,450	700,000	16,285
891027-AL-8	Torchmark Corp 6.250% 12/15/06	12/20/2002	Bank One		1,525,039	1,450,000	9,975
89232V-AD-6	Toyota Auto Rec Owner Tr 2001-C A4 4.720% 09/15/08	01/22/2002	Lehman Brothers		510,156	500,000	656
902494-AL-7	Tyson Foods Inc -CI A 7.250% 10/01/06	04/22/2002	Tax Free Exchange		411,752	400,000	1,692
903278-AP-4	USAA Auto Owner Trust 2001-2 A4 3.910% 04/15/07	01/17/2002	J P Morgan		346,609	350,000	304
904764-AF-4	Unilever Capital Corporation 6.875% 11/01/05	11/14/2002	Lehman Brothers		668,592	600,000	2,063
904764-AH-0	Unilever Capital Corporation 5.900% 11/15/32	11/04/2002	J P Morgan		445,316	450,000	
907770-BG-5	Union Oil Co of Califor 5.050% 10/01/12	09/30/2002	J P Morgan		348,698	350,000	
907818-CN-6	Union Pacific Corp 6.125% 01/15/12	01/24/2002	Chase		741,473	750,000	1,531
91159H-GC-8	US Bancorp 5.100% 07/15/07	11/27/2002	USB Piper Jaffray		1,547,307	1,470,000	38,526
913017-BE-8	United Technologies Cor 4.875% 11/01/06	08/27/2002	CS First Boston		671,203	650,000	10,474
91529Y-AC-0	Unumprovident Corp 7.625% 03/01/11	09/10/2002	Various		584,432	550,000	7,657
91913Y-AD-2	Valero Energy Corp 6.875% 04/15/12	12/10/2002	Various		409,811	400,000	4,431
92344G-AT-3	Verizon Global Funding 7.375% 09/01/12	10/07/2002	UBS Securities Inc		528,655	500,000	4,507
929757-AA-0	Wachovia Asset Securitization 2002-1 1A1 6.250% 10/25/33	09/20/2002	Wachovia Securities		3,164,008	3,067,665	13,847
92977D-AF-4	Wachovia Bank Comm Mortg 2002-WHL B 144A 1.800% 03/15/15	11/19/2002	Wachovia Securities		1,500,000	1,500,000	
949746-CH-2	Wells Fargo & Company 5.125% 02/15/07	01/29/2002	Bear Stearns		299,901	300,000	
94977T-AP-3	Wells Fargo Mortgage 2001-26 A14 6.500% 11/25/31	08/16/2002	Salomon Smith Barney		1,542,188	1,500,000	5,417
962166-BA-1	Weyerhaeuser Co 5.950% 11/01/08	05/06/2002	Tax Free Exchange		2,003,201	2,000,000	1,653
962166-BP-8	Weyerhaeuser Co 6.750% 03/15/12	10/15/2002	Tax Free Exchange		594,528	575,000	3,234

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### SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
962166-BR-4	Weyerhaeuser Co 7.375% 03/15/32	10/15/2002	Tax Free Exchange		246,778	250,000	1,536
	United States				161,140,164	156,558,258	1,396,527
<b>Foreign</b>							
404280-AB-5	HSBC Holdings 5.250% 12/12/12	12/05/2002	HSBC Securities		1,256,711	1,260,000	
780097-AL-5	Royal Bank of Scotland Group 5.000% 10/01/14	09/25/2002	Bank of America		1,394,638	1,400,000	
983730-AA-0	XL Capital Ltd 6.500% 01/15/12	01/07/2002	Various		263,593	265,000	
	Foreign				2,914,942	2,925,000	0
4599999	Total - Bonds - Industrial & Miscellaneous				164,055,106	159,483,258	1,396,527
6099997	Total - Bonds - Part 3				418,117,947	405,619,505	2,762,736
6099998	Total - Bonds - Summary Item from Part 5				177,257,002	173,502,273	1,340,170
6099999	Total - Bonds				595,374,949	579,121,778	4,102,906
<b>Preferred Stocks - Industrial and Miscellaneous</b>							
<b>Foreign</b>							
06738C-AG-4	Barclays Bank PLC 144A 6.860% Perpetual	09/18/2002	Bony/Barclays Capital Inc	550,000.000	550,000	550,000.00	
	Foreign				550,000	550,000.00	0
6399999	Total - Preferred Stocks - Industrial & Miscellaneous				550,000	550,000.00	0
6599997	Total - Preferred Stocks - Part 3				550,000	550,000.00	0
6599999	Total - Preferred Stocks				550,000	550,000.00	0
7199999	Total - Preferred and Common Stocks				550,000	XXX	0
7299999	Total - Bonds, Preferred and Common Stocks				595,924,949	XXX	4,102,906

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	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
<b>Bonds - U.S. Government</b>															
156996-9A-0	FHA Cen Hlth Cap/Riverwtk 8.220% 06/01/36	12/01/2002	Paydown		16,999	16,999	16,919	16,920	79			0	0	766	
232993-9A-5	FHA Mdwbrk Manor of Topeka 8.500% 08/01/22	04/02/2002	Direct			96,443	96,925	96,577	237			(96,814)	(96,814)	3,349	
232993-9A-5	FHA Mdwbrk Manor of Topeka 8.500% 08/01/22	04/01/2002	Paydown		281,383	281,383	282,790	282,723	(1,340)			0	0	14,406	
3134A2-KZ-0	FHLMC Notes 5.750% 07/15/03	05/02/2002	Greenwich Capital		414,320	400,000	411,391	408,649	(1,862)			7,533	7,533	18,400	
3134A3-5H-5	FHLMC Notes 6.875% 09/15/10	08/23/2002	CS First Boston		923,500	800,000	841,406	839,806	(2,311)			86,004	86,004	52,097	
3134A3-EM-4	FHLMC 5.750% 03/15/09	05/02/2002	Goldman Sachs & Co.		2,046,719	2,000,000	2,026,266	2,024,715	(957)			22,961	22,961	72,833	
31359M-ES-8	FNMA 5.625% 05/14/04	05/02/2002	Deutsche Bank		1,561,833	1,500,000	1,528,125	1,521,648	(2,938)			43,124	43,124	39,375	
31359M-FS-7	FNMA 7.125% 06/15/10	03/07/2002	Goldman Sachs & Co.		5,469,922	5,000,000	5,527,869	5,513,109	(8,846)			(34,341)	(34,341)	81,146	
31359M-FV-0	FNMA 7.000% 07/15/05	08/23/2002	Morgan Stanley		5,566,600	5,000,000	5,255,859	5,210,288	(35,772)			392,085	392,085	389,861	
31359M-JH-7	FNMA 6.000% 05/15/11	01/03/2002	CS First Boston		1,621,625	1,600,000	1,619,000	1,618,474	(12)			3,164	3,164	13,067	
36203B-VB-7	GNMA Pool 344510 7.000% 09/15/23	12/01/2002	Paydown		8,075	8,075	8,013	8,014	61			0	0	364	
36203C-KA-9	GNMA Pool 345089 6.500% 12/15/23	12/01/2002	Paydown		16,766	16,766	16,559	16,569	197			0	0	741	
36203D-JD-3	GNMA Pool 345960 6.500% 11/15/23	12/01/2002	Paydown		94,070	94,071	92,910	92,945	1,126			0	0	3,800	
36203E-HS-0	GNMA Pool 346841 7.000% 10/15/23	12/01/2002	Paydown		72,800	72,800	74,370	74,376	(1,576)			0	0	3,423	
36203F-DZ-5	GNMA Pool 347620 6.000% 03/15/09	12/01/2002	Paydown		80,560	80,560	80,088	80,153	407			0	0	3,311	
36203K-ZY-3	GNMA Pool 351859 7.000% 04/15/08	12/01/2002	Paydown		5,634	5,634	5,598	5,601	33			0	0	125	
36203L-GJ-5	GNMA Pool 352201 7.000% 05/15/08	12/01/2002	Paydown		5,290	5,290	5,256	5,258	32			0	0	173	
36203L-X8-0	GNMA Pool 352703 7.000% 07/15/23	12/01/2002	Paydown		90,405	90,405	92,355	92,366	(1,961)			0	0	3,942	
36203N-3U-0	GNMA Pool 354611 7.000% 07/15/23	12/01/2002	Paydown		88,246	88,246	87,571	87,584	663			0	0	3,265	
36203N-S9-0	GNMA Pool 354344 7.000% 01/15/23	12/01/2002	Paydown		60,441	60,441	61,744	61,749	(1,308)			0	0	3,640	
36203P-QK-2	GNMA Pool 355158 7.000% 01/15/28	12/01/2002	Paydown		290,884	290,884	298,202	298,205	(7,321)			0	0	7,477	
36203P-T3-7	GNMA Pool 355270 7.000% 10/15/08	12/01/2002	Paydown		105,588	105,588	104,912	104,970	619			0	0	3,383	
36203P-TA-1	GNMA Pool 355245 7.000% 08/15/08	12/01/2002	Paydown		66,957	66,957	66,528	66,549	408			0	0	3,505	
36203P-UE-1	GNMA Pool 355281 7.000% 11/15/08	12/01/2002	Paydown		96,176	96,176	95,560	95,582	595			0	0	1,456	
36203Q-HL-8	GNMA Pool 355835 6.500% 12/15/23	12/01/2002	Paydown		181,940	181,940	179,694	179,779	2,161			0	0	6,505	
36203U-HH-8	GNMA Pool 359432 7.000% 11/15/08	12/01/2002	Paydown		52,094	52,094	51,760	51,781	313			0	0	1,442	
36203V-GP-9	GNMA Pool 360306 7.000% 06/15/23	12/01/2002	Paydown		62,663	62,663	62,183	62,194	469			0	0	2,776	
36203V-K6-6	GNMA Pool 360417 7.000% 10/15/23	12/01/2002	Paydown		166,049	166,049	169,630	169,686	(3,637)			0	0	9,162	
36203W-3A-4	GNMA Pool 361793 7.000% 08/15/08	12/01/2002	Paydown		197,122	197,122	195,860	195,969	1,153			0	0	6,588	
36203W-4X-3	GNMA Pool 361838 6.500% 12/15/23	12/01/2002	Paydown		21,384	21,384	21,120	21,127	257			0	0	811	
36203W-BE-7	GNMA Pool 361037 7.000% 07/15/23	12/01/2002	Paydown		103,462	103,462	102,670	102,690	772			0	0	3,615	
36203W-CN-6	GNMA Pool 361077 6.500% 11/15/23	12/01/2002	Paydown		14,092	14,092	13,918	13,922	170			0	0	498	
36204A-LX-1	GNMA Pool 364042 7.000% 09/15/23	12/01/2002	Paydown		100,340	100,341	99,573	99,587	754			0	0	3,625	
36204B-G9-8	GNMA Pool 364824 7.000% 12/15/08	12/01/2002	Paydown		34,639	34,639	34,417	34,439	199			0	0	1,560	
36204D-HE-2	GNMA Pool 366629 6.500% 11/15/23	12/01/2002	Paydown		84,345	84,345	83,303	83,338	1,007			0	0	2,218	
36204E-V8-7	GNMA Pool 367939 6.500% 10/15/23	12/01/2002	Paydown		14,080	14,080	13,906	13,906	173			0	0	424	
36204E-WU-7	GNMA Pool 367959 6.500% 10/15/23	12/01/2002	Paydown		20,442	20,442	20,189	20,203	238			0	0	1,073	
36204F-LS-1	GNMA Pool 368537 6.000% 03/15/09	12/01/2002	Paydown		26,487	26,487	26,332	26,347	140			0	0	749	
36204F-M4-3	GNMA Pool 368579 6.000% 03/15/09	12/01/2002	Paydown		42,840	42,841	42,590	42,633	208			0	0	976	
36204F-MF-8	GNMA Pool 368558 6.000% 03/15/09	12/01/2002	Paydown		27,817	27,817	27,654	27,679	137			0	0	894	
36204F-NQ-3	GNMA Pool 368599 6.000% 03/15/09	12/01/2002	Paydown		37,745	37,745	37,524	37,551	194			0	0	1,255	
36204F-VX-9	GNMA Pool 368830 7.000% 11/15/23	12/01/2002	Paydown		4,957	4,957	4,919	4,919	38			0	0	156	
36204M-5F-2	GNMA Pool 374446 6.500% 11/15/23	12/01/2002	Paydown		13,020	13,020	12,859	12,859	160			0	0	643	
36204N-LG-0	GNMA Pool 374827 6.500% 11/15/23	12/01/2002	Paydown		24,224	24,224	23,925	23,927	298			0	0	1,263	
36204Q-AF-7	GNMA Pool 376306 7.000% 12/15/08	12/01/2002	Paydown		24,342	24,342	24,186	24,197	145			0	0	869	
36204V-ZB-8	GNMA Pool 381538 6.500% 12/15/23	12/01/2002	Paydown		8,051	8,051	7,952	7,953	98			0	0	265	
36205A-AW-4	GNMA Pool 384421 9.500% 01/15/25	01/01/2002	Paydown		1,453	1,453	1,520	1,517	(64)			0	0	12	
36206F-TE-2	GNMA Pool 410149 7.000% 10/15/25	12/01/2002	Paydown		247,724	247,724	237,041	237,023	10,701			0	0	10,615	
36206J-GR-9	GNMA Pool 412508 7.000% 10/15/25	12/01/2002	Paydown		18,065	18,065	17,286	17,286	780			0	0	791	
36206M-UL-9	GNMA Pool 415587 6.500% 02/15/28	12/01/2002	Paydown		126,152	126,152	124,792	124,813	1,340			0	0	4,804	
36206P-PY-0	GNMA Pool 417239 7.000% 02/15/26	12/01/2002	Paydown		126,668	126,668	121,205	121,198	5,469			0	0	4,792	

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## SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	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
36206W-B2-0	GNMA Pool 423157 7.500% 10/15/29	12/01/2002	Paydown		71,510	71,511	73,952	74,016	(2,505)				.0	2,535	
36207A-7M-8	GNMA Pool 426700 7.000% 06/15/28	12/01/2002	Paydown		253,319	253,319	259,692	259,694	(6,375)				.0	8,885	
36207B-UT-5	GNMA Pool 427294 7.000% 01/15/28	12/01/2002	Paydown		32,183	32,183	32,992	32,993	(810)				.0	1,408	
36207F-KS-9	GNMA Pool 430605 6.500% 02/15/28	12/01/2002	Paydown		11,639	11,639	11,513	11,515	124				.0	394	
36207J-U7-6	GNMA Pool 433606 7.000% 02/15/28	12/01/2002	Paydown		148,049	148,049	151,773	151,775	(3,726)				.0	5,990	
36207K-WK-2	GNMA Pool 434550 7.500% 10/15/29	12/01/2002	Paydown		344,687	344,687	355,405	355,587	(10,900)				.0	15,229	
36207M-TP-1	GNMA Pool 436258 6.500% 03/15/28	05/02/2002	Bear Stearns		1,437,350	1,416,545	1,424,956	1,424,972	(51)			12,430	12,430	43,480	
36207M-TP-1	GNMA Pool 436258 6.500% 03/15/28	05/01/2002	Paydown		167,754	167,754	168,750	168,752	(998)				.0	2,368	
36207T-UW-9	GNMA Pool 441697 7.000% 03/15/28	12/01/2002	Paydown		81,255	81,255	83,299	83,300	(2,045)				.0	5,236	
36207V-3V-6	GNMA Pool 443712 7.000% 06/15/28	12/01/2002	Paydown		227,364	227,364	233,084	233,086	(5,722)				.0	9,250	
36207V-KC-9	GNMA Pool 443191 7.000% 12/15/30	12/01/2002	Paydown		389,042	389,042	404,725	404,759	(15,718)				.0	15,692	
36207X-6Q-0	GNMA Pool 445579 6.500% 02/15/28	12/01/2002	Paydown		151,852	151,852	150,215	150,317	1,535				.0	5,364	
36208L-N9-4	GNMA Pool 454116 7.500% 01/15/28	12/01/2002	Paydown		30,827	30,827	31,786	31,800	(972)				.0	1,370	
36208P-NH-7	GNMA Pool 456792 7.000% 04/15/28	12/01/2002	Paydown		56,569	56,569	57,992	57,993	(1,424)				.0	2,420	
36208P-Q3-5	GNMA Pool 456874 7.000% 05/15/28	12/01/2002	Paydown		157,548	157,548	161,511	161,513	(3,965)				.0	6,819	
36208Q-RP-3	GNMA Pool 457794 7.000% 07/15/28	12/01/2002	Paydown		145,689	145,689	149,354	149,356	(3,667)				.0	4,699	
36208R-FK-5	GNMA Pool 458370 7.000% 01/15/28	12/01/2002	Paydown		167,223	167,223	171,430	171,432	(4,209)				.0	6,015	
36208R-V5-0	GNMA Pool 458836 7.000% 03/15/28	12/01/2002	Paydown		22,665	22,665	23,236	23,236	(570)				.0	951	
36208R-WJ-9	GNMA Pool 458849 6.500% 02/15/28	12/01/2002	Paydown		262,602	262,602	259,771	259,786	2,816				.0	11,181	
36208W-EG-4	GNMA Pool 462835 7.000% 07/15/28	12/01/2002	Paydown		229,809	229,809	235,590	235,676	(5,867)				.0	8,930	
36208W-GW-7	GNMA Pool 462913 7.000% 04/15/28	12/01/2002	Paydown		186,283	186,283	190,969	190,971	(4,688)				.0	7,713	
36209B-SB-0	GNMA Pool 467142 6.500% 08/15/28	12/01/2002	Paydown		348,228	348,228	324,233	324,216	24,012				.0	13,453	
36209F-JG-5	GNMA Pool 470163 7.500% 03/15/29	12/01/2002	Paydown		40,962	40,962	42,361	42,395	(1,433)				.0	1,406	
36209H-DP-7	GNMA Pool 471810 7.000% 03/15/28	12/01/2002	Paydown		169,980	169,980	174,256	174,258	(4,278)				.0	6,639	
36209L-MY-9	GNMA Pool 474775 6.500% 04/15/31	12/01/2002	Paydown		461,316	461,316	462,181	462,184	(868)				.0	21,567	
36209N-LS-9	GNMA Pool 476537 7.000% 06/15/28	12/01/2002	Paydown		200,590	200,590	205,636	205,638	(5,048)				.0	7,892	
36209N-UK-6	GNMA Pool 476786 7.000% 09/15/28	12/01/2002	Paydown		103,823	103,823	106,435	106,436	(2,613)				.0	4,246	
36209P-GQ-5	GNMA Pool 477979 8.000% 08/15/30	05/02/2002	Bear Stearns		529,630	500,242	521,815	521,715	261			7,655	7,655	18,898	
36209P-GQ-5	GNMA Pool 477979 8.000% 08/15/30	05/01/2002	Paydown		317,522	317,522	331,215	331,152	(13,630)				.0	7,439	
36209Q-TF-2	GNMA Pool 478550 6.500% 11/15/28	12/01/2002	Paydown		29,417	29,417	27,390	27,411	2,006				.0	1,192	
36209R-ZR-7	GNMA Pool 479652 7.500% 10/15/30	01/28/2002	Bear Stearns		737,105	707,479	732,462	733,053	(858)			4,910	4,910	8,549	
36209R-ZR-7	GNMA Pool 479652 7.500% 10/15/30	01/01/2002	Paydown		66,970	66,970	69,335	69,390	(2,421)				.0	419	
36209S-W7-2	GNMA Pool 480470 7.000% 08/15/28	12/01/2002	Paydown		142,330	142,330	145,911	145,912	(3,582)				.0	2,689	
36209U-6E-1	GNMA Pool 482469 7.000% 10/15/28	12/01/2002	Paydown		108,760	108,760	111,496	111,497	(2,737)				.0	4,273	
36209Y-T5-7	GNMA Pool 485772 6.500% 09/15/31	05/02/2002	Bear Stearns		2,053,404	2,028,366	2,041,361	2,041,298	(115)			12,221	12,221	62,260	
36209Y-T5-7	GNMA Pool 485772 6.500% 09/15/31	05/01/2002	Paydown		51,542	51,542	51,872	51,870	(329)				.0	1,044	
36210A-A7-2	GNMA Pool 486130 8.000% 09/15/30	12/01/2002	Paydown		269,430	269,431	279,324	279,595	(10,164)				.0	10,677	
36210A-BK-2	GNMA Pool 486142 7.500% 10/15/30	01/28/2002	Bear Stearns		670,685	643,728	666,460	667,102	(922)			4,505	4,505	7,778	
36210A-BK-2	GNMA Pool 486142 7.500% 10/15/30	01/01/2002	Paydown		79,156	79,156	81,952	82,030	(2,874)				.0	495	
36210D-4F-5	GNMA Pool 489622 7.000% 11/15/28	12/01/2002	Paydown		177,009	177,009	181,462	181,464	(4,455)				.0	7,840	
36210D-G6-2	GNMA Pool 489021 7.500% 06/15/29	05/02/2002	Bear Stearns		892,396	851,421	880,656	880,504	292			11,601	11,601	30,155	
36210D-G6-2	GNMA Pool 489021 7.500% 06/15/29	05/01/2002	Paydown		304,546	304,546	315,003	314,949	(10,402)				.0	4,703	
36210E-NY-1	GNMA Pool 490107 7.000% 12/15/28	12/01/2002	Paydown		158,208	158,208	162,188	162,190	(3,982)				.0	5,337	
36210G-FC-3	GNMA Pool 491663 7.500% 10/15/29	12/01/2002	Paydown		80,430	80,430	83,176	83,162	(2,732)				.0	3,056	
36211E-AZ-1	GNMA Pool 510424 7.500% 09/15/29	12/01/2002	Paydown		36,336	36,336	37,577	37,570	(1,234)				.0	1,320	
36211E-UR-7	GNMA Pool 510992 7.500% 06/15/29	12/01/2002	Paydown		38,633	38,633	39,834	39,852	(1,219)				.0	1,441	
36211G-AK-9	GNMA Pool 512210 7.500% 11/15/29	12/01/2002	Paydown		306,682	306,682	317,152	317,512	(10,830)				.0	10,372	
36211K-XR-0	GNMA Pool 515588 8.000% 03/15/30	12/01/2002	Paydown		4,087	4,087	4,215	4,222	(135)				.0	.80	
36211N-RG-5	GNMA Pool 518087 7.500% 09/15/29	12/01/2002	Paydown		482,824	482,824	499,874	500,089	(17,265)				.0	19,725	
36211Q-XN-6	GNMA Pool 520085 7.500% 01/15/30	07/01/2002	Chase		1,499,673	1,425,291	1,487,091	1,486,881	130			12,663	12,663	68,592	

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## SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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CUSIP Identification	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
36211Q-XN-6	GNMA Pool 520085 7.500% 01/15/30	07/01/2002	Paydown		622,475	622,475	649,465	649,373	(26,899)				.0	14,014	
36211R-FW-4	GNMA Pool 520481 7.500% 01/15/30	07/01/2002	Chase		132,370	125,805	130,100	130,312	(208)			2,266	2,266	6,054	
36211R-FW-4	GNMA Pool 520481 7.500% 01/15/30	07/01/2002	Paydown		22,165	22,922	22,922	22,959	(794)				.0	423	
36211S-SB-4	GNMA Pool 521714 7.500% 12/15/29	12/01/2002	Paydown		366,887	366,887	379,413	379,761	(12,874)				.0	11,339	
36211T-BF-1	GNMA Pool 522138 8.000% 12/15/29	12/01/2002	Paydown		46,933	46,933	48,656	48,697	(1,763)				.0	1,840	
36211V-5X-4	GNMA Pool 524762 8.000% 05/15/30	12/01/2002	Paydown		194,967	194,967	201,090	201,276	(6,309)				.0	9,748	
36211W-MS-4	GNMA Pool 525169 7.500% 05/15/30	01/28/2002	Bear Stearns		105,182	100,955	104,401	104,569	(206)			819	819	1,220	
36211W-MS-4	GNMA Pool 525169 7.500% 05/15/30	01/01/2002	Paydown		9,026	9,026	9,334	9,349	(323)				.0	56	
36211W-XP-8	GNMA Pool 525486 8.000% 12/15/29	12/01/2002	Paydown		47,864	47,864	49,367	49,418	(1,555)				.0	2,205	
36211X-UQ-7	GNMA Pool 526291 8.000% 05/15/30	12/01/2002	Paydown		33,123	33,123	34,164	34,196	(1,072)				.0	1,117	
36212C-QD-6	GNMA Pool 529752 8.000% 02/15/31	12/01/2002	Paydown		546,900	546,901	564,078	564,893	(17,992)				.0	28,536	
36212K-AW-3	GNMA Pool 535621 7.500% 12/15/30	07/01/2002	Chase		494,802	470,261	486,867	487,203	(389)			7,989	7,989	22,631	
36212K-AW-3	GNMA Pool 535621 7.500% 12/15/30	07/01/2002	Paydown		263,028	263,028	272,316	272,504	(9,476)				.0	5,991	
36212M-4Q-9	GNMA Pool 538231 7.500% 08/15/31	07/01/2002	Chase		771,180	732,930	758,812	758,962	(238)			12,457	12,457	35,272	
36212M-4Q-9	GNMA Pool 538231 7.500% 08/15/31	07/01/2002	Paydown		197,776	197,776	204,760	204,801	(7,024)				.0	4,539	
36212Q-YK-0	GNMA Pool 540814 7.500% 10/15/30	07/01/2002	Chase		535,570	509,007	526,981	527,653	(731)			8,648	8,648	24,496	
36212Q-YK-0	GNMA Pool 540814 7.500% 10/15/30	07/01/2002	Paydown		257,103	257,103	266,182	266,522	(9,419)				.0	6,027	
36212Q-YQ-7	GNMA Pool 540819 7.500% 10/15/30	07/01/2002	Chase		561,067	533,238	552,068	552,534	(526)			9,059	9,059	25,662	
36212Q-YQ-7	GNMA Pool 540819 7.500% 10/15/30	07/01/2002	Paydown		260,809	260,809	270,018	270,246	(9,438)				.0	5,534	
36212T-TD-6	GNMA Pool 543348 7.500% 10/15/30	01/28/2002	Bear Stearns		655,456	629,112	651,327	651,987	(945)			4,414	4,414	7,602	
36212T-TD-6	GNMA Pool 543348 7.500% 10/15/30	01/01/2002	Paydown		71,424	71,424	73,947	73,947	(2,597)				.0	446	
36212T-TK-0	GNMA Pool 543354 7.500% 10/15/30	07/01/2002	Chase		644,557	612,587	634,219	635,011	(861)			10,407	10,407	29,481	
36212T-TK-0	GNMA Pool 543354 7.500% 10/15/30	07/01/2002	Paydown		147,537	147,537	152,747	152,937	(5,401)				.0	2,948	
36212U-G9-6	GNMA Pool 543924 7.000% 02/15/31	05/02/2002	Bear Stearns		1,490,672	1,443,750	1,481,085	1,481,100	(105)			9,678	9,678	47,724	
36212U-G9-6	GNMA Pool 543924 7.000% 02/15/31	05/01/2002	Paydown		156,250	156,250	160,290	160,292	(4,042)				.0	2,449	
36212V-XM-6	GNMA Pool 545284 7.500% 01/15/31	07/01/2002	Chase		563,780	535,817	554,738	555,344	(666)			9,102	9,102	25,786	
36212V-XM-6	GNMA Pool 545284 7.500% 01/15/31	07/01/2002	Paydown		241,380	241,380	249,903	250,176	(8,797)				.0	5,903	
36213J-C8-6	GNMA Pool 555495 6.000% 09/15/31	12/19/2002	Wachovia Securities		1,509,675	1,448,781	1,431,803	1,431,888	126			77,662	77,662	92,481	
36213J-C8-6	GNMA Pool 555495 6.000% 09/15/31	12/01/2002	Paydown		120,647	120,647	119,234	119,241	1,407				.0	5,038	
36213S-XZ-3	GNMA Pool 563296 5.500% 11/15/31	05/02/2002	Bear Stearns		1,521,938	1,591,830	1,521,192	1,521,210	596			133	133	41,343	
36213S-XZ-3	GNMA Pool 563296 5.500% 11/15/31	05/01/2002	Paydown		8,170	8,170	7,807	7,807	362				.0	113	
36213U-N2-2	GNMA Pool 564809 7.500% 09/15/31	07/01/2002	Chase		675,261	641,769	663,679	663,581	76			11,605	11,605	30,885	
36213U-N2-2	GNMA Pool 564809 7.500% 09/15/31	07/01/2002	Paydown		153,940	153,940	159,195	159,172	(5,232)				.0	3,517	
36215Y-RB-8	GNMA II Pool 149082 8.000% 03/20/16	12/01/2002	Paydown		95,734	95,734	99,175	98,282	(2,548)				.0	4,420	
36215Y-SV-3	GNMA II Pool 149132 8.000% 04/20/16	12/01/2002	Paydown		7,116	7,116	7,372	7,309	(193)				.0	312	
362160-EQ-2	GNMA Pool 179343 9.000% 08/20/16	12/01/2002	Paydown		2,257	2,257	2,388	2,360	(103)				.0	112	
362160-ET-6	GNMA Pool 179346 9.000% 09/20/16	12/01/2002	Paydown		4,502	4,502	4,764	4,759	(257)				.0	223	
362163-EF-0	GNMA II Pool 182034 8.000% 02/20/17	12/01/2002	Paydown		6,173	6,173	6,394	6,401	(229)				.0	118	
36216J-Y4-8	GNMA II Pool 166431 9.000% 08/20/16	12/01/2002	Paydown		2,184	2,184	2,311	2,314	(130)				.0	113	
36216J-Y5-5	GNMA II Pool 166432 9.000% 08/20/16	12/01/2002	Paydown		4,920	4,921	5,207	5,191	(271)				.0	246	
36216S-QV-7	GNMA II Pool 173368 9.000% 08/20/16	12/01/2002	Paydown		221,669	221,669	234,554	233,892	(12,223)				.0	7,559	
36216S-QX-3	GNMA II Pool 173370 9.000% 08/20/16	12/01/2002	Paydown		2,997	2,997	3,171	3,135	(138)				.0	170	
36216S-QY-1	GNMA II Pool 173371 9.000% 09/20/16	03/01/2002	Paydown		130,728	130,728	138,327	136,720	(5,992)				.0	2,934	
36216U-BK-2	GNMA II Pool 174742 8.000% 08/20/16	12/01/2002	Paydown		11,800	11,800	12,225	12,184	(383)				.0	513	
36216W-4W-0	GNMA Pool 177337 9.000% 09/20/16	12/01/2002	Paydown		44,097	44,097	46,660	46,124	(2,027)				.0	3,718	
36216X-6F-3	GNMA II Pool 178270 9.000% 09/20/16	12/01/2002	Paydown		70,214	70,214	74,295	74,102	(3,888)				.0	2,642	
36216X-CH-2	GNMA II Pool 177472 9.000% 10/20/16	12/01/2002	Paydown		1,990	1,991	2,106	2,082	(91)				.0	99	
362171-FN-5	GNMA Pool 209073 8.000% 04/15/17	12/01/2002	Paydown		20,049	20,049	20,824	20,780	(731)				.0	932	
362175-TR-2	GNMA Pool 213060 8.000% 05/15/17	12/01/2002	Paydown		42,166	42,166	43,797	43,542	(1,376)				.0	1,858	
362178-PY-5	GNMA Pool 215639 8.500% 07/15/17	12/01/2002	Paydown		580	580	548	551	29				.0	42	
36218G-AH-9	GNMA II Pool 221508 8.000% 04/20/17	12/01/2002	Paydown		5,947	5,947	6,161	6,112	(165)				.0	130	
362195-R4-3	GNMA Pool 267907 6.500% 01/15/28	12/01/2002	Paydown		18,915	18,915	18,711	18,719	196				.0	795	

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## SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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CUSIP Identification	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
36219N-WG-1	GNMA Pool 254547 7.000% 06/15/23	12/01/2002	Paydown		123,323	123,323	122,379	122,415	908				0	4,601	
362201-PR-0	GNMA Pool 293932 9.500% 08/15/20	12/01/2002	Paydown		456	456	492	486	(30)				0	24	
362202-C4-3	GNMA Pool 294491 9.000% 07/15/21	12/01/2002	Paydown		1,393	1,393	1,412	1,412	(18)				0	52	
362207-YU-0	GNMA Pool 299623 7.000% 06/15/23	12/01/2002	Paydown		102,457	102,457	101,672	101,704	753				0	5,203	
36220E-BF-3	GNMA Pool 275538 9.500% 01/15/20	12/01/2002	Paydown		99	99	107	107	(8)				0	5	
36220E-F3-6	GNMA Pool 275686 9.000% 11/15/19	12/01/2002	Paydown		86	86	87	87	(1)				0	4	
36220J-PG-5	GNMA Pool 279523 9.500% 11/15/19	12/01/2002	Paydown		35,603	35,603	37,489	37,354	(1,751)				0	1,888	
36220Y-FX-6	GNMA Pool 291882 9.500% 02/15/21	12/01/2002	Paydown		14,314	14,314	15,457	15,377	(1,063)				0	721	
36224E-CC-5	GNMA Pool 325967 7.000% 06/15/23	12/01/2002	Paydown		51,070	51,071	50,680	50,695	376				0	1,349	
36224J-6B-3	GNMA Pool 330366 7.000% 06/15/23	12/01/2002	Paydown		34,723	34,723	34,457	34,464	258				0	1,387	
36224J-Y8-9	GNMA Pool 330235 7.000% 06/15/23	12/01/2002	Paydown		11,547	11,547	11,458	11,460	87				0	437	
36224P-U9-7	GNMA Pool 334608 7.000% 04/15/23	12/01/2002	Paydown		1,414	1,414	1,403	1,404	10				0	14	
36224S-MM-1	GNMA Pool 337064 7.000% 05/15/08	12/01/2002	Paydown		11,834	11,834	11,759	11,766	68				0	468	
36224T-Z5-2	GNMA Pool 338364 7.500% 12/15/22	12/01/2002	Paydown		7,035	7,035	7,092	7,089	(54)				0	253	
36224X-X8-9	GNMA Pool 341903 7.000% 03/15/08	12/01/2002	Paydown		87,223	87,223	86,664	86,675	548				0	3,021	
36224Y-HQ-5	GNMA Pool 342339 7.000% 04/15/23	12/01/2002	Paydown		1,362	1,362	1,352	1,352	10				0	37	
36224Y-UY-3	GNMA Pool 342699 7.000% 05/15/08	12/01/2002	Paydown		33,955	33,955	33,738	33,756	199				0	1,518	
36225A-GX-3	GNMA Pool 780886 6.500% 10/15/24	12/01/2002	Paydown		101,874	101,874	94,855	94,924	6,950				0	3,962	
36225A-A6-7	GNMA Pool 780029 9.000% 11/15/24	12/01/2002	Paydown		100,072	100,072	105,592	105,421	(5,349)				0	4,197	
36225B-FV-5	GNMA Pool 781080 7.500% 08/15/29	12/01/2002	Paydown		61,888	61,888	64,572	64,562	(2,674)				0	2,432	
36225B-HL-5	GNMA Pool 781135 7.500% 12/15/29	07/01/2002	Chase		1,063,048	1,010,322	1,055,786	1,056,522	(801)		7,327	7,327	0	48,622	
36225B-HL-5	GNMA Pool 781135 7.500% 12/15/29	07/01/2002	Paydown		433,652	433,652	453,167	453,483	(19,830)				0	9,436	
36225B-JC-3	GNMA Pool 781159 7.500% 04/15/30	07/01/2002	Chase		873,387	830,068	867,421	867,296	77		6,014	6,014	0	39,947	
36225B-JC-3	GNMA Pool 781159 7.500% 04/15/30	07/01/2002	Paydown		382,302	382,302	399,505	399,448	(17,146)				0	8,152	
36225B-JV-1	GNMA Pool 781176 7.000% 12/15/28	05/02/2002	Bear Stearns		1,921,291	1,859,689	1,902,113	1,901,876	265		19,150	19,150	0	61,473	
36225B-JV-1	GNMA Pool 781176 7.000% 12/15/28	05/01/2002	Paydown		360,180	360,180	368,397	368,351	(8,171)				0	5,993	
621997-KQ-7	FHA USGI #113 7.430% 06/01/24	12/01/2002	Paydown		53,040	53,040	50,621	51,190	1,850				0	2,000	
83162C-FW-8	SBA 95-C 8.100% 03/01/15	09/01/2002	Redemption	100.0000	329,800	329,801	344,775	336,879	(697)		(6,381)	(6,381)	0	20,860	
83162C-HM-8	SBA 97-E 7.300% 05/01/17	11/01/2002	Redemption	100.0000	96,204	96,204	99,692	99,609	(71)		(3,333)	(3,333)	0	5,317	
83162C-JF-1	SBA 98-E 6.300% 05/01/18	11/01/2002	Redemption	100.0000	48,850	48,850	48,758	48,768	2		80	80	0	2,657	
83162C-JG-9	SBA 98-F 6.300% 06/01/18	12/01/2002	Redemption	100.0000	44,314	44,314	44,314	44,314					0	2,182	
83162C-KA-0	SBA 99-F 6.800% 06/01/19	12/01/2002	Redemption	100.0000	120,983	120,983	120,983	120,983					0	6,654	
83162C-KT-9	SBA 20-E 8.030% 05/01/20	11/01/2002	Redemption	100.0000	16,914	16,914	16,914	16,914					0	1,207	
91203*-AJ-3	FHA USGI #113 7.430% 06/01/24	12/01/2002	Paydown		75,138	75,138	78,694	78,111	(2,974)				0	1,683	
912810-EL-8	US Treasury Bond 8.000% 11/15/21	06/19/2002	Morgan Stanley		5,813,086	4,500,000	5,250,938	5,222,983	(8,546)		598,649	598,649	0	215,217	
912810-EX-2	US Treasury Bond 6.750% 08/15/26	01/03/2002	Bony/Barclays Capital Inc.		1,842,328	1,650,000	1,911,164	1,906,389	(41)		(64,020)	(64,020)	0	42,976	
912810-EZ-7	US Treasury Bond 6.625% 02/15/27	05/22/2002	Various		4,524,020	4,100,000	4,340,449	4,327,727	(759)		197,051	197,051	0	145,816	
912810-FB-9	US Treasury Bond 6.125% 11/15/27	02/19/2002	Various		2,356,914	2,200,000	2,379,945	2,377,752	(170)		(20,668)	(20,668)	0	25,380	
912810-FH-6	US Treasury Bond Infl I 3.875% 04/15/29	06/28/2002	J P Morgan		1,250,973	1,015,000	1,150,780	1,171,319	7,074		72,579	72,579	0	30,275	
912810-FM-5	US Treasury Bond 6.250% 05/15/30	09/30/2002	Various		2,078,691	1,750,000	1,938,125	1,937,877	(1,958)		142,772	142,772	0	90,820	
912810-FP-8	US Treasury Bond 5.375% 02/15/31	01/25/2002	Lehman Brothers		2,468,750	2,500,000	2,479,297	2,479,426	27		(10,703)	(10,703)	0	60,615	
912827-2L-5	US Treasury Note 6.250% 02/28/02	01/09/2002	Greenwich Capital		1,358,279	1,350,000	1,361,918	1,351,735	(265)		6,809	6,809	0	30,767	
912827-2W-1	US Treasury Note 6.500% 05/31/02	05/31/2002	Maturity		400,000	400,000	404,438	400,440	(440)				0	13,000	
912827-3G-5	US Treasury Note 6.250% 08/31/02	03/19/2002	Various		2,347,094	2,300,000	2,361,813	2,329,335	(7,787)		25,546	25,546	0	74,216	
912827-3G-5	US Treasury Note 6.250% 08/31/02	08/31/2002	Maturity		4,500,000	4,500,000	4,620,938	4,557,394	(57,394)				0	281,250	
912827-4V-1	US Treasury Note 4.750% 11/15/08	01/11/2002	Bony/Barclays Capital Inc.		45,352	45,000	44,620	44,622	2		728	728	0	360	
912827-4Y-5	US Treasury Note Infl I 3.875% 01/15/09	07/10/2002	Bony/Barclays Capital Inc.		2,438,573	2,100,000	2,241,489	2,333,291	20,367		84,915	84,915	0	86,122	
912827-6R-8	US Treasury Note Infl I 3.500% 01/15/11	10/09/2002	Bony/Barclays Capital Inc.		2,857,654	2,500,000	2,578,298	2,589,147	37,459		231,049	231,049	0	112,502	
912827-6T-4	US Treasury Note 5.000% 02/15/11	05/01/2002	Various		1,992,977	2,000,000	2,000,625	2,000,505	(11)		(7,518)	(7,518)	0	71,651	
912827-7B-2	US Treasury Note 5.000% 08/15/11	02/21/2002	Various		7,597,602	7,600,000	7,704,845	7,703,421	(502)		(105,317)	(105,317)	0	174,820	
912827-J7-8	US Treasury Note 6.250% 02/15/03	02/07/2002	Merrill Lynch		832,125	800,000	838,563	833,074	(3,309)		2,361	2,361	0	24,592	

E12.3

## SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	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
912827-W8-1.....	US Treasury Note 5.625% 02/15/06.....	02/07/2002	Various.....		1,581,328	1,500,000	1,561,406	1,555,334	(623)			26,618	26,618	36,188	
0399999.	Total - Bonds - U.S. Government.....				102,728,637	97,354,340	101,408,872	101,285,082	(414,073)	0	0	1,857,648	1,857,648	3,585,845	XXX.....
<b>Bonds - Special Revenue and Special Assessment</b>															
<b>United States</b>															
E12.4	31280F-DG-4.....	FHLMC Gold Pool E61003 6.500% 08/01/10.....	12/01/2002	Paydown.....	52,934	52,934	53,389	53,180	(246)			0	0	2,191	
	31280F-HN-5.....	FHLMC Gold Pool E61137 6.500% 09/01/10.....	12/01/2002	Paydown.....	126,665	126,665	127,754	127,447	(781)			0	0	5,833	
	31280G-V3-1.....	FHLMC Gold Pool E62434 6.500% 01/01/11.....	12/01/2002	Paydown.....	11,794	11,794	11,895	11,864	(71)			0	0	483	
	31280H-AP-3.....	FHLMC Gold Pool E62714 6.500% 02/01/11.....	12/01/2002	Paydown.....	11,568	11,568	11,668	11,649	(81)			0	0	362	
	31280H-J3-3.....	FHLMC Gold Pool E62982 6.500% 03/01/11.....	12/01/2002	Paydown.....	73,047	73,047	73,469	73,329	(282)			0	0	2,717	
	31280H-MM-7.....	FHLMC Gold Pool E63064 6.500% 02/01/11.....	12/01/2002	Paydown.....	394,585	394,585	396,866	396,153	(1,568)			0	0	13,651	
	31283H-PA-7.....	FHLMC Gold Pool G01317 7.000% 10/01/31.....	05/02/2002	J P Morgan.....	1,366,479	1,325,874	1,358,400	1,358,388	(17)		8,108	8,108	8,108	41,765	
	31283H-PA-7.....	FHLMC Gold Pool G01317 7.000% 10/01/31.....	05/01/2002	Paydown.....	274,285	274,285	281,014	281,011	(6,726)			0	0	4,026	
	31283K-JH-2.....	FHLMC Gold Pool G11164 7.000% 05/01/15.....	07/01/2002	Salomon Smith Barney.....	2,123,210	2,021,202	2,072,364	2,072,795	(877)		51,292	51,292	51,292	89,214	
	31283K-JH-2.....	FHLMC Gold Pool G11164 7.000% 05/01/15.....	07/01/2002	Paydown.....	792,952	792,952	813,024	813,193	(20,241)			0	0	14,314	
	31287M-HQ-6.....	FHLMC Gold Pool C62039 6.500% 12/01/31.....	05/02/2002	Lehman Brothers.....	1,600,585	1,581,923	1,592,799	1,592,803	(117)		7,899	7,899	7,899	46,271	
	31287M-HQ-6.....	FHLMC Gold Pool C62039 6.500% 12/01/31.....	05/01/2002	Paydown.....	18,077	18,077	18,201	18,201	(124)			0	0	313	
	3128G7-WQ-2.....	FHLMC Gold Pool E73355 5.500% 11/01/13.....	12/01/2002	Paydown.....	298,115	298,115	294,784	295,148	2,967			0	0	9,048	
	3128G8-BM-2.....	FHLMC Gold Pool E73644 5.500% 12/01/13.....	12/01/2002	Paydown.....	925,494	925,494	915,154	916,181	9,312			0	0	31,215	
	3128G8-H7-9.....	FHLMC Gold Pool E73854 5.500% 12/01/13.....	12/01/2002	Paydown.....	490,542	490,542	485,062	485,620	4,922			0	0	17,524	
	3128GL-BK-7.....	FHLMC Gold Pool E83642 6.000% 05/01/16.....	12/01/2002	Paydown.....	681,670	681,671	683,056	683,056	(1,385)			0	0	26,718	
	3128GN-A6-5.....	FHLMC Gold Pool E85429 6.000% 09/01/16.....	12/01/2002	Paydown.....	1,317,810	1,317,811	1,318,532	1,318,491	(680)			0	0	53,364	
	3128GN-A9-9.....	FHLMC Gold Pool E85432 6.000% 09/01/16.....	12/01/2002	Paydown.....	1,610,057	1,610,057	1,610,937	1,610,888	(831)			0	0	74,363	
	312911-LH-1.....	FHLMC 1341 K 7.000% 08/15/07.....	12/01/2002	Paydown.....	386,509	386,509	398,466	394,810	(8,301)			0	0	20,053	
	31292G-2S-4.....	FHLMC Gold Pool C00785 6.500% 06/01/29.....	12/01/2002	Paydown.....	190,647	190,647	184,320	184,406	6,241			0	0	7,720	
	31292G-ZF-6.....	FHLMC Gold Pool C00742 6.500% 04/01/29.....	12/01/2002	Paydown.....	3,001,750	3,001,750	2,997,332	2,997,307	4,444			0	0	122,702	
	31292G-ZZ-2.....	FHLMC Gold Pool C00760 6.500% 05/01/29.....	12/01/2002	Paydown.....	909,912	909,912	902,377	902,456	7,456			0	0	36,543	
	31292H-FU-3.....	FHLMC Gold Pool C01079 7.500% 10/01/30.....	05/02/2002	J P Morgan.....	905,228	867,024	893,577	910,004	(16,159)		11,383	11,383	11,383	29,262	
	31292H-FU-3.....	FHLMC Gold Pool C01079 7.500% 10/01/30.....	05/01/2002	Paydown.....	478,990	478,990	493,659	502,734	(23,744)			0	0	7,552	
	31292H-J5-4.....	FHLMC Gold Pool C01184 6.500% 06/01/31.....	12/01/2002	Paydown.....	1,000,271	1,000,271	992,691	992,734	7,537			0	0	46,815	
	31292H-K9-4.....	FHLMC Gold Pool C01220 6.500% 09/01/31.....	05/02/2002	Lehman Brothers.....	1,308,197	1,292,944	1,295,975	1,295,954	(3)		12,246	12,246	12,246	37,819	
	31292H-K9-4.....	FHLMC Gold Pool C01220 6.500% 09/01/31.....	05/01/2002	Paydown.....	80,766	80,766	80,955	80,954	(188)			0	0	1,209	
	31292H-KX-1.....	FHLMC Gold Pool C01210 6.500% 08/01/31.....	12/01/2002	Paydown.....	330,127	330,127	337,709	337,751	(7,624)			0	0	15,893	
	31292H-L2-8.....	FHLMC Gold Pool C01245 6.000% 09/01/31.....	05/02/2002	J P Morgan.....	1,674,598	1,696,601	1,664,723	1,664,894	103		9,601	9,601	9,601	45,808	
	31292H-L2-8.....	FHLMC Gold Pool C01245 6.000% 09/01/31.....	05/01/2002	Paydown.....	43,048	43,048	42,239	42,243	805			0	0	639	
	31292H-LY-8.....	FHLMC Gold Pool C01243 8.000% 08/01/31.....	05/02/2002	Bear Stearns.....	583,264	552,693	574,801	574,693	311		8,261	8,261	8,261	19,897	
	31292H-LY-8.....	FHLMC Gold Pool C01243 8.000% 08/01/31.....	05/01/2002	Paydown.....	297,634	297,634	309,540	309,481	(11,847)			0	0	6,632	
	31292W-QU-8.....	FHLMC Gold Pool C12267 6.500% 07/01/28.....	12/01/2002	Paydown.....	46,809	46,809	44,640	44,660	2,149			0	0	1,813	
	31293M-VE-9.....	FHLMC Gold Pool C24213 6.500% 04/01/29.....	12/01/2002	Paydown.....	312,551	312,551	301,416	301,540	11,010			0	0	13,965	
	31293Q-A5-2.....	FHLMC Gold Pool C26328 6.500% 05/01/29.....	12/01/2002	Paydown.....	7,363	7,363	7,101	7,104	259			0	0	268	
	31293Q-UR-2.....	FHLMC Gold Pool C26892 6.500% 05/01/29.....	01/25/2002	USB Warburg LLC.....	21,977	21,824	21,046	21,047	5		925	925	925	166	
	31293Q-UR-2.....	FHLMC Gold Pool C26892 6.500% 05/01/29.....	02/01/2002	Paydown.....	2,241	2,241	2,161	2,161	80			0	0	131	
	31293Q-XR-9.....	FHLMC Gold Pool C26988 6.500% 05/01/29.....	12/01/2002	Paydown.....	92,756	92,756	88,459	88,503	4,253			0	0	3,726	
	31293Q-XX-6.....	FHLMC Gold Pool C26994 6.500% 05/01/29.....	12/01/2002	Paydown.....	272,406	272,406	262,702	262,782	9,624			0	0	10,592	
	31293R-CC-3.....	FHLMC Gold Pool C27267 6.500% 06/01/29.....	12/01/2002	Paydown.....	346,980	346,981	330,906	331,007	15,974			0	0	14,014	
	31293S-6H-7.....	FHLMC Gold Pool C28972 6.500% 06/01/29.....	12/01/2002	Paydown.....	205,611	205,611	192,038	192,149	13,462			0	0	9,434	
	31293S-DR-7.....	FHLMC Gold Pool C28212 6.500% 06/01/29.....	12/01/2002	Paydown.....	156,936	156,936	152,620	152,652	4,284			0	0	6,435	
	31293S-EP-0.....	FHLMC Gold Pool C28242 6.500% 06/01/29.....	12/01/2002	Paydown.....	379,626	379,626	369,186	369,440	10,186			0	0	16,368	
	31293S-F6-1.....	FHLMC Gold Pool C28289 6.500% 07/01/29.....	12/01/2002	Paydown.....	1,498,371	1,498,371	1,457,166	1,457,775	40,596			0	0	61,091	
	31293T-FC-6.....	FHLMC Gold Pool C29163 6.500% 07/01/29.....	12/01/2002	Paydown.....	151,328	151,328	144,318	144,402	6,927			0	0	6,429	
	31293T-HZ-3.....	FHLMC Gold Pool C29248 6.500% 08/01/29.....	12/01/2002	Paydown.....	295,376	295,376	281,691	281,881	13,495			0	0	12,261	
	31293W-KV-1.....	FHLMC Gold Pool C31208 6.500% 09/01/29.....	12/01/2002	Paydown.....	111,452	111,452	106,288	106,382	5,070			0	0	4,828	

**SCHEDULE D - PART 4**

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	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
31293X-DB-1	FHLMC Gold Pool C31898 6.500% 09/01/29	12/01/2002	Paydown		9,717	9,717	9,371	9,375	342				0	547	
31293X-NR-5	FHLMC Gold Pool C32200 6.500% 10/01/29	12/01/2002	Paydown		26,341	26,341	25,402	25,439	902				0	1,325	
31293Y-L6-1	FHLMC Gold Pool C33049 7.500% 12/01/29	12/01/2002	Paydown		601,819	601,819	606,051	606,162	(4,343)				0	19,680	
31293Y-RF-5	FHLMC Gold Pool C33186 7.500% 12/01/29	12/01/2002	Paydown		227,619	227,619	222,142	222,122	5,497				0	7,609	
31294J-YR-3	FHLMC Gold Pool E00720 6.000% 07/01/14	12/01/2002	Paydown		2,631,566	2,631,566	2,552,413	2,558,626	72,940				0	97,011	
31294K-CW-3	FHLMC Gold Pool E00985 6.000% 06/01/16	12/01/2002	Paydown		1,459,656	1,459,656	1,462,620	1,462,620	(2,965)				0	57,282	
31295X-A6-3	FHLMC Gold Pool A01829 8.000% 06/01/15	12/01/2002	Paydown		229,476	229,476	239,480	238,620	(9,144)				0	11,185	
31335P-AC-9	FHLMC Gold Pool G80003 9.500% 07/25/22	12/01/2002	Paydown		27,684	27,684	28,726	28,687	(1,003)				0	1,326	
31335P-EF-8	FHLMC Gold Pool G80134 7.380% 12/17/24	12/01/2002	Paydown		751,913	751,913	772,943	772,971	(21,058)				0	30,823	
3133T0-J5-4	FHLMC 1578 H 6.650% 07/15/22	12/01/2002	Paydown		321,062	321,062	328,838	328,061	(6,999)				0	17,090	
3133TT-4L-2	FHLMC 2319 PB 6.000% 01/15/16	12/01/2002	Paydown		358,000	358,000	363,160	362,069	(4,069)				0	19,749	
3133TV-6H-4	FHLMC Remic 2359 PK 6.000% 11/15/20	05/02/2002	Lehman Brothers		771,563	750,000	767,227	767,227				4,336	4,336	19,500	
31340M-2G-9	FHLMC Pool 181675 8.000% 01/01/08	12/01/2002	Paydown		105,006	105,006	108,681	107,648	(2,642)				0	4,450	
31347P-5N-7	FHLMC Pool 532653 8.500% 06/01/18	12/01/2002	Paydown		228,103	228,103	239,365	237,550	(9,447)				0	12,300	
31348S-4G-6	FHLMC ARM Pool 786223 4.542% 01/01/28	12/01/2002	Paydown		1,044,568	1,044,568	1,047,669	1,048,066	(3,498)				0	25,868	
31358N-M5-8	FNMA 1992-119 Z 8.000% 07/25/22	12/01/2002	Paydown		1,128,514	1,128,514	1,129,888	1,129,660	(1,146)				0	42,163	
31358Q-CF-0	FNMA 1992-156 J 7.500% 07/25/07	12/01/2002	Paydown		511,722	511,722	530,751	521,481	(9,759)				0	19,174	
313610-NQ-6	FNMA Pool 46299 8.500% 04/01/17	12/01/2002	Paydown		42,072	42,072	44,452	43,945	(1,873)				0	1,255	
31361D-Z3-6	FNMA Pool 28662 8.500% 06/01/16	12/01/2002	Paydown		1,344	1,344	1,420	1,414	(71)				0	65	
31361D-Z4-4	FNMA Pool 28663 8.500% 06/01/16	12/01/2002	Paydown		46,595	46,595	49,230	49,113	(2,518)				0	3,516	
31361E-3V-7	FNMA Pool 29612 8.500% 07/01/16	09/01/2002	Paydown		72,379	72,379	76,473	75,466	(3,087)				0	4,568	
31361E-5U-7	FNMA Pool 29659 8.500% 07/01/16	12/01/2002	Paydown		3,019	3,019	3,190	3,188	(169)				0	141	
31361M-MW-6	FNMA Pool 35473 8.500% 01/01/17	12/01/2002	Paydown		158,512	158,512	167,478	166,630	(8,118)				0	8,596	
31361W-5G-8	FNMA Pool 44047 7.000% 12/01/07	12/01/2002	Paydown		68,183	68,183	69,920	69,782	(1,599)				0	2,504	
31361X-4X-0	FNMA Pool 44938 8.500% 04/01/17	12/01/2002	Paydown		4,650	4,650	4,913	4,910	(260)				0	217	
31361X-6L-4	FNMA Pool 44975 8.500% 04/01/17	12/01/2002	Paydown		47,942	47,942	50,653	50,578	(2,636)				0	1,182	
31361X-XQ-3	FNMA Pool 44787 8.500% 04/01/17	11/01/2002	Paydown		35,335	35,335	37,334	37,026	(1,691)				0	2,716	
31361Y-FW-8	FNMA Pool 45181 8.500% 04/01/17	12/01/2002	Paydown		57,453	57,453	60,703	60,402	(2,949)				0	1,657	
31362T-BY-8	FNMA Pool 70255 7.500% 09/01/07	12/01/2002	Paydown		613,515	613,515	636,330	634,453	(20,938)				0	23,989	
31366W-A6-9	FNMA Pool 160329 7.150% 10/01/15	12/01/2002	Paydown		35,436	35,436	37,296	37,218	(1,782)				0	1,388	
31368H-JS-3	FHLMC ARM Pool 190273 7.000% 08/01/26	12/01/2002	Paydown		122,443	122,443	124,796	124,758	(2,315)				0	4,595	
31371F-PU-0	FNMA Pool 250735 5.500% 08/01/11	12/01/2002	Paydown		25,167	25,167	24,693	24,722	446				0	698	
31371G-S6-8	FNMA Pool 251741 5.500% 03/01/13	12/01/2002	Paydown		17,808	17,808	17,497	17,530	278				0	612	
31371J-7A-6	FNMA Pool 253889 6.500% 07/01/31	06/04/2002	Bank One		461,620	454,379	452,284	452,291	(6)			9,336	9,336	15,752	
31371J-7A-6	FNMA Pool 253889 6.500% 07/01/31	06/01/2002	Paydown		29,996	29,996	29,857	29,858	138				0	557	
31371J-S6-2	FNMA Pool 253541 7.000% 12/01/15	02/14/2002	Goldman Sachs & Co.		710,811	682,959	700,246	700,246	(211)			10,775	10,775	6,241	
31371J-S6-2	FNMA Pool 253541 7.000% 12/01/15	03/01/2002	Paydown		70,817	70,817	72,610	72,610	(1,793)				0	4,583	
31371K-DG-3	FNMA Pool 254003 6.000% 10/01/16	05/02/2002	Lehman Brothers		1,318,422	1,302,145	1,303,468	1,303,399	(95)			15,118	15,118	35,809	
31371K-DG-3	FNMA Pool 254003 6.000% 10/01/16	05/01/2002	Paydown		68,045	68,045	68,114	68,111	(66)				0	902	
31371K-ET-4	FNMA Pool 254046 5.500% 11/01/16	12/19/2002	Bank One		893,174	863,492	868,484	868,579	(190)			24,785	24,785	50,526	
31371K-ET-4	FNMA Pool 254046 5.500% 11/01/16	12/01/2002	Paydown		124,206	124,206	124,924	124,937	(732)				0	4,951	
31371K-EU-1	FNMA Pool 254047 6.000% 11/01/16	12/01/2002	Paydown		212,605	212,605	217,322	217,326	(4,722)				0	8,571	
31373M-2R-5	FNMA Pool 297884 8.500% 11/01/24	12/01/2002	Paydown		96,462	96,462	99,999	99,901	(3,439)				0	2,583	
31373U-M4-6	FNMA Pool 303779 6.000% 03/01/11	12/01/2002	Paydown		964,320	964,321	969,745	969,332	(5,011)				0	31,177	
31374T-EU-9	FNMA Pool 323347 7.000% 09/01/28	12/01/2002	Paydown		121,718	121,718	124,057	124,041	(2,323)				0	4,522	
31374T-F4-6	FNMA Pool 323387 6.500% 11/01/13	12/01/2002	Paydown		729,426	729,426	747,890	747,847	(18,421)				0	27,120	
31374T-KA-6	FNMA Pool 323489 6.072% 11/01/08	12/01/2002	Paydown		14,321	14,321	14,630	14,541	(220)				0	476	
31374T-V2-2	FNMA Pool 323833 6.000% 07/01/14	05/14/2002	Salomon Smith Barney		56,122	55,190	51,965	52,119	24			3,979	3,979	1,518	
31374T-V2-2	FNMA Pool 323833 6.000% 07/01/14	05/01/2002	Paydown		5,780	5,780	5,442	5,458	322				0	85	
31376C-AE-4	FNMA Pool 351105 5.500% 05/01/11	12/01/2002	Paydown		31,194	31,194	30,468	30,581	614				0	525	
31377K-UL-7	FNMA Pool 379587 5.500% 06/01/13	12/01/2002	Paydown		104,500	104,500	104,467	104,432	68				0	4,476	
31377M-4P-3	FNMA Pool 381630 6.200% 05/01/09	12/01/2002	Paydown		5,881	5,881	5,907	5,903	(22)				0	199	

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## SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	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
31377M-RE-3	FNMA Pool 381285 5.770% 02/01/09	12/01/2002	Paydown		7,335	7,335	7,351	7,348	(13)			.0	.0	234	
31377M-S9-3	FNMA Pool 381344 5.880% 02/01/09	12/01/2002	Paydown		7,476	7,476	7,502	7,497	(21)			.0	.0	241	
31377M-TY-7	FNMA Pool 381367 5.770% 03/01/09	12/01/2002	Paydown		5,283	5,283	5,262	5,262	21			.0	.0	167	
31377M-UV-1	FNMA Pool 381396 5.730% 03/01/09	12/01/2002	Paydown		6,210	6,210	6,182	6,182	28			.0	.0	196	
31377N-HJ-1	FNMA Pool 381933 7.470% 09/01/09	12/01/2002	Paydown		4,196	4,196	4,546	4,545	(349)			.0	.0	172	
31378G-MQ-3	FNMA Pool 398267 5.500% 03/01/13	12/01/2002	Paydown		18,161	18,161	17,843	17,884	278			.0	.0	336	
31378L-2U-5	FNMA Pool 402287 5.500% 02/01/13	12/01/2002	Paydown		13,457	13,457	13,222	13,245	213			.0	.0	480	
31378X-RT-5	FNMA Pool 411898 5.500% 04/01/13	12/01/2002	Paydown		145,087	145,087	142,548	142,804	2,283			.0	.0	4,774	
31379C-ZP-9	FNMA Pool 415750 5.500% 04/01/13	12/01/2002	Paydown		10,948	10,948	10,757	10,763	186			.0	.0	327	
31379F-FH-2	FNMA Pool 417868 5.500% 03/01/13	12/01/2002	Paydown		17,319	17,319	17,016	17,057	262			.0	.0	547	
31379F-J5-4	FNMA Pool 417984 5.500% 03/01/13	12/01/2002	Paydown		29,442	29,442	28,926	28,954	487			.0	.0	1,292	
31379F-MA-9	FNMA Pool 418053 5.500% 04/01/13	12/01/2002	Paydown		26,160	26,160	25,702	25,770	390			.0	.0	1,082	
31379H-SK-7	FNMA Pool 420022 6.500% 04/01/13	12/01/2002	Paydown		2,060,393	2,060,393	2,069,407	2,067,360	(6,966)			.0	.0	72,497	
31379J-LF-1	FNMA Pool 420726 5.500% 05/01/13	12/01/2002	Paydown		12,617	12,617	12,396	12,417	200			.0	.0	352	
31379J-MS-2	FNMA Pool 420769 5.500% 06/01/13	12/01/2002	Paydown		116,430	116,430	114,393	114,548	1,882			.0	.0	4,363	
31379J-TB-2	FNMA Pool 420946 5.500% 03/01/13	12/01/2002	Paydown		29,005	29,005	28,498	28,548	457			.0	.0	1,179	
31379J-ZX-7	FNMA Pool 421158 5.500% 05/01/13	12/01/2002	Paydown		26,840	26,840	26,370	26,405	435			.0	.0	649	
31379K-PU-1	FNMA Pool 421735 5.500% 04/01/13	12/01/2002	Paydown		14,033	14,033	13,787	13,811	222			.0	.0	464	
31379L-YR-6	FNMA Pool 422920 5.500% 04/01/13	12/01/2002	Paydown		125,120	125,120	122,931	123,092	2,029			.0	.0	5,880	
31379P-JX-8	FNMA Pool 425498 5.500% 06/01/13	12/01/2002	Paydown		80,633	80,633	79,222	79,369	1,264			.0	.0	3,099	
31379Q-VR-8	FNMA Pool 426424 5.500% 05/01/13	12/01/2002	Paydown		111,273	111,273	109,326	109,545	1,728			.0	.0	3,526	
31379U-5D-9	FNMA Pool 430244 7.000% 06/01/28	12/01/2002	Paydown		66,735	66,735	68,017	67,994	(1,260)			.0	.0	2,895	
31379V-SK-6	FNMA Pool 430822 5.500% 06/01/13	12/01/2002	Paydown		47,560	47,561	47,546	47,537	24			.0	.0	1,470	
31380C-U3-0	FNMA Pool 436302 6.500% 08/01/28	12/01/2002	Paydown		144,803	144,803	144,758	144,748	55			.0	.0	6,025	
31380L-3L-0	FNMA Pool 443703 6.500% 09/01/28	01/28/2002	Merrill Lynch		260,825	259,467	260,521	260,483	(15)			357	357	1,968	
31380L-3L-0	FNMA Pool 443703 6.500% 09/01/28	02/01/2002	Paydown		30,015	30,015	30,137	30,132	(118)			.0	.0	1,605	
31380P-JX-8	FNMA Pool 445878 5.500% 11/01/13	05/14/2002	CS First Boston		120,944	122,050	119,209	119,393	52		1,499	1,499	3,077		
31380P-JX-8	FNMA Pool 445878 5.500% 11/01/13	05/01/2002	Paydown		14,938	14,938	14,590	14,613	325			.0	.0	258	
31380Q-JE-8	FNMA Pool 446761 5.500% 11/01/13	05/14/2002	CS First Boston		546,149	551,143	538,312	539,589	(161)		6,721	6,721	13,893		
31380Q-JE-8	FNMA Pool 446761 5.500% 11/01/13	05/01/2002	Paydown		47,240	47,240	46,140	46,249	990			.0	.0	539	
31380Q-SG-3	FNMA Pool 447019 5.500% 10/01/13	05/14/2002	CS First Boston		70,190	70,832	69,592	69,764	(19)		445	445	1,786		
31380Q-SG-3	FNMA Pool 447019 5.500% 10/01/13	05/01/2002	Paydown		9,730	9,730	9,560	9,583	147			.0	.0	120	
31381A-M5-7	FNMA Pool 454980 6.000% 01/01/14	05/14/2002	Salomon Smith Barney		58,627	57,654	54,285	54,520	12		4,095	4,095	1,585		
31381A-M5-7	FNMA Pool 454980 6.000% 01/01/14	05/01/2002	Paydown		3,827	3,827	3,603	3,619	208			.0	.0	43	
31382J-UK-5	FNMA Pool 483986 6.000% 03/01/14	05/14/2002	Salomon Smith Barney		48,714	47,906	45,106	45,238	4		3,472	3,472	1,317		
31382J-UK-5	FNMA Pool 483986 6.000% 03/01/14	05/01/2002	Paydown		6,689	6,689	6,299	6,317	373			.0	.0	90	
31382L-7F-7	FNMA Pool 486094 6.000% 04/01/14	05/14/2002	Salomon Smith Barney		45,315	44,563	41,959	42,087	40		3,188	3,188	1,225		
31382L-7F-7	FNMA Pool 486094 6.000% 04/01/14	05/01/2002	Paydown		4,380	4,380	4,124	4,136	243			.0	.0	42	
31382R-HT-3	FNMA Pool 489942 6.000% 06/01/14	05/14/2002	Salomon Smith Barney		44,460	43,722	41,167	41,337	17		3,106	3,106	1,202		
31382R-HT-3	FNMA Pool 489942 6.000% 06/01/14	05/01/2002	Paydown		3,367	3,367	3,170	3,183	184			.0	.0	59	
31382W-ZY-1	FNMA Pool 494959 6.000% 05/01/14	05/14/2002	Salomon Smith Barney		22,387	22,015	20,729	20,785			1,601	1,601	605		
31382W-ZY-1	FNMA Pool 494959 6.000% 05/01/14	05/01/2002	Paydown		810	810	763	765	45			.0	.0	11	
31383C-CG-8	FNMA Pool 498771 6.000% 05/01/14	05/14/2002	Salomon Smith Barney		435,124	427,903	402,898	404,209	(192)		31,106	31,106	11,767		
31383C-CG-8	FNMA Pool 498771 6.000% 05/01/14	05/01/2002	Paydown		77,192	77,192	72,681	72,917	4,274			.0	.0	1,037	
31383R-H3-9	FNMA Pool 510650 6.000% 08/01/14	12/01/2002	Paydown		6,133	6,133	5,775	5,793	340			.0	.0	172	
31384R-QG-9	FNMA Pool 531555 7.000% 04/01/15	02/14/2002	Goldman Sachs & Co		35,375	33,989	34,850	34,850	(11)		537	537	311		
31384R-QG-9	FNMA Pool 531555 7.000% 04/01/15	03/01/2002	Paydown		2,866	2,866	2,939	2,939	(73)			.0	.0	224	
31384W-A8-3	FNMA Pool 535631 7.000% 12/01/15	02/14/2002	Goldman Sachs & Co		411,862	395,724	405,741	405,741	(122)		6,243	6,243	3,616		
31384W-A8-3	FNMA Pool 535631 7.000% 12/01/15	03/01/2002	Paydown		48,540	48,540	49,769	49,769	(1,229)			.0	.0	2,714	
31384W-KG-4	FNMA Pool 535895 6.500% 02/01/31	12/01/2002	Paydown		5,553,933	5,553,933	5,554,801	5,555,009	(1,075)			.0	.0	226,998	
31385H-4D-1	FNMA Pool 545420 5.607% 12/01/11	12/01/2002	Paydown		8,359	8,359	8,143	8,142	217			.0	.0	258	

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## SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	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
31385H-WV-0....	FNMA Pool 545260 7.000% 10/01/16.....	02/14/2002	Goldman Sachs & Co.....		540,515	519,336	532,481	532,481	(149)			8,183	8,183	4,746	
31385H-WV-0....	FNMA Pool 545260 7.000% 10/01/16.....	03/01/2002	Paydown.....		34,175	34,175	35,040	35,040	(865)					3,328	
31385K-QS-7....	FNMA Pool 546865 7.000% 07/01/15.....	02/14/2002	Goldman Sachs & Co.....		32,861	31,573	32,372	32,372	(10)		499	499	499	289	
31385K-QS-7....	FNMA Pool 546865 7.000% 07/01/15.....	03/01/2002	Paydown.....		5,604	5,604	5,746	5,746	(142)					249	
31386E-MR-6....	FNMA Pool 561168 7.500% 12/01/30.....	12/01/2002	Paydown.....		558,410	558,410	564,518	564,580	(6,170)					17,129	
31386F-XZ-3....	FNMA Pool 562396 7.500% 01/01/31.....	08/22/2002	J P Morgan.....		187,829	178,645	182,539	182,680	(146)		5,294	5,294	5,294	9,491	
31386F-XZ-3....	FNMA Pool 562396 7.500% 01/01/31.....	09/01/2002	Paydown.....		466,209	466,209	476,371	476,739	(10,530)					12,721	
31386H-HY-0....	FNMA Pool 563747 7.500% 01/01/31.....	08/22/2002	J P Morgan.....		212,537	202,146	206,552	206,683	(139)			5,993	5,993	10,739	
31386H-HY-0....	FNMA Pool 563747 7.500% 01/01/31.....	09/01/2002	Paydown.....		220,103	220,103	224,901	225,044	(4,941)					7,583	
31386L-WG-3....	FNMA Pool 566847 7.000% 08/01/16.....	02/14/2002	Goldman Sachs & Co.....		464,567	446,363	457,662	457,662	(130)			7,035	7,035	4,079	
31386L-WG-3....	FNMA Pool 566847 7.000% 08/01/16.....	03/01/2002	Paydown.....		3,766	3,766	3,862	3,862	(95)					2,638	
31386L-YK-2....	FNMA Pool 566914 7.500% 01/01/31.....	08/22/2002	J P Morgan.....		236,532	224,967	229,871	230,108	(243)			6,667	6,667	11,951	
31386L-YK-2....	FNMA Pool 566914 7.500% 01/01/31.....	09/01/2002	Paydown.....		296,924	296,924	303,396	303,710	(6,785)					8,965	
31386N-CA-4....	FNMA Pool 568065 6.500% 06/01/31.....	12/01/2002	Paydown.....		1,140,886	1,140,886	1,130,190	1,130,261	10,625					55,133	
31386W-4K-1....	FNMA Pool 576026 7.000% 12/01/14.....	12/01/2002	Paydown.....		905,416	905,416	930,315	930,116	(24,700)					30,363	
31387F-M6-8....	FNMA Pool 582781 7.500% 04/01/16.....	12/01/2002	Paydown.....		90,065	90,065	93,422	93,372	(3,306)					2,992	
31387G-LC-4....	FNMA Pool 583263 6.000% 05/01/31.....	01/09/2002	Merrill Lynch.....		425,024	432,491	423,842	423,882	4		1,138	1,138	1,138	3,100	
31387G-LC-4....	FNMA Pool 583263 6.000% 05/01/31.....	01/01/2002	Paydown.....		448	448	439	439	9					2	
31387G-QQ-8....	FNMA Pool 583763 6.000% 06/01/31.....	01/09/2002	Merrill Lynch.....		57,863	58,880	57,702	57,705	2		157	157	157	422	
31387G-QQ-8....	FNMA Pool 583763 6.000% 06/01/31.....	01/01/2002	Paydown.....		600	600	588	588	12					3	
31387H-7D-6....	FNMA Pool 585092 6.500% 06/01/31.....	12/01/2002	Bear Stearns.....		4,747,427	4,620,367	4,599,070	4,599,133	(52)		148,346	148,346	148,346	309,500	
31387H-7D-6....	FNMA Pool 585092 6.500% 06/01/31.....	12/01/2002	Paydown.....		1,578,236	1,578,236	1,570,961	1,570,982	7,253					80,120	
31387J-BB-1....	FNMA Pool 585134 6.000% 06/01/31.....	01/09/2002	Merrill Lynch.....		523,046	532,235	519,740	519,783	12		3,251	3,251	3,251	3,814	
31387J-BB-1....	FNMA Pool 585134 6.000% 06/01/31.....	01/01/2002	Paydown.....		631	631	617	617	15					3	
31387N-WG-8....	FNMA Pool 589347 6.500% 06/01/16.....	05/02/2002	Lehman Brothers.....		1,283,689	1,246,678	1,267,521	1,268,621	(1,534)		16,601	16,601	16,601	37,141	
31387N-WG-8....	FNMA Pool 589347 6.500% 06/01/16.....	05/01/2002	Paydown.....		96,942	96,942	98,562	98,648	(1,706)					1,223	
31387U-MM-0....	FNMA Pool 594464 6.000% 07/01/31.....	01/09/2002	Merrill Lynch.....		1,820,072	1,852,049	1,808,569	1,808,748	33		11,291	11,291	11,291	13,273	
31387U-MM-0....	FNMA Pool 594464 6.000% 07/01/31.....	01/01/2002	Paydown.....		1,907	1,907	1,862	1,862	45					10	
31387U-VG-3....	FNMA Pool 594715 6.000% 07/01/31.....	01/09/2002	Merrill Lynch.....		475,213	483,562	473,891	473,928	7		1,278	1,278	1,278	3,466	
31387U-VG-3....	FNMA Pool 594715 6.000% 07/01/31.....	01/01/2002	Paydown.....		572	572	561	561	11					3	
31387X-A3-9....	FNMA Pool 596826 6.000% 08/01/31.....	01/09/2002	Merrill Lynch.....		283,865	288,852	282,071	282,020	47		1,798	1,798	1,798	2,070	
31387X-A3-9....	FNMA Pool 596826 6.000% 08/01/31.....	01/01/2002	Paydown.....		316	316	309	308	7					2	
31387X-HH-1....	FNMA Pool 597032 6.000% 09/01/31.....	01/09/2002	Merrill Lynch.....		1,877,426	1,910,410	1,872,202	1,872,398	13		5,016	5,016	5,016	13,691	
31387X-HH-1....	FNMA Pool 597032 6.000% 09/01/31.....	01/01/2002	Paydown.....		1,772	1,772	1,736	1,736	35					9	
31388D-2Q-0....	FNMA Pool 602083 6.000% 09/01/31.....	01/09/2002	Merrill Lynch.....		542,397	551,927	538,969	539,036	6		3,355	3,355	3,355	3,955	
31388D-2Q-0....	FNMA Pool 602083 6.000% 09/01/31.....	01/01/2002	Paydown.....		3,861	3,861	3,770	3,770	90					19	
31388D-7G-7....	FNMA Pool 602195 6.000% 10/01/31.....	01/09/2002	Merrill Lynch.....		486,449	494,996	493,836	493,838	(7)		(7,382)	(7,382)	(7,382)	3,547	
31388D-7G-7....	FNMA Pool 602195 6.000% 10/01/31.....	01/01/2002	Paydown.....		1,779	1,779	1,775	1,775	4					9	
31388G-PV-7....	FNMA Pool 604436 7.000% 09/01/16.....	02/14/2002	Goldman Sachs & Co.....		725,644	697,211	714,859	714,859	(202)		10,987	10,987	10,987	6,372	
31388G-PV-7....	FNMA Pool 604436 7.000% 09/01/16.....	03/01/2002	Paydown.....		27,075	27,075	27,760	27,760	(685)					4,245	
31388J-D7-7....	FNMA Pool 605926 6.000% 09/01/31.....	01/09/2002	Merrill Lynch.....		1,693,455	1,723,207	1,682,752	1,682,961	18		10,476	10,476	10,476	12,350	
31388J-D7-7....	FNMA Pool 605926 6.000% 09/01/31.....	01/01/2002	Paydown.....		1,697	1,697	1,657	1,657	40					8	
31388P-EC-1....	FNMA Pool 610431 6.000% 10/01/31.....	01/09/2002	Merrill Lynch.....		967,042	984,032	981,725	981,731	(14)		(14,675)	(14,675)	(14,675)	7,052	
31388P-EC-1....	FNMA Pool 610431 6.000% 10/01/31.....	01/01/2002	Paydown.....		14,015	14,015	13,982	13,982	33					70	
31388S-7B-5....	FNMA Pool 613890 6.500% 11/01/31.....	05/02/2002	Lehman Brothers.....		1,507,743	1,491,431	1,494,460	1,494,487	(94)		13,350	13,350	13,350	43,624	
31388S-7B-5....	FNMA Pool 613890 6.500% 11/01/31.....	05/01/2002	Paydown.....		7,326	7,326	7,340	7,340	(15)					118	
31388S-7C-3....	FNMA Pool 613891 6.500% 11/01/31.....	05/02/2002	Lehman Brothers.....		1,505,477	1,489,189	1,492,214	1,492,240	(92)		13,329	13,329	13,329	43,559	
31388S-7C-3....	FNMA Pool 613891 6.500% 11/01/31.....	05/01/2002	Paydown.....		9,566	9,566	9,585	9,585	(20)					141	
31388T-NH-2....	FNMA Pool 614292 6.500% 11/01/31.....	12/01/2002	Paydown.....		3,502,263	3,502,263	3,494,328	3,494,369	7,894					178,464	
313920-XW-5....	FNMA 2001-W2 AF3 5.258% 05/25/29.....	05/13/2002	Countrywide.....		1,316,453	1,300,000	1,309,547	1,309,506	(106)		7,053	7,053	7,053	31,329	
313921-6A-1....	FNMA 2001-T10 A1 7.000% 12/25/41.....	12/01/2002	Prior Period Adjustment.....		304,964	304,964	318,306	319,368	(14,404)					(1,570)	

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## SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	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
911760-LS-3	Vendee Mtg Trust 1998-2 2A 8.955% 08/15/27	12/01/2002	Paydown		138,637	138,637	149,619	147,346	(8,709)				0	6,982	
	U.S.				87,439,993	86,937,415	86,977,790	86,994,207	(53,665)	0	0	499,454	499,454	3,018,082	XXX
	Total States and US				87,439,993	86,937,415	86,977,790	86,994,207	(53,665)	0	0	499,454	499,454	3,018,082	XXX
3199999	Total - Bonds - Special Revenue & Assessment				87,439,993	86,937,415	86,977,790	86,994,207	(53,665)	0	0	499,454	499,454	3,018,082	XXX
<b>Bonds - Public Utilities</b>															
<b>United States</b>															
059165-DT-4	Baltimore Gas and Elect 144A 5.250% 12/15/06	04/15/2002	Tax Free Exchange		497,935	500,000	497,800	497,818	117				0	9,042	
079857-AH-1	Bellsouth Capital Fundi 7.875% 02/15/30	11/08/2002	Various		1,175,340	1,000,000	1,136,330	1,136,118	(1,126)			40,348	40,348	85,203	
969457-BG-4	Williams Cos Inc 7.875% 09/01/21	05/07/2002	Salomon Smith Barney		106,128	115,000	114,823	114,828	3			(8,703)	(8,703)	6,515	
	United States				1,779,403	1,615,000	1,748,953	1,748,764	(1,006)	0	0	31,645	31,645	100,760	XXX
3899999	Total - Bonds - Public Utilities				1,779,403	1,615,000	1,748,953	1,748,764	(1,006)	0	0	31,645	31,645	100,760	XXX
<b>Bonds - Industrial and Miscellaneous</b>															
<b>United States</b>															
001957-AW-9	AT&T Corp 6.500% 03/15/29	11/14/2002	Tax Free Exchange		344,073	400,000	343,264	343,515	558				0	30,261	
001957-BA-6	AT&T Corp 144A 8.000% 11/15/31	06/28/2002	Various		2,596,758	3,325,000	3,289,290	3,289,290	101			(692,633)	(692,633)	163,922	
00209A-AE-6	AT&T Wireless Service 7.875% 03/01/11	11/14/2002	Various		364,338	450,000	470,005	469,754	(1,250)			(104,165)	(104,165)	40,556	
00440F-AA-2	Ace Capital Trust II 9.700% 04/01/30	01/02/2002	Salomon Smith Barney		350,810	300,000	350,553	350,378	(8)			441	441	7,760	
020002-AL-5	Allstate Corp 7.875% 05/01/05	06/27/2002	Merrill Lynch		385,455	350,000	348,695	349,075	125			36,255	36,255	18,452	
02378J-AF-5	American Airline 6.977% 05/23/21	02/13/2002	Tax Free Exchange		443,894	437,990	443,939	443,912	(18)				0	6,791	
045413-BY-6	Bank One Mortgage 2000- 5.519% 03/15/30	12/01/2002	Paydown		496,309	496,309	493,672	494,061	2,247				0	15,004	
046003-JS-9	Associates Corp NA 5.750% 11/01/03	06/12/2002	Lehman Brothers		415,096	400,000	408,282	406,746	(1,644)			9,994	9,994	14,439	
055959-AP-5	BMW Vehicle Own T 2001-A A4 5.11% 05/25/06	01/01/2002	Prior Period Adjustment										0	(1,775)	
066050-CK-9	Bank Of America Corp 7.125% 05/01/06	06/26/2002	First Boston Corp		1,086,400	1,000,000	1,085,820	1,082,901	(8,545)			12,044	12,044	46,906	
07383H-AB-0	Bear Stearns Cap Trust 5.738% 01/15/27	01/15/2002	Redemption 100.0000		2,050,000	2,050,000	2,034,010	2,035,075	8			14,917	14,917	71,750	
097014-AG-9	Boeing Capital Corp 6.500% 02/15/12	06/26/2002	First Boston Corp		1,581,270	1,500,000	1,535,745	1,535,545	(1,324)			47,049	47,049	62,021	
12189P-AF-9	Burlington North Santa 7.570% 01/02/21	07/02/2002	Redemption 100.0000		37,151	37,151	38,659	38,640	(1)			(1,488)	(1,488)	1,451	
125577-AM-8	Cit Group Inc 6.500% 02/07/06	05/17/2002	Baring Securities Inc		1,218,075	1,250,000	1,283,813	1,283,633	(2,820)			(62,739)	(62,739)	64,323	
12669A-D8-4	CW Home Loans 1998-A11 NB 6.500% 10/25/13	12/01/2002	Paydown		1,358,977	1,358,977	1,295,275	1,299,733	59,244				0	47,298	
12669B-4V-1	CW Home Loans 2001-J1 3A1 6.500% 07/25/31	12/01/2002	Paydown		1,918,470	1,918,470	1,887,595	1,886,167	32,303				0	25,402	
12669B-CN-0	CW Home Loans 1999-7 A1 6.500% 08/25/14	01/17/2002	Merrill Lynch		2,961,110	2,888,887	2,881,891	2,881,179	(16)			79,946	79,946	27,123	
12669B-CN-0	CW Home Loans 1999-7 A1 6.500% 08/25/14	01/01/2002	Paydown		225,732	225,732	225,185	225,129	602				0	1,223	
17248R-AG-1	Cingular Wireless 144A 7.125% 12/15/31	09/06/2002	Tax Free Exchange		401,020	400,000	401,020	401,020					0	20,900	
17453B-AB-7	Citizens Communications 9.250% 05/15/11	08/01/2002	Various		385,165	500,000	559,245	558,536	(2,630)			(170,741)	(170,741)	33,311	
190441-BF-1	Coastal Corp 7.625% 09/01/08	12/17/2002	Goldman Sachs & Co		278,688	350,000	365,315	364,332	(1,711)			(83,934)	(83,934)	34,768	
20029P-AL-3	Comcast Cable 6.750% 01/30/11	08/20/2002	Merrill Lynch		452,813	525,000	524,806	524,824	44			(72,055)	(72,055)	37,702	
20046P-AB-4	COMM 2000-C1 A2 7.416% 08/15/33	05/03/2002	Lehman Brothers		1,635,410	1,500,000	1,608,633	1,608,207	(4,243)			31,446	31,446	48,513	
201730-AC-2	Comm Mtg Asset T 1999-C1 A3 6.64% 09/17/10	04/24/2002	Deutsche Bank		2,631,738	2,500,000	2,696,973	2,693,831	(6,874)			(55,218)	(55,218)	63,633	
205363-AE-4	Computer Sciences Corp 7.375% 06/15/11	06/12/2002	CS First Boston		434,728	400,000	408,157	407,987	(283)			27,024	27,024	14,914	
210805-DJ-3	Continental Airlines In 6.503% 12/15/12	04/16/2002	J P Morgan		1,396,974	1,450,000	1,450,000	1,450,000				(53,027)	(53,027)	32,479	
22237L-LD-2	Countrywide Home Loan 5.250% 06/15/04	08/14/2002	Lehman Brothers		884,553	860,000	879,531	878,225	(4,525)			10,853	10,853	30,602	
22540A-QX-9	CSFB Mortgage 2001-1 4A 6.625% 03/15/15	12/01/2002	Paydown		1,217,919	1,217,919	1,164,160	1,171,932	45,988				0	45,750	
23321P-T6-5	DLJ Mtg Acpt Cor 1998-3 1ppa 6.5% 09/19/28	12/01/2002	Paydown		1,072,313	1,072,313	1,009,174	1,010,552	61,761				0	38,815	
25766C-BQ-6	Donaldson Lufkin Jenrett MTN 7.070% 12/19/02	12/19/2002	Maturity		3,000,000	3,000,000	3,000,000	3,000,000					0	215,635	
260543-BL-6	Dow Chemical 6.125% 02/01/11	01/16/2002	Lehman Brothers		1,405,710	1,500,000	1,497,705	1,497,825	19			(92,134)	(92,134)	43,641	
263534-BJ-7	El Du Pont De Nemours 6.875% 10/15/09	04/22/2002	Morgan Stanley		1,560,679	1,450,000	1,585,198	1,584,214	(4,334)			(19,201)	(19,201)	52,613	
268917-CF-6	EQCC Hm Eq Ln Tr 1996-2 A4 7.500% 06/15/21	12/15/2002	Paydown		904,035	904,035	903,752	903,996	39				0	37,319	
31331F-AX-9	Fedex Corp 981A 6.720% 01/15/22	07/15/2002	Redemption 100.0000		34,761	34,761	35,304	35,296	(3)			(533)	(533)	1,529	
31410H-AS-0	Federated Department St 6.625% 04/01/11	07/30/2002	Lehman Brothers		415,232	400,000	393,822	394,050	277			20,905	20,905	22,157	
320958-AA-9	First NBC Cr Cd Mstr 1997-1 A 6.15% 09/15/04	08/15/2002	Paydown		5,500,000	5,500,000	5,515,039	5,502,377	(2,377)				0	225,500	
33738M-AE-1	First Union National Ba 7.800% 08/18/10	02/14/2002	Merrill Lynch		1,300,478	1,175,000	1,303,827	1,303,069	(1,435)			(1,155)	(1,155)	46,334	
33901A-AA-6	Fleet Boston Corp 7.375% 12/01/09	07/10/2002	First Boston Corp		460,254	425,000	455,889	455,022	(1,615)			6,847	6,847	19,503	
345397-TR-4	Ford Motor Credit Co 6.875% 02/01/06	08/28/2002	Bear Stearns		501,385	500,000	509,920	509,615	(1,402)			(6,827)	(6,827)	37,431	

E12.8

## SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	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
361849-DY-5	GMAC Comm Mtg 1998-C2 A2 6.42% 05/15/35	05/03/2002	Bear Stearns		1,567,852	1,500,000	1,540,195	1,540,000	(2,067)			29,919	29,919	41,998	
370425-RW-2	GMAC 6.125% 09/15/06	05/14/2002	Spear Leeds & Kellogg		504,440	500,000	495,665	495,817	319			8,304	8,304	20,842	
370425-RX-0	GMAC 6.875% 09/15/11	12/16/2002	Salomon Smith Barney		2,235,278	2,300,000	2,264,985	2,265,501	2,649			(32,873)	(32,873)	200,731	
373298-BV-9	Georgia-Pac 8.125% 05/15/11	01/24/2002	Various		430,000	500,000	507,710	507,641	(42)			(77,599)	(77,599)	8,351	
381317-AJ-5	Golden West Financial C 6.000% 10/01/03	12/16/2002	Morgan Stanley		825,280	800,000	802,524	803,017	(1,635)			23,897	23,897	58,400	
393533-BD-5	Green Tree Rec 1997-B A1 6.550% 07/15/28	01/24/2002	J P Morgan		531,480	521,060	525,883	523,263	(59)			8,276	8,276	4,171	
393533-BD-5	Green Tree Rec 1997-B A1 6.550% 07/15/28	01/15/2002	Paydown		16,261	16,261	16,411	16,330	(69)					89	
42307T-AA-6	Heinz Co. 144A 7.125% 07/15/11	02/25/2002	Bank of America		1,871,676	1,800,000	1,797,480	1,797,612	33			74,031	74,031	76,850	
438516-AN-6	Honeywell International 6.125% 11/01/11	01/29/2002	Bony/Barclays Capital Inc.		862,610	875,000	885,203	885,096	(60)			(22,425)	(22,425)	13,547	
441812-JT-2	Household Finance Corp 6.500% 01/24/06	09/24/2002	Bank of America		748,875	750,000	787,230	785,816	(5,964)			(30,977)	(30,977)	57,281	
460146-BJ-1	International Paper Co 8.000% 07/08/03	12/09/2002	Redemption 103.9068		1,766,415	1,700,000	1,696,711	1,697,927	1,231			67,257	67,257	190,843	
460690-AM-2	Interpublic Group Cos I 7.250% 08/15/11	03/01/2002	Tax Free Exchange		397,417	400,000	397,328	397,388	29					15,225	
46625H-AJ-9	JP Morgan Chase & Co 6.750% 02/01/11	01/30/2002	J P Morgan		1,607,382	1,575,000	1,642,127	1,641,807	(416)			(34,010)	(34,010)	54,042	
49337W-AA-8	Key Span Corporation 7.250% 11/15/05	05/20/2002	Salomon Smith Barney		427,412	400,000	424,888	422,147	(2,040)			7,305	7,305	15,144	
49337W-AB-6	Key Span Corporation 7.625% 11/15/10	07/11/2002	Lehman Brothers		1,671,945	1,500,000	1,665,000	1,663,989	(7,679)			15,635	15,635	76,568	
500255-AF-1	Kohls Corp 7.250% 06/01/29	11/08/2002	Various		833,983	750,000	790,598	790,590	(305)			43,698	43,698	40,832	
501773-CS-2	LB Comm Cndt 1999-C1 A2 6.780% 06/15/31	10/17/2002	First Boston Corp.		834,727	750,000	792,656	792,484	(426)			42,669	42,669	45,200	
52108H-AT-1	LB UBS Com Mtg 2001-C3 A2 7.950% 01/15/10	01/11/2002	Deutsche Bank		2,814,453	2,500,000	2,839,160	2,831,630	(1,396)			(15,782)	(15,782)	19,323	
52108H-FL-3	LB UBS Com Mtg 2001-C3 A2 6.365% 12/15/28	04/11/2002	Lehman Brothers		757,559	750,000	760,781	760,465	(347)			(2,559)	(2,559)	16,443	
550060-AC-1	Lumbermens Mutual Cstly 144A 8.3% 12/01/37	09/12/2002	Salomon Smith Barney		60,000	150,000	119,026	119,099	60			(59,159)	(59,159)	9,891	
574599-AU-0	Masco Corp 6.750% 03/15/06	04/10/2002	Merrill Lynch		360,332	350,000	349,297	349,395	36			10,901	10,901	13,781	
58550Q-AC-8	Mellon Auto Grantor Tr 2000-1 A 7.18% 10/15/06	12/15/2002	Paydown		1,406,240	1,406,240	1,406,115	1,406,155	85					52,031	
585907-AK-4	Mellon Bank 7.000% 03/15/06	07/15/2002	J P Morgan		1,092,230	1,000,000	1,085,620	1,082,357	(9,784)			19,657	19,657	58,917	
589929-KZ-0	ML Mtg Inv 1995-C3 A3 7.111% 12/26/25	12/01/2002	Paydown		849,109	849,109	857,600	850,097	(988)					39,008	
59156R-AC-2	Melife 6.125% 12/01/11	08/13/2002	Lehman Brothers		516,860	500,000	491,795	491,829	400			24,631	24,631	22,033	
617446-GL-7	Morgan St Dean Witter and Co 6.100% 04/15/06	05/29/2002	Lehman Brothers		774,690	750,000	763,628	762,838	(1,132)			12,984	12,984	28,975	
61745M-FY-4	Morgan St Cap 1998-1 A5 6.750% 03/25/13	12/01/2002	Paydown		1,187,814	1,187,814	1,164,429	1,167,941	19,873					41,213	
61745M-HM-8	Morgan St Cap 1998-CF1 A1 6.330% 07/15/32	12/01/2002	Paydown		473,353	473,353	475,821	474,266	(913)					19,113	
655664-AH-3	Nordstrom Inc 6.950% 03/15/28	12/16/2002	Deutsche Bank		426,296	425,000	418,649	418,644	51			7,602	7,602	37,250	
66938D-CG-2	Norwest Intgtd Stct 1999-1 2A1 6.500% 04/25/29	12/01/2002	Paydown		2,495,375	2,495,375	2,420,904	2,425,347	70,028					95,381	
718507-BQ-8	Phillips Petroleum Co 8.750% 05/25/10	04/29/2002	Spear Leeds & Kellogg		405,703	350,000	348,394	348,567	40			57,096	57,096	13,356	
74913E-AH-3	Qwest Capital Funding 7.250% 02/15/11	05/01/2002	Deutsche Bank		180,000	250,000	251,781	251,759	(41)			(71,718)	(71,718)	13,141	
74913E-AN-0	Qwest Capital Funding 7.000% 08/03/09	01/28/2002	Lehman Brothers		1,933,600	2,000,000	1,985,575	1,985,738	272			(52,410)	(52,410)	70,000	
754603-AB-4	Raychem Corp 8.200% 10/15/08	06/28/2002	Morgan Stanley		616,000	800,000	802,617	802,960	18,597			(205,557)	(205,557)	41,858	
755111-AB-7	Raytheon Co 6.500% 07/15/05	05/14/2002	USB Warburg LLC		463,838	450,000	449,604	449,672	36			14,129	14,129	24,538	
755111-AD-3	Raytheon Co 6.450% 08/15/02	08/15/2002	Maturity		2,400,000	2,400,000	2,408,976	2,404,551	(4,551)					154,800	
760944-D2-1	Res Fdng Mtg Sec 1993-S40 A9 6.75% 11/25/23	12/01/2002	Paydown		5,540,419	5,540,419	5,455,581	5,466,837	73,582					204,741	
760972-B9-9	Res Fdng Mtg Sec 1998-S18 A2 6.5% 08/25/13	12/01/2002	Paydown		2,139,426	2,139,426	2,053,515	2,063,040	76,386					81,820	
76110Y-LQ-3	Res Fndg Mtg 1999-S14 IIA1 6.500% 06/25/29	12/01/2002	Paydown		985,203	985,203	906,386	911,257	73,945					40,197	
786429-AM-2	Safeco Corp 7.875% 03/15/03	10/02/2002	Salomon Smith Barney		330,587	325,000	324,025	324,576	265			5,746	5,746	27,158	
786514-BA-6	Safeway Inc 7.250% 02/01/31	02/05/2002	Goldman Sachs & Co.		1,597,245	1,500,000	1,496,175	1,496,215	4			101,026	101,026	56,490	
79548K-5F-1	Sai Br Mtge Sec 2000-UP1 A2 8.000% 09/25/30	12/01/2002	Paydown		634,436	634,436	633,147	632,786	1,649					27,000	
81234C-BM-2	Sears Cr Acct Mstr Tr 2000-1 A 7.25% 11/15/07	12/15/2002	Paydown		266,667	266,667	265,417	266,033	633					19,333	
812404-BH-3	Sears Roebuck Acceptanc 6.750% 08/15/11	03/13/2002	Various		1,009,025	1,000,000	988,850	989,158	146			19,721	19,721	37,453	
828807-AJ-6	Simon Property Group In 6.375% 11/15/07	10/16/2002	UBS Securities Inc.		795,518	750,000	748,358	748,388	269			46,860	46,860	47,148	
85333J-BX-4	Standard Cr Cd Ma Tr 1995-9 A 6.55% 10/07/07	05/08/2002	Various		1,383,188	1,300,000	1,376,527	1,375,501	(4,344)			12,031	12,031	44,704	
86787G-AB-8	Suntrust Bank 6.375% 04/01/11	07/17/2002	Morgan Stanley		342,206	325,000	342,485	342,282	(798)			721	721	16,748	
87612E-AC-0	Target Corporation 6.350% 01/15/11	12/17/2002	Morgan Stanley		1,089,110	1,000,000	1,040,150	1,039,957	(3,347)			52,500	52,500	90,840	
87612E-AF-3	Target Corporation 7.000% 07/15/31	11/08/2002	Various		558,195	500,000	533,250	533,250	(300)			25,246	25,246	43,906	
88731E-AJ-9	Time Warner Entertainme 8.375% 07/15/33	12/12/2002	CS First Boston		696,050	625,000	704,010	702,752	(644)			(6,058)	(6,058)	74,444	
89232R-AC-7	Toyota Auto Rec Own 2000 A3 7.18% 08/15/04	12/15/2002	Paydown		2,410,439	2,410,439	2,410,071	2,410,114	325					78,295	

E12.9

## SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	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
89232R-AC-7	Toyota Auto Rec Own 2000 A3 7.18% 08/15/04	04/01/2002	AICI-BlackRock					151	(151)				0	5,495	
893830-AF-6	Transocean Sedco Forex 7.500% 04/15/31	11/08/2002	Various		481,307	450,000	455,751	455,751	(4)			25,560	25,560	27,135	
902494-AH-6	Tyson Foods Inc -CI A 1 7.250% 10/01/06	04/22/2002	Tax Free Exchange		411,752	400,000	412,460	412,403	(650)				0	16,111	
90333W-AA-6	Pepco Holdings Inc 6.375% 08/01/11	07/17/2002	Bank of America		658,080	625,000	643,850	643,659	(797)			15,220	15,220	39,401	
907833-AF-4	Union Pacific Corp 98-B 6.850% 01/02/19	01/02/2002	Redemption 100.0000		16,529	16,529	16,529	16,529					0	566	
908071-AC-7	Union Planters Fin 1998-1 A3 6.600% 01/25/28	05/16/2002	Morgan Stanley		747,673	728,521	727,269	726,222	(133)			21,583	21,583	22,694	
908071-AC-7	Union Planters Fin 1998-1 A3 6.600% 01/25/28	05/01/2002	Paydown		14,979	14,979	14,954	14,932	47				0	412	
909317-BA-6	United Airlines Pass-thru Trust 6.602% 09/01/13	01/09/2002	Lehman Brothers		2,058,200	2,500,000	2,511,450	2,511,243	(14)			(453,029)	(453,029)	65,103	
912920-AN-5	US West Communications 5.625% 11/15/08	05/01/2002	Salomon Smith Barney		126,000	150,000	138,996	139,883	405			(14,288)	(14,288)	4,008	
91529Y-AC-0	Unumprovident Corp 7.625% 03/01/11	10/31/2002	Various		247,639	245,000	254,164	253,805	(571)			(5,596)	(5,596)	21,009	
92344G-AM-8	Verizon Global Funding 7.750% 12/01/30	10/07/2002	Various		976,555	1,000,000	1,111,960	1,111,831	(847)			(134,429)	(134,429)	57,694	
925524-AJ-9	Viacom Inc 7.700% 07/30/10	10/07/2002	Various		2,019,910	1,750,000	1,900,994	1,892,189	(9,359)			137,081	137,081	155,690	
929903-AA-0	Wachovia Corp 4.950% 11/01/06	02/19/2002	CS First Boston		298,059	300,000	299,421	299,438	15			(1,393)	(1,393)	4,538	
949740-BZ-6	Wells Fargo Co 6.875% 04/01/06	10/07/2002	Lehman Brothers		1,112,600	1,000,000	1,079,250	1,076,253	(12,737)			49,084	49,084	70,469	
962166-AU-8	Weyerhaeuser Co 7.950% 03/15/25	02/13/2002	Goldman Sachs & Co		526,565	500,000	560,780	557,571	(135)			(30,871)	(30,871)	17,004	
962166-AY-0	Weyerhaeuser Co 144A 5.950% 11/01/08	05/06/2002	Tax Free Exchange		2,003,200	2,000,000	2,003,300	2,003,270	(69)				0	64,128	
963320-AK-2	Whirlpool Corp 8.600% 05/01/10	11/04/2002	R.W. Pressprich		388,768	325,000	324,220	324,297	51			64,420	64,420	28,416	
98155K-AH-5	MCI Worldcom Inc 6.400% 08/15/05	05/01/2002	J P Morgan		337,500	750,000	752,880	752,699	(224)			(414,975)	(414,975)	34,800	
98157D-AD-8	Worldcom Inc 8.250% 05/15/10	05/02/2002	Deutsche Bank		164,500	350,000	369,721	368,935	(581)			(203,854)	(203,854)	13,796	
98157D-AK-2	Worldcom Inc 8.250% 05/15/31	02/06/2002	Morgan Stanley		1,081,176	1,200,000	1,177,176	1,177,282	20			(96,126)	(96,126)	23,650	
	United States				113,502,964	113,383,375	115,148,601	115,119,867	422,120	0	0	(2,039,027)	(2,039,027)	4,999,518	XXX
<b>Foreign</b>															
002920-AC-0	Abbey National Plc 7.950% 10/26/29	12/02/2002	Merrill Lynch		1,491,850	1,250,000	1,245,325	1,245,417	44			246,389	246,389	110,141	
873169-AJ-5	TXU Eastern Funding Com 6.750% 05/15/09	07/31/2002	First Albany		129,000	150,000	143,392	143,766	387			(15,153)	(15,153)	7,313	
	Foreign				1,620,850	1,400,000	1,388,717	1,389,183	431	0	0	231,236	231,236	117,454	XXX
4599999	Total - Bonds - Industrial & Miscellaneous				115,123,814	114,783,375	116,537,318	116,509,050	422,551	0	0	(1,807,791)	(1,807,791)	5,116,972	XXX
<b>Bonds - Credit Tenant Loans</b>															
<b>United States</b>															
14911R-AD-1	Caterpillar Financial Services 5.950% 05/01/06	05/14/2002	Morgan Stanley		1,283,450	1,250,000	1,269,225	1,269,123	(1,407)			15,735	15,735	40,493	
	United States				1,283,450	1,250,000	1,269,225	1,269,123	(1,407)	0	0	15,735	15,735	40,493	XXX
4699999	Total - Bonds - Credit Tenant Loans				1,283,450	1,250,000	1,269,225	1,269,123	(1,407)	0	0	15,735	15,735	40,493	XXX
6099997	Total - Bonds - Part 4				308,355,297	301,940,130	307,942,158	307,806,226	(47,600)	0	0	596,691	596,691	11,862,152	XXX
6099998	Total - Bonds - Summary Item from Part 5				178,859,730	173,502,273	177,257,002	176,536,462	(720,535)			2,323,259	2,323,259	4,051,055	XXX
6099999	Total - Bonds				487,215,027	475,442,403	485,199,160	484,342,688	(768,135)	0	0	2,919,950	2,919,950	15,913,207	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>															
<b>Foreign</b>															
002927-AA-9	Abbey National Cap Trust 8.963% 12/30/49	12/02/2002	Lehman Brothers	2,000,000.000	2,406,860	2,000,000.00	2,000,000	2,000,000				406,860	406,860	166,841	
	Foreign				2,406,860	2,000,000.00	2,000,000	2,000,000	0	0	0	406,860	406,860	XXX	166,841
6399999	Total - Preferred Stocks - Industrial & Miscellaneous				2,406,860	2,000,000.00	2,000,000	2,000,000	0	0	0	406,860	406,860	XXX	166,841
6599997	Total - Preferred Stocks - Part 4				2,406,860	2,000,000.00	2,000,000	2,000,000	0	0	0	406,860	406,860	XXX	166,841
6599999	Total - Preferred Stocks				2,406,860	2,000,000.00	2,000,000	2,000,000	0	0	0	406,860	406,860	XXX	166,841
7199999	Total - Preferred and Common Stocks				2,406,860	XXX	2,000,000	2,000,000	0	0	0	406,860	406,860	XXX	166,841
7299999	Total - Bonds, Preferred and Common Stocks				489,621,887	XXX	487,199,160	486,342,688	(768,135)	0	0	3,326,810	3,326,810	15,913,207	166,841

E12.10

## SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	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 and Dividends Received During Year	Paid for Accrued Interest and Dividends
<b>Bonds - U.S. Government</b>																
3134A4-NW-0	FHLMC Notes 4.875% 03/15/07	08/23/2002	Morgan Stanley	11/07/2002	Goldman Sachs & Co.	3,000,000	3,159,375	3,216,211	3,152,936	(6,439)			63,275	63,275	96,281	67,031
31359M-GH-0	FNMA 6.625% 10/15/07	06/26/2002	Morgan Stanley	08/23/2002	Goldman Sachs & Co.	1,250,000	1,378,076	1,412,451	1,374,649	(3,427)			37,802	37,802	30,135	16,793
31359M-LH-4	FNMA 4.375% 10/15/06	06/26/2002	Morgan Stanley	08/30/2002	First Boston Corp.	1,250,000	1,262,354	1,301,883	1,261,914	(440)			39,968	39,968	20,964	11,089
31359M-MP-5	FNMA 5.250% 04/15/07	06/26/2002	USB Warburg LLC	08/30/2002	Goldman Sachs & Co.	1,250,000	1,301,611	1,342,236	1,299,922	(1,690)			42,315	42,315	28,620	16,771
36200Q-LF-9	GNMA Pool 569226 8.000% 03/15/32	05/02/2002	Lehman Brothers	12/01/2002	Paydown	650,862	689,303	650,862	650,862	(38,442)			0	0	20,133	2,893
36200R-AA-0	GNMA Pool 569801 6.000% 05/15/32	05/02/2002	Bear Stearns	12/01/2002	Paydown	89,765	88,699	89,765	89,765	1,066			0	0	2,409	299
36200S-VM-9	GNMA Pool 571320 7.000% 11/15/31	02/14/2002	Goldman Sachs & Co.	12/01/2002	Paydown	238,806	246,120	238,806	238,806	(7,313)			0	0	8,020	929
36200S-VW-6	GNMA Pool 571361 6.500% 12/15/31	05/02/2002	J P Morgan	07/01/2002	Merrill Lynch	2,635,409	2,667,837	2,690,382	2,667,788	(49)		22,594	22,594	29,502	9,517	
36200S-VW-6	GNMA Pool 571361 6.500% 12/15/31	05/02/2002	J P Morgan	07/01/2002	Paydown	114,591	116,001	114,591	114,591	(1,410)			0	0	1,227	414
36201E-LR-9	GNMA Pool 580936 7.000% 01/15/32	02/14/2002	Goldman Sachs & Co.	12/01/2002	Paydown	280,774	289,372	280,774	280,774	(8,599)			0	0	8,914	1,092
36201R-YF-2	GNMA Pool 591210 6.000% 08/15/32	07/19/2002	Greenwich Capital	12/01/2002	Paydown	127,385	128,619	127,385	127,385	(1,234)			0	0	2,370	425
36201R-Z5-3	GNMA Pool 591264 6.000% 08/15/32	07/19/2002	Greenwich Capital	12/01/2002	Paydown	3,363	3,395	3,363	3,363	(33)			0	0	42	11
36208M-SZ-4	GNMA Pool 455464 7.500% 08/15/27	01/28/2002	Bear Stearns	12/01/2002	Paydown	56,322	58,575	56,322	56,322	(2,253)			0	0	1,508	235
36209Y-RC-4	GNMA Pool 485683 6.500% 08/15/31	01/03/2002	Salomon Smith Barney	12/01/2002	Paydown	1,975,046	1,977,824	1,975,046	1,975,046	(2,777)			0	0	86,988	8,202
36210D-MH-1	GNMA Pool 489160 7.000% 03/15/31	06/18/2002	J P Morgan	12/01/2002	Paydown	53,886	55,864	53,886	53,886	(1,979)			0	0	742	220
36211Y-U4-4	GNMA Pool 527203 7.500% 01/15/30	01/17/2002	Greenwich Capital	07/01/2002	Chase	21,673	22,547	22,804	22,545	(2)		260	260	772	90	
36211Y-U4-4	GNMA Pool 527203 7.500% 01/15/30	01/17/2002	Greenwich Capital	07/01/2002	Paydown	8,213	8,544	8,213	8,213	(331)			0	0	150	34
36212A-F3-4	GNMA Pool 527686 7.500% 08/15/30	01/17/2002	Greenwich Capital	07/01/2002	Chase	20,914	21,757	22,005	21,755	(2)		250	250	745	87	
36212A-F3-4	GNMA Pool 527686 7.500% 08/15/30	01/17/2002	Greenwich Capital	07/01/2002	Paydown	5,546	5,770	5,546	5,546	(224)			0	0	138	23
36212D-RP-6	GNMA Pool 530694 6.500% 08/15/31	05/02/2002	J P Morgan	07/01/2002	Merrill Lynch	2,971,888	3,008,456	3,033,880	3,008,400	(56)		25,480	25,480	33,269	10,732	
36212D-RP-6	GNMA Pool 530694 6.500% 08/15/31	05/02/2002	J P Morgan	07/01/2002	Paydown	28,113	28,459	28,113	28,113	(346)			0	0	286	102
36212D-RQ-4	GNMA Pool 530695 7.000% 08/15/31	02/14/2002	Goldman Sachs & Co.	12/01/2002	Paydown	64,586	66,564	64,586	64,586	(1,978)			0	0	2,028	251
36212Q-PZ-7	GNMA Pool 540540 7.500% 11/15/30	01/28/2002	Bear Stearns	06/18/2002	Chase	42,512	44,212	44,730	44,208	(4)		522	522	1,249	177	
36212Q-PZ-7	GNMA Pool 540540 7.500% 11/15/30	01/28/2002	Bear Stearns	07/01/2002	Paydown	17,032	17,713	17,032	17,032	(681)			0	0	542	71
36212S-T9-7	GNMA Pool 542476 7.500% 02/15/31	01/28/2002	Bear Stearns	07/01/2002	Chase	410,955	427,393	432,402	427,355	(39)		5,047	5,047	14,640	1,712	
36212S-T9-7	GNMA Pool 542476 7.500% 02/15/31	01/28/2002	Bear Stearns	07/01/2002	Paydown	81,476	84,735	81,476	81,476	(3,259)			0	0	1,617	339
36212U-AF-8	GNMA Pool 543706 7.500% 11/15/30	01/28/2002	Bear Stearns	07/01/2002	Chase	57,518	59,819	60,520	59,814	(5)		706	706	2,049	240	
36212U-AF-8	GNMA Pool 543706 7.500% 11/15/30	01/28/2002	Bear Stearns	07/01/2002	Paydown	22,474	23,373	22,474	22,474	(899)			0	0	424	94
36212U-BE-0	GNMA Pool 543737 7.000% 12/15/30	02/14/2002	Goldman Sachs & Co.	12/01/2002	Paydown	35,677	36,770	35,677	35,677	(1,093)			0	0	1,259	139
36212U-KR-1	GNMA Pool 544004 7.500% 03/15/31	01/28/2002	Bear Stearns	06/18/2002	Chase	20,511	21,332	21,582	21,330	(2)		252	252	603	85	
36212U-KR-1	GNMA Pool 544004 7.500% 03/15/31	01/28/2002	Bear Stearns	07/01/2002	Paydown	8,764	9,115	8,764	8,764	(351)			0	0	265	37
36212W-LE-5	GNMA Pool 545825 7.000% 07/15/31	06/18/2002	J P Morgan	12/01/2002	Paydown	1,502,644	1,557,819	1,502,644	1,502,644	(55,175)			0	0	26,220	6,136
36212Y-JX-2	GNMA Pool 547578 7.500% 03/15/31	01/17/2002	Greenwich Capital	06/18/2002	Chase	15,580	16,208	16,393	16,206	(2)		187	187	458	65	
36212Y-JX-2	GNMA Pool 547578 7.500% 03/15/31	01/17/2002	Greenwich Capital	07/01/2002	Paydown	7,368	7,665	7,368	7,368	(297)			0	0	221	31
36213D-C8-9	GNMA Pool 550995 7.500% 10/15/31	01/17/2002	Greenwich Capital	07/01/2002	Chase	684,362	711,950	720,077	711,887	(63)		8,190	8,190	24,380	2,852	
36213D-C8-9	GNMA Pool 550995 7.500% 10/15/31	01/17/2002	Greenwich Capital	07/01/2002	Paydown	259,293	269,745	259,293	259,293	(10,453)			0	0	2,520	1,080
36213D-WZ-7	GNMA Pool 551564 7.500% 07/15/31	01/28/2002	Bear Stearns	07/01/2002	Chase	654,205	680,374	688,347	680,310	(63)		8,036	8,036	23,306	2,726	
36213D-WZ-7	GNMA Pool 551564 7.500% 07/15/31	01/28/2002	Bear Stearns	07/01/2002	Paydown	141,832	147,505	141,832	141,832	(5,673)			0	0	2,174	591
36213H-VF-3	GNMA Pool 555114 7.000% 08/15/31	02/14/2002	Goldman Sachs & Co.	12/01/2002	Paydown	24,791	25,550	24,791	24,791	(759)			0	0	798	96
36213H-XF-1	GNMA Pool 555178 6.500% 12/15/31	05/02/2002	J P Morgan	12/01/2002	Paydown	870,505	881,216	870,505	870,505	(10,711)			0	0	25,582	3,143
36213J-QK-4	GNMA Pool 555858 7.000% 08/15/31	02/14/2002	Goldman Sachs & Co.	12/01/2002	Paydown	37,816	38,974	37,816	37,816	(1,158)			0	0	1,256	147
36213L-M2-3	GNMA Pool 557577 7.500% 07/15/31	01/28/2002	Bear Stearns	07/01/2002	Chase	410,524	426,945	431,949	426,909	(37)		5,040	5,040	14,625	1,711	
36213L-M2-3	GNMA Pool 557577 7.500% 07/15/31	01/28/2002	Bear Stearns	07/01/2002	Paydown	67,853	70,568	67,853	67,853	(2,714)			0	0	1,702	283
36213L-QK-9	GNMA Pool 557658 6.500% 08/15/31	03/15/2002	Morgan Stanley	12/01/2002	Paydown	228,244	226,033	228,244	228,244	2,211			0	0	5,698	701
36213N-QD-1	GNMA Pool 559452 7.500% 11/15/31	01/17/2002	Greenwich Capital	06/18/2002	Chase	813,500	846,294	855,954	846,006	(287)		9,948	9,948	23,897	3,390	
36213N-QD-1	GNMA Pool 559452 7.500% 11/15/31	01/17/2002	Greenwich Capital	07/01/2002	Paydown	139,437	145,058	139,437	139,437	(5,621)			0	0	7,697	581
36213T-3E-1	GNMA Pool 564297 7.500% 09/15/31	01/17/2002	Greenwich Capital	07/01/2002	Chase	18,975	19,740	19,966	19,739	(2)		227	227	676	79	
36213T-3E-1	GNMA Pool 564297 7.500% 09/15/31	01/17/2002	Greenwich Capital	07/01/2002	Paydown	5,140	5,347	5,140	5,140	(207)			0	0	106	21
36213V-L9-7	GNMA Pool 565652 7.000% 08/15/31	02/14/2002	Goldman Sachs & Co.	12/01/2002	Paydown	13,943	14,370	13,943	13,943	(427)			0	0	585	54
36225B-MZ-8	GNMA Pool 781276 6.500% 04/15/31	06/05/2002	Goldman Sachs & Co.	12/01/2002	Paydown	515,727	524,511	515,727	515,727	(8,783)			0	0	10,926	1,769
36225B-NR-5	GNMA Pool 781300 7.000% 06/15/31	02/14/2002	Goldman Sachs & Co.	12/01/2002	Paydown	290,977	299,888	290,977	290,977	(8,911)			0	0	9,551	1,132

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## SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	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 and Dividends Received During Year	Paid for Accrued Interest and Dividends
36225B-PC-6	GNMA Pool 781319 7.000% 07/15/31	06/18/2002	J P Morgan	12/01/2002	Paydown	1,653,460	1,714,174	1,653,460	1,653,460	(60,713)				0	30,272	6,752
83162C-JN-4	SBA 98-J 5.500% 10/01/18	05/29/2002	Merrill Lynch	10/01/2002	Redemption 100.0000	36,160	35,979	36,160	35,984	5			176	176	1,020	343
83162C-LW-1	SBA 20-K 5.340% 11/01/21	06/06/2002	CS First Boston	11/01/2002	Redemption 100.0000	31,680	30,799	31,680	30,811	12			869	869	847	188
912795-ME-8	US Treasury Bill 03/27/03	10/01/2002	Bank One	10/10/2002	Bony/Barclays Capital Inc.	1,100,000	1,092,068	1,092,326	1,092,430	363			(105)	(105)		
912810-DV-7	US Treasury Bond 9.250% 02/15/16	03/07/2002	Morgan Stanley	06/26/2002	Various	3,000,000	4,021,055	4,115,014	4,009,352	(11,703)			105,662	105,662	83,103	16,098
912810-DW-5	US Treasury Bond 7.250% 05/15/16	03/28/2002	Various	12/10/2002	Various	1,660,000	1,869,192	2,080,022	1,862,692	(6,500)			217,330	217,330	126,482	44,045
912810-DX-3	US Treasury Bond 7.500% 11/15/16	07/19/2002	Various	12/17/2002	Various	4,800,000	5,865,531	6,099,055	5,845,351	(20,180)			253,703	253,703	232,583	83,446
912810-FP-8	US Treasury Bond 5.375% 02/15/31	07/11/2002	Various	11/04/2002	Various	3,335,000	3,305,492	3,284,298	3,305,545	53			(21,248)	(21,248)	85,914	70,034
912827-6X-5	US Treasury Note 4.625% 05/15/06	05/31/2002	G X Clarke & Co.	06/14/2002	Various	4,000,000	4,082,813	4,101,563	4,082,249	(563)			19,313	19,313	15,836	10,557
912827-7B-2	US Treasury Note 5.000% 08/15/11	01/30/2002	Various	03/14/2002	Various	4,110,000	4,095,308	4,096,209	4,095,575	267			634	634	110,192	87,898
912827-7F-3	US Treasury Note 3.500% 11/15/06	04/25/2002	Various	06/05/2002	Various	8,890,000	8,570,801	8,599,674	8,576,282	5,482			23,392	23,392	126,642	100,656
912827-7J-5	US Treasury Note Infl Index 3.375% 01/15/12	01/09/2002	Bony/Barclays Capital Inc.	09/24/2002	Bony/Barclays Capital Inc.	975,000	966,420	1,092,598	982,504	16,084			110,094	110,094	23,371	
912827-7L-0	US Treasury Note 4.875% 02/15/12	10/08/2002	Various	10/24/2002	Various	11,995,000	12,078,999	12,070,438	12,079,223	224			(8,785)	(8,785)	132,078	82,002
912828-AB-6	US Treasury Note 3.375% 04/30/04	05/31/2002	HSBC Securities	06/14/2002	G X Clarke & Co.	1,000,000	1,004,375	1,009,688	1,004,290	(85)			5,398	5,398	4,586	3,302
912828-AC-4	US Treasury Note 4.375% 05/15/07	06/28/2002	Various	09/25/2002	Various	18,050,000	18,189,535	18,719,805	18,185,536	(4,000)			534,269	534,269	185,450	83,155
912828-AF-7	US Treasury Note Infl Index 3.000% 07/15/12	07/10/2002	Bony/Barclays Capital Inc.	09/24/2002	Bony/Barclays Capital Inc.	2,200,000	2,181,388	2,356,593	2,189,092	7,704			167,501	167,501	12,974	
912828-AG-5	US Treasury Note 2.250% 07/31/04	08/14/2002	Lehman Brothers	08/23/2002	Lehman Brothers	800,000	804,375	801,438	804,332	(43)			(2,895)	(2,895)	1,272	929
912828-AH-3	US Treasury Note 3.250% 08/15/07	10/03/2002	Various	10/16/2002	Various	2,400,000	2,448,229	2,428,246	2,448,011	(217)			(19,765)	(19,765)	14,153	8,772
912828-AJ-9	US Treasury Note 4.375% 08/15/12	09/17/2002	Various	09/30/2002	Various	1,880,000	1,940,322	1,973,944	1,940,209	(113)			33,735	33,735	8,452	5,772
912828-AN-0	US Treasury Note 3.000% 11/15/07	11/25/2002	Bony/Barclays Capital Inc.	12/12/2002	Various	2,900,000	2,869,188	2,887,895	2,869,343	155			18,552	18,552	5,673	3,365
0399999	Total - Bonds - U.S. Government					98,313,077	101,391,387	102,832,129	101,124,195	(267,191)	0	0	1,707,929	1,707,929	1,781,169	784,036
<b>Bonds - Special Revenue and Special Assessment</b>																
<b>United States</b>																
31283H-Q3-2	FHLMC Gold Pool G01374 7.000% 03/01/32	05/02/2002	J P Morgan	12/01/2002	Paydown	569,914	587,634	569,914	569,914	(17,721)				0	15,187	1,330
31283K-LC-0	FHLMC Gold Pool G11223 6.500% 06/01/16	01/31/2002	Goldman Sachs & Co.	12/01/2002	Paydown	1,496,266	1,539,751	1,496,266	1,496,266	(43,485)				0	50,938	4,863
31283K-NA-2	FHLMC Gold Pool G11285 6.500% 12/01/15	06/19/2002	Bank of America	12/01/2002	Paydown	519,153	539,595	519,153	519,153	(20,442)				0	9,311	1,687
31287M-UN-8	FHLMC Gold Pool C62389 6.000% 01/01/32	05/21/2002	CS First Boston	12/01/2002	Paydown	104,001	102,733	104,001	104,001	1,268				0	2,427	208
31287M-VG-2	FHLMC Gold Pool C62415 6.000% 12/01/31	05/21/2002	CS First Boston	12/01/2002	Paydown	8,409	8,306	8,409	8,409	102				0	196	17
31287M-VJ-6	FHLMC Gold Pool C62417 6.000% 12/01/31	05/21/2002	CS First Boston	12/01/2002	Paydown	251,802	248,733	251,802	251,802	3,069				0	5,826	504
31287N-US-5	FHLMC Gold Pool C63293 6.000% 01/01/32	05/21/2002	CS First Boston	12/01/2002	Paydown	59,056	58,336	59,056	59,056	720				0	1,225	118
31287P-DG-5	FHLMC Gold Pool C63703 5.500% 02/01/32	05/02/2002	Lehman Brothers	12/19/2002	Merrill Lynch	1,444,977	1,382,211	1,469,587	1,382,724	514			86,862	86,862	51,437	2,649
31287P-DG-5	FHLMC Gold Pool C63703 5.500% 02/01/32	05/02/2002	Lehman Brothers	12/01/2002	Paydown	55,024	52,634	55,024	55,024	2,390				0	969	101
31287Q-J9-3	FHLMC Gold Pool C64788 6.000% 03/01/32	05/21/2002	CS First Boston	12/01/2002	Paydown	12,136	11,988	12,136	12,136	148				0	102	24
31287Q-QR-5	FHLMC Gold Pool C64964 6.000% 03/01/32	05/21/2002	CS First Boston	12/01/2002	Paydown	11,144	11,008	11,144	11,144	136				0	202	22
31287R-6N-4	FHLMC Gold Pool C66277 6.000% 05/01/32	05/21/2002	CS First Boston	12/01/2002	Paydown	2,795	2,761	2,795	2,795	34				0	49	6
31287R-7B-9	FHLMC Gold Pool C66290 6.000% 05/01/32	05/21/2002	CS First Boston	12/01/2002	Paydown	3,538	3,494	3,538	3,538	43				0	63	7
31287R-KK-4	FHLMC Gold Pool C65698 6.000% 04/01/32	05/21/2002	CS First Boston	12/01/2002	Paydown	3,068	3,030	3,068	3,068	37				0	54	6
31287R-PP-8	FHLMC Gold Pool C65830 6.000% 04/01/32	05/21/2002	CS First Boston	12/01/2002	Paydown	4,244	4,193	4,244	4,244	52				0	74	8
31287R-VP-1	FHLMC Gold Pool C66022 6.000% 04/01/32	05/21/2002	CS First Boston	12/01/2002	Paydown	4,513	4,458	4,513	4,513	55				0	76	9
31287S-AE-7	FHLMC Gold Pool C66305 6.000% 04/01/32	05/21/2002	CS First Boston	12/01/2002	Paydown	64,099	63,318	64,099	64,099	781				0	1,893	128
31287S-BL-0	FHLMC Gold Pool C66343 6.000% 03/01/32	05/21/2002	CS First Boston	12/01/2002	Paydown	37,184	36,731	37,184	37,184	453				0	789	74
3128GD-KH-2	FHLMC Gold Pool E78396 6.000% 07/01/14	06/19/2002	Direct	12/01/2002	Paydown	634,614	653,107	634,614	634,614	(18,493)				0	10,632	1,798
3128GR-FZ-7	FHLMC Gold Pool E88284 6.000% 03/01/17	06/11/2002	CS First Boston	12/01/2002	Paydown	162,947	164,908	162,947	162,947	(1,960)				0	2,531	462
3128GS-HX-8	FHLMC Gold Pool E89246 6.500% 04/01/17	05/02/2002	Bear Stearns	12/01/2002	Paydown	133,780	137,710	133,780	133,780	(3,930)				0	3,194	362
3128GS-XE-2	FHLMC Gold Pool E89677 6.000% 05/01/17	05/02/2002	Bear Stearns	12/01/2002	Paydown	147,016	148,854	147,016	147,016	(1,838)				0	3,623	368
31292H-AW-4	FHLMC Gold Pool C00921 7.500% 02/01/30	05/02/2002	Lehman Brothers	12/01/2002	Paydown	776,448	811,024	776,448	776,448	(34,576)				0	21,544	1,941
31292H-NH-3	FHLMC Gold Pool C01292 6.000% 02/01/32	05/21/2002	CS First Boston	12/01/2002	Paydown	161,741	159,770	161,741	161,741	1,971				0	3,731	324
31294J-WU-8	FHLMC Gold Pool E00659 6.000% 04/01/14	05/01/2002	CS First Boston	12/01/2002	Paydown	259,805	266,097	259,805	259,805	(6,292)				0	6,128	650
31298V-W6-0	FHLMC Gold Pool C58769 7.000% 10/01/31	05/02/2002	J P Morgan	12/19/2002	Bank One	1,435,150	1,479,774	1,506,908	1,479,274	(500)			27,634	27,634	65,020	3,340
31298V-W6-0	FHLMC Gold Pool C58769 7.000% 10/01/31	05/02/2002	J P Morgan	12/01/2002	Paydown	564,850	582,413	564,850	564,850	(17,563)				0	14,043	1,318
31298W-H3-2	FHLMC Gold Pool C59250 7.000% 10/01/31	05/02/2002	J P Morgan	12/19/2002	Bank One	788,238	812,747	827,650	811,950	(797)			15,700	15,700	35,712	1,839

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## SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	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 and Dividends Received During Year	Paid for Accrued Interest and Dividends
31298W-H3-2	FHLMC Gold Pool C59250 7.000% 10/01/31	05/02/2002	J P Morgan	12/01/2002	Paydown	211,762	218,346	211,762	211,762	(6,584)			0	0	6,187	494
31335H-TJ-2	FHLMC Gold Pool C90553 6.500% 06/01/22	07/30/2002	Salomon Smith Barney	12/01/2002	Paydown	1,251,497	1,289,433	1,251,497	1,251,497	(37,936)			0	0	19,163	2,938
31371K-QW-4	FNMA Pool 254369 6.000% 06/01/12	06/18/2002	Amherst Sec. Group	12/01/2002	Paydown	209,406	215,296	209,406	209,406	(5,890)			0	0	3,545	593
31374T-KD-0	FNMA Pool 323492 6.041% 01/01/09	02/07/2002	Morgan Stanley	12/01/2002	Paydown	7,965	8,180	7,965	7,965	(215)			0	0	222	15
31374T-PG-8	FNMA Pool 323623 6.000% 03/01/14	06/26/2002	Salomon Smith Barney	12/01/2002	Paydown	398,269	409,782	398,269	398,269	(11,512)			0	0	6,727	1,128
31384V-QX-3	FNMA Pool 535170 5.500% 09/01/14	09/12/2002	CS First Boston	12/01/2002	Paydown	714,280	738,275	714,280	714,280	(23,995)			0	0	6,814	1,964
31385H-2L-5	FNMA Pool 545379 6.500% 07/01/16	06/07/2002	Countrywide	12/01/2002	Paydown	1,053,108	1,090,789	1,053,108	1,053,108	(37,682)			0	0	22,021	3,232
31385H-6R-8	FNMA Pool 545480 6.500% 06/01/15	01/31/2002	Goldman Sachs & Co	12/01/2002	Paydown	1,205,077	1,239,346	1,205,077	1,205,077	(34,269)			0	0	40,419	3,917
31388X-EZ-3	FNMA Pool 617652 6.500% 01/01/32	01/28/2002	USB Warburg LLC	12/01/2002	Paydown	34,483	34,618	34,483	34,483	(135)			0	0	1,261	75
31388X-JX-3	FNMA Pool 617778 6.000% 01/01/32	01/09/2002	Merrill Lynch	05/21/2002	CS First Boston	326,068	318,935	321,992	318,971	36		3,021	3,021	0	5,543	652
31388X-JX-3	FNMA Pool 617778 6.000% 01/01/32	01/09/2002	Merrill Lynch	06/01/2002	Paydown	1,905	1,863	1,905	1,905	42			0	0	1,652	4
31389K-VH-1	FNMA Pool 628016 6.000% 01/01/32	01/09/2002	Merrill Lynch	05/21/2002	CS First Boston	759,428	742,816	749,936	742,908	92		7,027	7,027	0	12,910	1,519
31389K-VH-1	FNMA Pool 628016 6.000% 01/01/32	01/09/2002	Merrill Lynch	06/01/2002	Paydown	12,169	11,902	12,169	12,169	266			0	0	3,961	24
31389M-P6-8	FNMA Pool 629645 6.000% 02/01/32	01/09/2002	Merrill Lynch	05/21/2002	CS First Boston	8,177,407	7,998,527	8,075,190	7,999,483	957		75,706	75,706	0	139,016	16,355
31389M-P6-8	FNMA Pool 629645 6.000% 02/01/32	01/09/2002	Merrill Lynch	06/01/2002	Paydown	37,092	36,280	37,092	37,092	811			0	0	41,331	74
31389P-M6-4	FNMA Pool 631381 6.500% 03/01/32	06/04/2002	Bank One	12/01/2002	Bear Stearns	364,633	370,444	374,660	370,456	12		4,204	4,204	0	12,575	790
31389P-M6-4	FNMA Pool 631381 6.500% 03/01/32	06/04/2002	Bank One	12/01/2002	Paydown	133,597	135,726	133,597	133,597	(2,129)			0	0	3,360	289
31389X-4C-3	FNMA Pool 639031 6.000% 04/01/32	06/19/2002	Salomon Smith Barney	12/01/2002	Paydown	653,086	652,678	653,086	653,086	408			0	0	13,857	1,524
31391A-YU-7	FNMA Pool 661423 6.000% 09/01/32	08/22/2002	Chase	12/01/2002	Paydown	1,995	2,024	1,995	1,995	(30)			0	0	20	5
31392B-MM-5	FNMA 2001-79 BA 7.000% 03/25/45	01/04/2002	Bear Stearns	12/01/2002	Paydown	302,709	310,371	302,709	302,709	(7,662)			0	0	11,341	471
31392D-F4-9	FNMA 2002-W6 2A1 7.000% 06/25/42	07/16/2002	Nomura Securities	12/01/2002	Paydown	88,824	93,099	88,824	88,824	(4,275)			0	0	1,365	225
31392E-RR-3	FNMA 2002-56 DA 5.500% 05/25/32	08/19/2002	Lehman Brothers	12/01/2002	Paydown	23,223	23,310	23,223	23,223	(87)			0	0	322	103
31392M-EM-0	FHLMC T-41 2A 7.000% 07/25/32	06/14/2002	Nomura Securities	12/01/2002	Paydown	310,100	323,351	310,100	310,100	(13,251)			0	0	5,836	809
31392T-FJ-1	FHLMC 2480 PB 5.000% 10/15/21	08/20/2002	Lehman Brothers	12/01/2002	Paydown	49,091	50,594	49,091	49,091	(1,503)			0	0	533	198
31392W-7B-0	FHLMC T-51 1A 6.500% 09/25/43	10/16/2002	Nomura Securities	12/01/2002	Paydown	43,425	45,447	43,425	43,425	(2,022)			0	0	235	102
	U.S.					26,086,511	26,238,750	26,116,533	25,896,376	(342,377)	0	0	220,154	220,154	667,192	61,672
	Total States and US					26,086,511	26,238,750	26,116,533	25,896,376	(342,377)	0	0	220,154	220,154	667,192	61,672
3199999	Total - Bonds - Special Revenue & Assessment					26,086,511	26,238,750	26,116,533	25,896,376	(342,377)	0	0	220,154	220,154	667,192	61,672
<b>Bonds - Public Utilities</b>																
<b>United States</b>																
202795-HD-5	Commonwealth Edison 144A 6.15% 03/15/12	03/06/2002	Various	11/26/2002	Tax Free Exchange	270,000	270,576	270,547	270,547	(29)			0	0	11,670	
49337E-AA-8	Keyspan Gas East 7.875% 02/01/10	07/11/2002	UBS Securities Inc	10/09/2002	CS First Boston	1,000,000	1,139,280	1,182,600	1,135,587	(3,693)		47,013	47,013	0	55,563	36,094
872375-AF-7	Teco Energy Inc 6.125% 05/01/07	07/15/2002	First Boston Corp	10/02/2002	Various	460,000	475,829	445,416	475,392	(436)		(29,977)	(29,977)	0	9,431	5,087
	United States					1,730,000	1,885,685	1,898,563	1,881,526	(4,158)	0	0	17,036	17,036	76,664	41,181
3899999	Total - Bonds - Public Utilities					1,730,000	1,885,685	1,898,563	1,881,526	(4,158)	0	0	17,036	17,036	76,664	41,181
<b>Bonds - Industrial and Miscellaneous</b>																
<b>United States</b>																
00184A-AF-2	AOL Time Warner 6.875% 05/01/12	04/30/2002	Bank of America	05/23/2002	USB Warburg LLC	475,000	450,063	457,520	450,197	135		7,323	7,323	0	4,626	2,268
001957-AZ-2	AT&T Corp 144A 7.300% 11/15/11	04/29/2002	CS First Boston	06/05/2002	CS First Boston	600,000	556,584	563,250	556,933	349		6,317	6,317	0	24,212	19,588
001957-AZ-2	AT&T Corp 144A 7.300% 11/15/11	05/23/2002	Various	08/13/2002	Tax Free Exchange	500,000	447,918	448,782	448,782	864			0	0	17,743	9,125
001957-BA-6	AT&T Corp 144A 8.000% 11/15/31	07/05/2002	Various	08/13/2002	Tax Free Exchange	850,000	720,750	720,912	720,912	162			0	0	16,622	6,056
02378J-AR-9	American Airline 2001-1 A1 6.977% 05/23/21	02/13/2002	Tax Free Exchange	11/26/2002	Redemption 100,000	15,113	15,113	15,113	15,113				0	0	804	234
05523U-AA-8	BAE Systems Hldg 144A 6.400% 12/15/11	01/08/2002	Chase	12/20/2002	Goldman Sachs & Co	500,000	499,525	499,610	499,592	67		18	18	0	33,156	2,489
057224-AK-3	Baker Hughes Inc 6.875% 01/15/29	01/07/2002	Chase	09/25/2002	J P Morgan	1,500,000	1,543,785	1,571,979	1,543,464	(321)		28,515	28,515	0	108,854	50,130
064057-BB-7	Bank of New York Co Inc 5.200% 07/01/07	05/14/2002	Goldman Sachs & Co	06/26/2002	Goldman Sachs & Co	1,250,000	1,247,738	1,280,988	1,247,738			33,250	33,250	0	6,319	
073914-ZL-0	Bear Stearns Mtg 1998-1 2A36.500% 03/25/28	04/01/2002	Bear Stearns	12/01/2002	Paydown	2,969,882	3,004,221	2,969,882	2,969,882	(34,339)			0	0	80,966	1,609
097014-AG-9	Boeing Capital Corp 6.500% 02/15/12	07/22/2002	Bear Stearns	11/08/2002	Paribas	560,000	594,115	595,493	593,310	(805)		2,183	2,183	0	27,199	16,178
125715-JT-0	CMC Sec Corp III 1998-2 6.75% 11/25/28	08/15/2002	UBS Securities Inc	12/01/2002	Paydown	3,570	3,704	3,570	3,570	(134)			0	0	50	13
17248R-AJ-5	Cingular Wireless 7.125% 12/15/31	09/06/2002	Tax Free Exchange	11/22/2002	Merrill Lynch	400,000	401,020	396,344	401,020			(4,676)	(4,676)	0	12,825	6,413
17453B-AJ-0	Citizens Communications 9.000% 08/15/31	03/20/2002	USB Warburg LLC	12/11/2002	Bank of America	500,000	515,150	560,480	515,134	(16)		45,346	45,346	0	37,625	5,000
22540V-PZ-9	CSFB Mtg Sec 2001-33 1A29 6.5% 01/25/32	10/22/2002	Vertical Crossing	12/01/2002	Paydown	1,197,926	1,211,028	1,197,926	1,197,926	(13,102)			0	0	9,895	6,272
23322B-CZ-9	DLJ Com Mtg 1998-CF2 A1B 6.24% 11/12/31	05/06/2002	Lehman Brothers	10/17/2002	Lehman Brothers	1,000,000	1,036,563	1,088,086	1,034,231	(2,331)		53,855	53,855	0	29,467	1,387

E13.2

**SCHEDULE D - PART 5**

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	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 and Dividends Received During Year	Paid for Accrued Interest and Dividends
244217-BG-9	John Deere Capital Corp 7.000% 03/15/12	03/15/2002	Various	10/31/2002	Various	830,000	825,374	899,995	825,470	96			74,525	74,525	21,943	
25156P-AA-1	Deutsche Telekom Int Fin 8.250% 06/15/05	02/28/2002	Merrill Lynch	04/09/2002	Goldman Sachs & Co	2,500,000	2,643,825	2,643,608	2,639,872	(3,953)			3,737	3,737	62,652	43,056
25468P-BX-3	Walt Disney Company 6.375% 03/01/12	02/21/2002	Direct	10/31/2002	Morgan Stanley	725,000	723,412	723,092	723,494	81			54,598	54,598	31,711	
260543-BE-2	Dow Chemical 7.375% 03/01/23	02/01/2002	USB Warburg LLC	05/21/2002	J P Morgan	500,000	500,490	516,225	500,490				15,735	15,735	26,939	15,877
260543-BJ-1	Dow Chemical 7.375% 11/01/29	01/16/2002	Lehman Brothers	07/11/2002	J P Morgan	800,000	766,888	863,960	767,198	310			96,762	96,762	41,792	13,275
260543-BR-3	Dow Chemical 6.000% 10/01/12	08/28/2002	Merrill Lynch	11/08/2002	Merrill Lynch	400,000	405,636	400,748	405,546	(90)			(4,798)	(4,798)	5,000	267
337367-AB-2	Fst Union Leh Br 1998-C2 A2 6.56% 11/18/35	05/06/2002	Lehman Brothers	10/17/2002	Lehman Brothers	350,000	368,648	386,244	367,277	(1,371)			18,967	18,967	10,842	510
34527R-JB-0	Fd Cr Auto Own 2002-D A4A 3.13% 11/15/06	08/22/2002	Merrill Lynch	09/04/2002	Bony/Barclays Capital Inc	750,000	749,971	755,391	749,971				5,420	5,420	652	
345370-BZ-2	Ford Motor Company 6.375% 02/01/29	08/28/2002	Bear Stearns	12/17/2002	Lehman Brothers	1,085,000	851,215	825,034	852,034	819			(27,000)	(27,000)	26,707	6,148
345397-TY-9	Ford Motor Credit Co 7.250% 10/25/11	07/16/2002	Lehman Brothers	08/28/2002	Bear Stearns	1,500,000	1,466,055	1,452,810	1,466,482	427			(13,672)	(13,672)	38,667	25,375
361849-JV-5	GMAC Com Mtg 1999-CTL1 7.151% 12/15/16	10/09/2002	Morgan Stanley	12/01/2002	Paydown	22,705	24,681	22,705	22,705	(1,976)					179	63
36962G-XR-0	General Electric CAP Corp 5.000% 02/15/07	02/21/2002	Lehman Brothers	10/16/2002	Baring Securities Inc	1,250,000	1,253,463	1,287,388	1,253,072	(390)			34,315	34,315	42,708	1,910
36962G-XZ-2	General Electric CAP Corp 6.750% 03/15/32	04/17/2002	Various	11/21/2002	Various	2,500,000	2,437,075	2,604,380	2,437,385	310			166,995	166,995	75,750	12,000
370334-AR-5	General Mills Inc 5.125% 02/15/07	02/25/2002	Various	11/25/2002	Various	3,820,000	3,815,654	3,950,669	3,815,499	(154)			135,170	135,170	136,305	2,312
42307T-AE-8	HJ Heinz Finance Ser 144A 7.250% 03/15/32	09/25/2002	J P Morgan	11/08/2002	Lehman Brothers	400,000	457,080	449,548	456,991	(89)			(7,443)	(7,443)	4,425	1,125
438506-AR-8	Honeywell International 7.000% 03/15/07	06/03/2002	Merrill Lynch	10/03/2002	Merrill Lynch	1,000,000	1,079,520	1,122,790	1,074,576	(4,944)			48,214	48,214	39,472	15,750
441812-JY-1	Household Finance Corp 7.000% 05/15/12	08/07/2002	Morgan Stanley	08/22/2002	Bony/Barclays Capital Inc	25,000	24,223	25,207	24,226	3			981	981	462	389
46625H-AP-5	JP Morgan Chase & Co 5.250% 05/30/07	05/22/2002	J P Morgan	08/20/2002	J P Morgan	500,000	497,765	514,820	497,856	91			16,964	16,964	6,052	
494550-AN-6	Kinder Morg Engy Prtns 144A 7.3% 08/15/33	08/14/2002	Salomon Smith Barney	11/21/2002	Tax Free Exchange	750,000	749,550	749,550	749,550				0	0	13,992	
524908-CV-0	Lehman Br Holdings Inc 7.000% 02/01/08	01/15/2002	Lehman Brothers	05/29/2002	Lehman Brothers	1,500,000	1,587,090	1,578,720	1,582,545	(4,545)			(3,825)	(3,825)	88,083	48,708
552845-AF-6	MGIC Investment Corp 6.000% 03/15/07	04/12/2002	Various	10/15/2002	Various	500,000	503,380	527,714	503,092	(288)			24,622	24,622	16,447	967
57164T-AE-8	Mriot Vac Own 2002-1A A2 3.945% 12/20/24	11/13/2002	CS First Boston	12/01/2002	Paydown	7,780	7,778	7,780	7,780	1			0	0	26	17
571748-AF-9	Marsh & McLennan Co 144A 5.375% 03/15/07	03/12/2002	Salomon Smith Barney	07/01/2002	Tax Free Exchange	600,000	597,288	597,422	597,422	134			0	0	9,138	
59018Y-KB-6	Merrill Lynch Ser MTNB 5.350% 06/15/04	02/01/2002	Bear Stearns	05/16/2002	Merrill Lynch	1,000,000	1,032,230	1,022,840	1,028,433	(3,797)			(5,593)	(5,593)	23,183	7,579
617446-GL-7	Morgan St Dean Witter & Co 6.100% 04/15/06	01/15/2002	Spear Leeds & Kellogg	05/29/2002	Lehman Brothers	500,000	523,600	516,460	521,737	(1,863)			(5,277)	(5,277)	19,317	7,879
629568-AG-1	Nabors Industries Inc 144A 5.375% 08/15/12	08/15/2002	Lehman Brothers	12/11/2002	Tax Free Exchange	280,000	277,724	277,774	277,774	51			0	0	4,557	
634906-CB-5	National City Bank of IN 4.875% 07/20/07	05/30/2002	Lehman Brothers	10/08/2002	Lehman Brothers	500,000	499,015	530,480	499,081	66			31,399	31,399	8,464	
637432-CS-2	National Rural Utilities 6.500% 03/01/07	07/10/2002	Lehman Brothers	08/23/2002	Lehman Brothers	545,000	574,915	573,280	574,264	(651)			(984)	(984)	16,827	12,596
637432-CV-5	National Rural Utilities 5.750% 08/28/09	08/23/2002	Baring Securities Inc	11/08/2002	Bear Stearns	545,000	541,507	563,993	547,602	6,095			16,391	16,391	6,529	
655664-AH-3	Nordstrom Inc 6.950% 03/15/28	05/23/2002	Morgan Stanley	12/16/2002	Deutsche Bank	675,000	631,712	677,059	632,135	423			44,924	44,924	35,706	9,643
655844-AQ-1	Norfolk Southern Corp 7.250% 02/15/31	07/10/2002	J P Morgan	11/08/2002	J P Morgan	500,000	527,435	570,845	527,362	(73)			43,483	43,483	27,087	15,104
674599-BV-6	Occidental Petroleum Corp 6.750% 01/15/12	03/04/2002	Lehman Brothers	09/17/2002	Bank of America	1,500,000	1,545,495	1,674,795	1,544,052	(1,443)			130,743	130,743	79,875	25,594
693476-AP-8	PNC Funding Corp 7.500% 11/01/09	01/29/2002	Various	07/18/2002	Goldman Sachs & Co	300,000	321,423	323,565	320,417	(1,006)			3,148	3,148	16,375	5,625
78387G-AF-0	SBC Communications Inc 5.750% 05/02/06	05/14/2002	Bear Stearns	07/10/2002	Lehman Brothers	450,000	458,033	468,333	457,738	(294)			10,595	10,595	5,247	1,078
792860-AF-5	St Paul Companies 5.750% 03/15/07	03/07/2002	Direct	06/10/2002	Dain Rauscher	300,000	298,968	298,281	299,014	46			(733)	(733)	4,360	
84254Q-AA-7	Southern Capital Corp 144A 5.700% 06/30/22	06/20/2002	Chase	12/30/2002	Redemption 100.0000	8,374	8,374	8,374	8,374				0	0	245	
852060-AJ-1	Sprint Capital Corp 7.625% 01/30/11	01/31/2002	CS First Boston	07/26/2002	J P Morgan	750,000	780,510	397,500	779,310	(1,200)			(381,810)	(381,810)	28,594	794
880451-AW-9	Tennessee Gass Pipeline 8.375% 06/15/32	06/26/2002	USB Warburg LLC	07/26/2002	J P Morgan	1,750,000	1,828,943	1,435,000	1,828,908	(35)			(393,908)	(393,908)	20,763	8,549
88731E-AJ-9	Time Warner Entertainment 8.375% 07/15/33	04/23/2002	USB Warburg LLC	12/12/2002	CS First Boston	175,000	175,950	194,894	175,950				18,944	18,944	13,516	4,112
904764-AG-2	Unilever Capital Corporation 7.125% 11/01/10	07/23/2002	Bony/Barclays Capital Inc	11/04/2002	J P Morgan	700,000	789,663	818,356	787,277	(2,386)			31,079	31,079	25,769	11,776
929757-AA-0	Wac Asset Sec 2002-1 6.250% 10/25/33	09/20/2002	Wachovia Securities	12/01/2002	Paydown	932,335	961,617	932,335	932,335	(29,281)			0	0	10,202	4,208
949740-BZ-6	Wells Fargo Co 6.875% 04/01/06	01/15/2002	Spear Leeds & Kellogg	10/07/2002	Lehman Brothers	500,000	539,155	556,300	532,959	(6,196)			23,341	23,341	35,234	10,217
962166-BE-3	Weyerhaeuser Co 6.750% 03/15/12	07/17/2002	Bear Stearns	10/15/2002	Tax Free Exchange	575,000	594,815	594,528	594,528	(287)			0	0	22,964	14,016
962166-BF-0	Weyerhaeuser Co 144A 7.375% 03/15/32	03/06/2002	J P Morgan	10/15/2002	Tax Free Exchange	250,000	246,758	246,778	246,778	21			0	0	10,909	
	United States					47,372,685	47,741,180	48,012,505	47,634,365	(106,809)	0	0	378,140	378,140	1,526,030	453,281
4599999	Total - Bonds - Industrial & Miscellaneous					47,372,685	47,741,180	48,012,505	47,634,365	(106,809)	0	0	378,140	378,140	1,526,030	453,281
6099998	Total - Bonds					173,502,273	177,257,002	178,859,730	176,536,462	(720,535)	0	0	2,323,259	2,323,259	4,051,055	1,340,170
7299999	Total - Bonds, Preferred and Common Stocks					XXX	177,257,002	178,859,730	176,536,462	(720,535)	0	0	2,323,259	2,323,259	4,051,055	1,340,170

E13.3

### SCHEDULE D - PART 6 - SECTION 1

#### Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identifi- cation	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 NAIC Company Code or Alien Insurer Identification Number	4 NAIC Valuation Method (See SVO Purposes and Procedures manual)	5 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	6 Total Amount of Such Intangible Assets	7 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
							8 Number of Shares	9 % of Outstanding

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....0.
2. Total amount of intangible assets nonadmitted \$.....0.

**NONE**

### SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identifi- cation	2 Name of Lower-tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 6, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding

**NONE**

## SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1 CUSIP Identifi- cation	2 Description	3 Date Acquired	4 Name of Vendor	Interest		7 Maturity Date	8 Book/Adjusted Carrying Value	9 Increase (Decrease) by Adjustment	10 Increase (Decrease) by Foreign Exchange Adjustment	11 Par Value	12 Actual Cost	Interest		15 Paid for Accrued Interest	16 NAIC Design- nation	17 Effective Rate of Interest
				5 Rate of	6 How Paid							13 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	14 Gross Amount Received			
<b>Exempt Money Market Mutual Funds</b>																
<b>United States</b>																
628263-83-2..	JP Morgan US Govt MMKT.....	12/31/2002	No Broker.....			01/01/2003	.....52,578,356	.....	.....	.....52,578,356	.....52,578,356	.....	.....21,723	.....	.....1.....	.....
	United States.....						.....52,578,356	.....0	.....0	.....52,578,356	.....52,578,356	.....0	.....21,723	.....0	.....XXX	.....XXX.....
7799999.	Exempt Money Market Mutual Funds.....						.....52,578,356	.....0	.....0	.....52,578,356	.....52,578,356	.....0	.....21,723	.....0	.....XXX	.....XXX.....
8099999.	Grand Total - Short-Term Investments.....						.....52,578,356	(a).....0	.....0	.....52,578,356	.....52,578,356	.....0	.....21,723	.....0	.....XXX	.....XXX.....

(a) Includes \$.....0 other than accrual of discount and amortization of premium.

**Sch. DB-Pt. A-Sn. 1  
NONE**

**Sch. DB-Pt. A-Sn. 2  
NONE**

**Sch. DB-Pt. A-Sn. 3  
NONE**

**Sch. DB-Pt. B-Sn. 1  
NONE**

**Sch. DB-Pt. B-Sn. 2  
NONE**

**Sch. DB-Pt. B-Sn. 3  
NONE**

**Sch. DB-Pt. C-Sn. 1  
NONE**

**Sch. DB-Pt. C-Sn. 2  
NONE**

**Sch. DB-Pt. C-Sn. 3  
NONE**

**Sch. DB-Pt. D-Sn. 1  
NONE**

**Sch. DB-Pt. D-Sn. 2  
NONE**

**Sch. DB-Pt. D-Sn. 3  
NONE**

**Sch. DB-Pt. E-Sn. 1  
NONE**

## SCHEDULE DM

For bonds and preferred stocks owned as of December 31, state the aggregate statement (admitted) value, the aggregate fair value, and the aggregate difference, if any, between them.

	1 Statement (Admitted) Value	2 Fair Value (a)	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
1. Bonds.....	846,276,718	888,116,115	41,839,397
2. Preferred stocks.....	2,721,432	3,004,875	283,443
3. Totals.....	848,998,150	891,120,990	42,122,840

(a) Amortized or book values shall not be substituted for fair values. Describe the sources or methods utilized in determining the fair values.

Fair market prices are obtained using 3rd party pricing sources. If an external source is not available, internal analytical systems or broker quotes are utilized.

## SCHEDULE E - PART 1 - CASH

1 Depository	2 Rate of Interest	3 Amount of Interest Received During Year	4 Amount of Interest Accrued December 31 of Current Year	5 Balance	6 *
<b>Open Depositories</b>					
Bank One.....	Columbus, OH.....	.216		(17,371,921)	XXX
Chase Manhattan Bank.....	New York, NY.....			(915,480)	XXX
Fifth Third Bank.....	Cincinnati, OH.....			(447,907)	XXX
National City Bank.....	Cleveland, OH.....			993,197	XXX
Huntington Nat'l Bank.....	Columbus, OH.....			(13,814)	XXX
Mellon Bank.....	Pittsburgh, PA.....			(1,482,383)	XXX
Sun Trust.....	Orlando, FL.....			6,098,226	XXX
Provident Bank.....	Cincinnati, OH.....			361,316	XXX
Bank Of America.....	Atlanta, GA.....			(23,196,586)	XXX
Wachovia Nat'l Bank/First Union.....	Columbia, NC.....			(56,352,516)	XXX
313385TZ9.....	FHLB Discount Note Due 3/8/02 at Maturity.....	.216			XXX
313385VS2.....	FHLB Due 4/18/02 at Maturity.....	.62			XXX
313385XQ4.....	FHLB Due 6/3/02 at Maturity.....	.59			XXX
0199999. Total - Open Depositories.....	XXX	.553	.0	(92,327,867)	XXX
0399999. Total Cash on Deposit.....	XXX	.553	.0	(92,327,867)	XXX
0599999. Total Cash.....	XXX	.553	.0	(92,327,867)	XXX

### TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January.....	(67,026,194)	4. April.....	(106,664,789)	7. July.....	(87,012,626)	10. October.....	(83,575,919)
2. February.....	(80,293,859)	5. May.....	(138,619,427)	8. August.....	(131,872,671)	11. November.....	(100,081,862)
3. March.....	(127,174,100)	6. June.....	(113,234,236)	9. September.....	(101,239,035)	12. December.....	(92,327,867)

### SCHEDULE E - PART 2 - SPECIAL DEPOSITS

1 Line Number	2 Type	3 Description of Deposit	4 Where Deposited and Purpose of Deposit	5 Par or Book Value	6 Statement Value (a)	7 Fair Value
<b>SPECIAL DEPOSITS WHICH ARE NOT FOR THE BENEFIT OF ALL POLICYHOLDERS</b>						
<b>Ohio</b>						
OH00001.	.....B.....	US Treasury Note 3.5% 11/15/2006.....	Key Trust.....	.....400,000	.....387,120	.....416,240
OH99999.	Ohio.....			.....400,000	.....387,120	.....416,240
XX99999.	Total - All Special Deposits NOT Held for Benefit of all Policyholders, Claimants, & Creditors of the Company....			.....400,000	.....387,120	.....416,240
9999999.	Totals.....			.....400,000	.....387,120	.....416,240

(a) Includes \$.00 cash and short-term investments as defined in SSAP No. 2 of the NAIC Accounting Practices and Procedures Manual.