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LIFE AND ACCIDENT AND HEALTH COMPANIES —ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2002

OF THE CONDITION AND AFFAIRS OF THE

ALLSTATE LIFE INSURANCE COMPANY

NAIC Group Code 0008 (Current Period) 0008 (Prior Period) NAIC Company Code 60186 Employer's ID Number 36-2554642

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

Country of Domicile United States of America

Incorporated 03/06/1957 Commenced Business 09/03/1957

Statutory Home Office 3100 SANDERS ROAD (Street and Number), NORTHBROOK, IL 60062-7154 (City or Town, State and Zip Code)

Main Administrative Office 3100 SANDERS ROAD (Street and Number)
NORTHBROOK, IL 60062-7154 (City or Town, State and Zip Code) 847-402-5000 (Area Code) (Telephone Number)

Mail Address 3075 SANDERS ROAD, SUITE H1A (Street and Number or P.O. Box), NORTHBROOK, IL 60062-7127 (City or Town, State and Zip Code)

Primary Location of Books and Records 3075 SANDERS ROAD, SUITE H1A (Street and Number)
NORTHBROOK, IL 60062-7127 (City or Town, State and Zip Code) 847-402-5000 (Area Code) (Telephone Number)

Internet Website Address Allstate.com

Statement Contact LYNN CIRRINCIONE (Name) 847-402-3029 (Area Code) (Telephone Number) (Extension)
LCIRRINC@ALLSTATE.COM (E-mail Address) 847-402-0508 (FAX Number)

Policyowner Relations Contact 300 NORTH MILWAUKEE (Street and Number)
VERNON HILLS, IL 60061 (City or Town, State and Zip Code) 800-366-1411 (Area Code) (Telephone Number) (Extension)

OFFICERS

President	THOMAS JOSEPH WILSON, II	Secretary	MICHAEL JOSEPH VELOTTA
Treasurer	JAMES PHILIP ZILS	Actuary	ERROL CRAMER

VICE PRESIDENTS

KAREN CASSIDY GARDNER	SAMUEL HENRY PILCH	MARLA GAY FRIEDMAN
JOHN ROGER HUNTER	KEVIN ROURKE SLAWIN	RICHARD LEWIS BAKER
PATRICIA ANNE COFFEY	MARGARET GINDELE DYER	JOHN CARL LOUNDS
BERNARD EUGENE WRAITH	DENNIS CRAIG GOMEZ	MARY JOVITA MCGINN
JOHN KEVIN MCCARTHY	WILLIAM HARRISON MONIE, JR.	STEVEN EMIL SHEBIK
ERIC ALLEN SIMONSON #	THOMAS WILLIAM EVANS	MICHAEL JOHN ROCHE

DIRECTORS OR TRUSTEES

RICHARD IRWIN COHEN	EDWARD MICHAEL LIDDY	ROBERT WILLIAM PIKE
CASEY JOSEPH SYLLA	THOMAS JOSEPH WILSON, II	MARLA GAY FRIEDMAN
KEVIN ROURKE SLAWIN	MICHAEL JOSEPH VELOTTA	MARGARET GINDELE DYER
JOHN CARL LOUNDS	JOHN KEVIN MCCARTHY	STEVEN EMIL SHEBIK
ERIC ALLEN SIMONSON #	MICHAEL JOHN ROCHE	

State of .....Illinois.....
County of .....Cook.....
} ss

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

THOMAS JOSEPH WILSON, II	MICHAEL JOSEPH VELOTTA	JAMES PHILIP ZILS
President	Secretary	Treasurer

Subscribed and sworn to before me this
11th day of November, 2002

Douglas Allen Christensen
Notary
04/02/05

* Person having charge of the accounts and finances of the insurer.

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	31,655,680,654	0	31,655,680,654	28,497,596,390
2. Stocks:				
2.1 Preferred stocks	310,583,624	0	310,583,624	272,814,800
2.2 Common stocks	870,783,599	0	870,783,599	798,318,203
3. Mortgage loans on real estate:				
3.1 First liens	4,658,615,668	0	4,658,615,668	4,576,506,431
3.2 Other than first liens	0	0		
4. Real estate:				
4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0		
4.2 Properties held for the production of income (less $ 0 encumbrances)	22,944,579	0	22,944,579	22,944,579
4.3 Properties held for sale (less $ 0 encumbrances)	19,615,753	0	19,615,753	10,225,173
5. Policy loans	657,847,672	3,502,628	654,345,044	636,228,219
6. Premium notes, including $ 0 for first year premiums	0	0		
7. Cash ($ 99,858,658) and short -term investments ($ 1,123,902,746)	1,223,761,404	0	1,223,761,404	589,650,282
8. Other invested assets	158,435,544	1,546,872	156,888,672	107,489,976
9. Receivable for securities	39,132,149	0	39,132,149	3,074,914
10. Aggregate write-ins for invested assets	123,190,873	0	123,190,873	34,913,067
11. Subtotals, cash and invested assets (Lines 1 to 10)	39,740,591,518	5,049,500	39,735,542,018	35,549,762,035
12. Reinsurance ceded:				
12.1 Amounts recoverable from reinsurers	7,032,485	217,180	6,815,305	2,946,044
12.2 Commissions and expense allowances due	2,828,890	0	2,828,890	7,479,447
12.3 Experience rating and other refunds due	0	0	0	
12.4 Other amounts receivable under reinsurance contracts	10,414,825	0	10,414,825	
13. Electronic data processing equipment and software	769,399	769,399	0	
14. Federal and foreign income tax recoverable and interest thereon (including $ 157,802,551 net deferred tax asset)	538,687,975	357,557,151	181,130,823	115,963,034
15. Guaranty funds receivable or on deposit	5,582,419	0	5,582,419	8,915,613
16. Life insurance premiums and annuity considerations deferred and uncollected on in force business (less premiums on reinsurance ceded and less $ 25,471,277 loading)	153,519,143	0	153,519,143	163,966,441
17. Accident and health premiums due and unpaid	10,659,972	0	10,659,972	13,070,892
18. Investment income due and accrued	421,295,733	2,476,760	418,818,974	384,457,646
19. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	
20. Receivable from parent, subsidiaries and affiliates	6,929,585	0	6,929,585	9,336,033
21. Amounts receivable relating to uninsured accident and health plans	0	0	0	
22. Amounts due from agents	112,882	112,882	0	
23. Other assets nonadmitted	4,721,420	4,721,420	0	
24. Aggregate write-ins for other than invested assets	68,421,910	59,432,534	8,989,376	35,979,485
25. Total assets excluding Separate Accounts business (Lines 11 to 24)	40,971,568,157	430,336,826	40,541,231,331	36,291,876,671
26. From Separate Accounts Statement	9,186,549,503	0	9,186,549,503	7,704,230,814
27. Total (Lines 25 and 26)	50,158,117,660	430,336,826	49,727,780,834	43,996,107,484
DETAILS OF WRITE-INS				
1001. Equity options	14,687,375	0	14,687,375	14,982,969
1002. Derivative contracts	84,554,825	0	84,554,825	1,726,191
1003. Security Lending	23,948,673	0	23,948,673	18,203,908
1098. Summary of remaining write-ins for Line 10 from overflow page	0		0	0
1099. Totals (Lines 1001 thru 1003 plus 1098)(Line 10 above)	123,190,873	0	123,190,873	34,913,067
2401. Health pool assessments	2,889	0	2,889	2,889
2402. Investment account receivables	686,964	450,000	236,964	250,000
2403. Accounts receivable	7,524,839	292,191	7,232,648	35,581,642
2498. Summary of remaining write-ins for Line 24 from overflow page	60,207,219	58,690,343	1,516,876	144,955
2499. Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	68,421,910	59,432,534	8,989,376	35,979,485

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for Life contracts $ 26,144,803,072 less $ 0 included in Line 6.3 (including $ 316,823,921 Modco Reserve)	26,144,803,072	24,868,015,837
2. Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	91,777,534	85,539,231
3. Liability for deposit-type contracts (including $ 0 Modco Reserve)	8,717,140,955	6,982,311,936
4. Contract claims:		
4.1 Life	69,065,449	70,168,136
4.2 Accident and health	29,466,447	28,322,527
5. Policyholders' dividends $ 98 and coupons $ 0 due and unpaid	98	129
6. Provision for policyholders' dividends and coupons payable in following calendar year—estimated amounts:		
6.1 Dividends apportioned for payment to 09/30/2003 (including $ 0 Modco Reserve)	87,496	90,075
6.2 Dividends not yet apportioned (including $ 0 Modco Reserve)	0	
6.3 Coupons and similar benefits (including $ 0 Modco Reserve)	0	
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 5,182,978 accident and health premiums	10,251,875	9,550,618
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	
9.2 Provision for experience rating refunds, including $ 0 accident and health experience rating refunds	0	
9.3 Other amounts payable on reinsurance including $ 62,914,336 assumed and $ 0 ceded	62,914,336	101,365,178
9.4 Interest Maintenance Reserve	0	
10. Commissions to agents due or accrued—life and annuity contracts $ 15,823,171 accident and health $ 63 and deposit-type contract funds $ 0	15,823,234	18,444,060
11. Commissions and expense allowances payable on reinsurance assumed	1,712,337	2,191,356
12. General expenses due or accrued	34,598,062	37,941,770
13. Transfers to Separate Accounts due or accrued (net) (Including $ (112,540,107) accrued for expense allowances recognized in reserves)	(425,602,507)	(511,797,192)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	24,556,646	27,382,343
15. Federal and foreign income taxes, including $ 0 on realized capital gains (losses) (including $ 0 net deferred tax liability)	0	66,133,960
16. Unearned investment income	1,730,930	1,719,095
17. Amounts withheld or retained by company as agent or trustee	0	1,093,437
18. Amounts held for agents' account, including $ 4,139,145 agents' credit balances	10,939,339	15,697,867
19. Remittances and items not allocated	367,913,148	106,075,576
20. Net adjustment in assets and liabilities due to foreign exchange rates	849,633	935,460
21. Liability for benefits for employees and agents if not included above	0	
22. Borrowed money $ 442,737,165 and interest thereon $ 425,668	443,162,833	486,018,566
23. Dividends to stockholders declared and unpaid	0	
24. Miscellaneous liabilities:		
24.1 Asset valuation reserve	231,566,066	275,058,530
24.2 Reinsurance in unauthorized companies	0	
24.3 Funds held under reinsurance treaties with unauthorized reinsurers	0	
24.4 Payable to parent, subsidiaries and affiliates	77,896,970	72,704,936
24.5 Drafts outstanding	0	
24.6 Liability for amounts held under uninsured accident and health plans	0	
24.7 Funds held under coinsurance	0	
24.8 Payable for securities	2,356,230	2,226,413
24.9 Capital notes $ 0 and interest thereon $ 0	0	
25. Aggregate write-ins for liabilities	1,611,591,099	860,217,987
26. Total Liabilities excluding Separate Accounts business (Lines 1 to 25)	37,524,601,283	33,607,407,830
27. From Separate Accounts Statement	9,151,502,147	7,653,755,189
28. Total Liabilities (Lines 26 and 27)	46,676,103,430	41,261,163,019
29. Common capital stock	5,402,600	5,402,600
30. Preferred capital stock	103,561,000	103,561,000
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes	0	
33. Gross paid in and contributed surplus	923,231,142	673,231,142
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	2,019,482,661	1,952,749,725
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 29 $ 0)	0	
36.2 0 shares preferred (value included in Line 30 $ 0)	0	
37. Surplus (total Lines 31 + 32 + 33 + 34 + 35 - 36) (Including $ 35,047,356 in Separate Accounts Statement)	2,942,713,803	2,625,980,866
38. Totals of Lines 29, 30 and 37	3,051,677,403	2,734,944,466
39. Totals of Lines 28 and 38	49,727,780,833	43,996,107,485
DETAILS OF WRITE-INS		
2501. Remaining liabilities related to discontinued operations	691,260	691,260
2502. Reserve for checks written off	2,977,415	2,052,096
2503. Deferred basis adjustments on futures and liability swaps	5,959,595	2,142,750
2598. Summary of remaining write-ins for Line 25 from overflow page	1,601,962,830	855,331,881
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,611,591,099	860,217,987
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

(Excluding Unrealized Capital Gains and Losses)

	1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health policies and contracts	5,695,611,391	5,355,891,890	6,873,721,472
2. Considerations for supplementary contracts with life contingencies	0	8,360,351	316,538
3. Net investment income	1,720,465,401	1,693,678,491	2,340,819,481
4. Amortization of Interest Maintenance Reserve (IMR)	47,369,025	(11,247,837)	(16,719,261)
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0		595,848
6. Commissions and expense allowances on reinsurance ceded	24,508,609	23,952,254	41,705,134
7. Reserve adjustments on reinsurance ceded	50,974,174	43,242,860	59,763,146
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	160,557,202	136,881,992	182,263,717
8.2 Charges and fees for deposit-type contracts	10,807,440	1,022,659	13,003,109
8.3 Aggregate write-ins for miscellaneous income	33,615,626	34,714,026	49,276,807
9. Totals (Lines 1 to 8.3)	7,743,908,868	7,286,496,686	9,544,745,991
10. Death benefits	316,700,288	323,161,005	386,693,930
11. Matured endowments (excluding guaranteed annual pure endowments)	967,216	1,082,645	1,641,270
12. Annuity benefits	824,258,535	743,067,721	1,022,592,391
13. Disability benefits and benefits under accident and health contracts	57,298,388	68,035,934	67,567,363
14. Coupons, guaranteed annual pure endowments and similar benefits	95,366	59,418	83,208
15. Surrender benefits and withdrawals for life contracts	2,072,171,774	2,123,991,720	2,730,449,553
16. Group conversions	0		
17. Interest and adjustments on contract or deposit-type contract funds	204,948,704	245,414,309	317,477,600
18. Payments on supplementary contracts with life contingencies	60,871	4,003,886	259,750
19. Increase in aggregate reserves for life and accident and health contracts	1,277,752,572	400,411,026	651,891,982
20. Totals (Lines 10 to 19)	4,754,253,713	3,909,227,663	5,178,657,048
21. Commissions on premiums, annuity considerations, and deposit-type contract funds(direct business only)	132,018,915	145,189,645	166,602,975
22. Commissions and expense allowances on reinsurance assumed	258,394,393	206,718,558	267,777,424
23. General insurance expenses	339,101,606	371,070,047	541,604,654
24. Insurance taxes, licenses and fees, excluding federal income taxes	43,430,715	41,123,264	54,803,573
25. Increase in loading on deferred and uncollected premiums	(13,949,593)	(13,651,659)	(10,425,538)
26. Net transfers to or (from) Separate Accounts	1,561,612,950	1,393,391,276	1,735,417,489
27. Aggregate write-ins for deductions	393,329,808	888,683,504	1,116,341,220
28. Totals (Lines 20 to 27)	7,468,192,507	6,941,752,299	9,050,778,846
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	275,716,361	344,744,387	493,967,145
30. Dividends to policyholders	67,728	67,838	94,093
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	275,648,633	344,676,550	493,873,052
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	44,586,403	134,628,433	183,941,389
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	231,062,230	210,048,117	309,931,662
34. Net realized capital gains or (losses) less capital gains tax of $ (27,428,962) (excluding taxes of $ (49,511,871) transferred to the IMR)	(90,152,514)	(57,354,426)	(73,124,536)
35. Net income (Line 33 plus Line 34)	140,909,716	152,693,691	236,807,126
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	2,734,944,463	2,580,827,803	2,580,827,803
37. Net income (Line 35)	140,909,716	152,693,691	236,807,126
38. Change in net unrealized capital gains (losses)	(463,472)	(9,326,247)	(48,644,788)
39. Change in net unrealized foreign exchange capital gain (loss)	5,956	(529,084)	(428,565)
40. Change in net deferred income tax	27,319,876	21,749,181	33,664,986
41. Change in non-admitted assets and related items	(81,972,104)	(37,898,462)	(34,510,052)
42. Change in liability for reinsurance in unauthorized companies	0		
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0		24,421,404
44. Change in asset valuation reserve	43,492,464	8,426,253	27,905,133
45. Change in treasury stock	0		
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	(16,000,000)	(16,000,000)
47. Other changes in surplus in Separate Accounts Statement	(15,428,269)	5,814,126	11,146,420
48. Change in surplus notes	0		
49. Cumulative effect of changes in accounting principles	0	61,820,808	81,076,451
50. Capital changes:			
50.1 Paid in	0	(2,333,000)	(105,460,000)
50.2 Transferred from surplus (Stock Dividend)	0		
50.3 Transferred to surplus	0		
51. Surplus adjustment:			
51.1 Paid in	250,000,000		117,000,000
51.2 Transferred to capital (Stock Dividend)	0		
51.3 Transferred from capital	0		
51.4 Change in surplus as a result of reinsurance	0		
52. Dividends to stockholders	(45,893,713)	(77,220,908)	(172,066,258)
53. Aggregate write-ins for gains and losses in surplus	(1,237,516)	(169,628)	(795,198)
54. Net change in capital and surplus for the year (Lines 37 through 53)	316,732,937	107,026,730	154,116,659
55. Capital and surplus, as of statement date (Lines 36 + 54)	3,051,677,400	2,687,854,534	2,734,944,463
DETAILS OF WRITE-INS			
08.301. Service fees	8,944,689	13,765,355	17,727,534
08.302. Miscellaneous income	7,370,987	11,930,043	17,867,657
08.303. Synthetic GIC Fees	3,847,448	3,093,437	4,384,511
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	13,452,502	5,925,190	9,297,105
08.399. TOTALS (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	33,615,626	34,714,026	49,276,807
2701. Maturities and other scheduled payments	402,468,390	900,315,660	1,105,309,333
2702. Reserves Transferred	(9,249,449)	(11,586,683)	11,463,950
2703. Net change in discontinued operations liability	0	0	(71,960)
2798. Summary of remaining write-ins for Line 27 from overflow page	110,866	(45,473)	(360,103)
2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	393,329,808	888,683,504	1,116,341,220
5301. Net gain on disposition of credit business	0	(1,556,633)	(2,075,511)
5302. Cornhusker gain	(917,438)	0	0
5303. Net gain on assumption reinsurance	(320,078)	1,387,005	1,280,312
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(1,237,516)	(169,628)	(795,198)

CASH FLOW

	1 Current Year To Date	2 Prior Year Ended December 31
Cash from Operations		
1. Premiums and annuity considerations for life and accident and health contracts	5,723,120,459	6,867,238,653
2. Charges and fees for deposit-type contracts	0	
3. Considerations for supplementary contracts with life contingencies		316,538
4. Net investment income	1,594,611,444	2,232,270,578
5. Commissions and expense allowances on reinsurance ceded	80,133,341	101,673,588
6. Fees associated with investment management, administration and contract guarantees from Separate Accounts	160,557,202	182,263,717
7. Aggregate write-ins for miscellaneous income	33,615,626	49,236,155
8. Total (Lines 1 to 7)	7,592,038,072	9,432,999,230
9. Death Benefits	320,487,448	388,057,878
10. Matured endowments	967,216	1,641,270
11. Annuity Benefits	825,278,076	1,020,525,828
12. Disability benefits and benefits under accident and health contracts	56,154,467	66,618,022
13. Coupons, guaranteed annual pure endowments and similar benefits	95,366	83,208
14 Surrender benefits and withdrawals for life contracts	2,072,171,774	2,730,449,553
15. Group conversions		
16. Interest and adjustments on contract or deposit-type contract funds	2,487,145	3,970,261
17. Payments on supplementary contracts with life contingencies	60,871	259,750
18. Total (Lines 9 to 17)	3,277,702,362	4,211,605,770
19. Commissions on premiums, annuity considerations and deposit-type contract funds	134,639,741	165,368,842
20. Commissions and expense allowances on reinsurance assumed	258,873,412	304,698,828
21. General insurance expenses	342,445,314	528,415,062
22. Insurance taxes, licenses and fees, excluding federal income taxes	46,256,412	46,749,432
23. Net transfers to or (from) Separate Accounts	1,444,503,572	2,039,037,276
24. Aggregate write-ins for deductions	393,329,807	1,116,341,220
25. Total (Lines 18 to 24)	5,897,750,620	8,412,216,430
26. Dividends paid to policyholders	70,338	100,784
27. Federal income taxes (excluding tax on capital gains)	134,048,635	139,451,859
28. Total (Lines 25 to 27)	6,031,869,594	8,551,769,073
29. Net cash from operations (Line 8 minus Line 28)	1,560,168,478	881,230,157
Cash from Investments		
30. Proceeds from investments sold, matured or repaid:		
30.1 Bonds	9,789,687,085	17,302,846,116
30.2 Stocks	612,686,869	1,233,363,459
30.3 Mortgage loans	340,624,413	399,661,931
30.4 Real estate	1,821,387	9,704,599
30.5 Other invested assets	24,472,672	36,481,250
30.6 Net gains or (losses) on cash and short-term investments	(13,309)	226,767
30.7 Miscellaneous proceeds	0	18,063,985
30.8 Total investment proceeds (Lines 30.1 to 30.7)	10,769,279,117	19,000,348,108
31. Net tax on capital gains (losses)	(76,940,835)	(45,800,506)
32. Total (Line 30.8 minus Line 31)	10,846,219,952	19,046,148,614
33. Cost of investments acquired (long-term only):		
33.1 Bonds	13,094,951,578	19,967,041,805
33.2 Stocks	708,385,219	1,006,445,350
33.3 Mortgage loans	422,782,384	1,214,350,664
33.4 Real estate	10,615,754	10,225,173
33.5 Other invested assets	66,963,640	63,067,610
33.6 Miscellaneous applications	82,106,588	
33.7 Total investments acquired (Lines 33.1 to 33.6)	14,385,805,163	22,261,130,602
34. Net increase (or decrease) in policy loans and premium notes	18,417,178	26,828,180
35. Net cash from investments (Line 32 minus Line 33.7 minus Line 34)	(3,558,002,389)	(3,241,810,169)
Cash from Financing and Miscellaneous Sources		
36. Cash provided:		
36.1 Surplus notes, capital and surplus paid in	250,000,000	11,540,000
36.2 Borrowed money $ 4,987,921,290 less amounts repaid $ 5,029,945,482	400,712,973	234,660,747
36.3 Capital notes $ less amounts repaid $		
36.4 Deposits on deposit-type contract funds and other liabilities without life or disability contingencies	2,084,622,054	2,998,024,909
36.5 Other cash provided	1,089,107,256	601,174,808
36.6 Total (Lines 36.1 to 36.5)	3,824,442,283	3,845,400,464
37. Cash applied:		
37.1 Dividends to stockholders paid	45,893,713	172,066,258
37.2 Interest on indebtedness	28,201,869	38,907,623
37.3 Withdrawals on deposit-type contract funds and other liabilities without life or disability contingencies	566,237,087	922,240,855
37.4 Other applications (net)	109,427,415	199,786,555
37.5 Total (Lines 37.1 to 37.4)	749,760,084	1,333,001,291
38. Net cash from financing and miscellaneous sources (Line 36.6 minus Line 37.5)	3,074,682,199	2,512,399,172
RECONCILIATION OF CASH AND SHORT-TERM INVESTMENTS		
39. Net change in cash and short-term investments (Line 29, plus Line 35, plus Line 38)	1,076,848,288	151,819,160
40. Cash and short-term investments:		
40.1 Beginning of year	589,650,283	437,831,123
40.2 End of period (Line 39 plus Line 40.1)	1,666,498,571	589,650,283
DETAILS OF WRITE-INS		
0701. Service fees	8,944,689	17,727,534
0702. Miscellaneous income	7,370,987	17,867,657
0703. Fund manager fees	13,452,502	9,256,453
0798. Summary of remaining write-ins for Line 7 from overflow page	3,847,448	4,384,511
0799. TOTALS (Lines 0701 thru 0703 plus 0798) (Line 7 above)	33,615,626	49,236,155
2401. Maturities and other scheduled payments	402,468,390	1,105,309,333
2402. Reserve adjustment on reinsurance assumed	(9,249,449)	11,463,950
2403. Fines and penalties	205,047	8,900
2498. Summary of remaining write-ins for Line 24 from overflow page	(94,181)	(440,963)
2499. TOTALS (Lines 2401 thru 2403 plus 2498) (Line 24 above)	393,329,807	1,116,341,220

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial Life			
2. Ordinary Life Insurance	516,384,150	539,507,788	754,492,447
3. Ordinary Individual Annuities	463,904,962	583,526,186	726,369,474
4. Credit Life (Group & Individual)	14,944,976	20,467,001	25,779,750
5. Group Life Insurance	72,871,966	65,109,856	87,670,319
6. Group Annuities	402,137,876	750,904,352	894,733,096
7. A & H - Group	70,873,947	72,805,059	96,740,284
8. A & H - Credit (Group & Individual)	3,496,851	4,875,222	6,363,229
9. A & H - Other	6,322,817	5,836,299	8,060,807
10. Aggregate of All Other Lines of Business			
11. Subtotal	1,550,937,545	2,043,031,765	2,600,209,406
12. Deposit-Type Contracts	1,902,727,104	2,217,733,386	2,718,279,440
13. Total	3,453,664,649	4,260,765,151	5,318,488,846
DETAILS OF WRITE-INS			
1001.		0	
1002.		0	
1003.		0	
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 thru 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. The Company prepares its statutory-basis financial statements in conformity with accounting practices prescribed or permitted by the State of Illinois. Effective January 1, 2001, the State of Illinois required insurance companies domiciled in its state to prepare statutory-basis financial statements in accordance with the National Association of Insurance Commissioners ("NAIC") Accounting Practices and Procedures Manual ("Codification") subject to any deviations prescribed or permitted by the State of Illinois insurance commissioner.

B. The preparation of financial statements in conformity with statutory accounting practices prescribed or permitted by the State of Illinois requires management to make estimates and assumptions that affect the amounts reported in the statutory-basis financial statements and related notes. Actual results could differ from those estimates.

2. Accounting Changes and Corrections of Errors

Accounting changes adopted to conform to the provisions of Codification are reported as changes in accounting principles. The cumulative effect of changes in accounting principles is reported as an adjustment to unassigned funds (surplus) in the period of the change in accounting principle. The cumulative effect is the difference between the amount of capital and surplus at the beginning of the year and the amount of capital and surplus that would have been reported at that date if the new accounting principles had been applied retroactively for all prior periods.

The Company recorded an increase to surplus of $81 million effective January 1, 2001 to reflect the initial adoption of Codification. The components of the increase in surplus were as follows:

($ in millions)	
Net deferred tax asset	$ 68
Effect of initial investment impairments in the calculation of AVR	64
Effect of change in accounting for prepayment penalties in the calculation of IMR	14
Bond impairments	(51)
Guaranty fund accrual	(15)
Mortgage loan impairments	(3)
Impact of Codification on subsidiaries	4
Total	$ 81

9. Income Taxes

A. The components of the net deferred tax asset were as follows:

($ in millions)	September 30, 2002	December 31, 2001
Total of gross deferred tax assets	$ 541	$ 501
Total of deferred tax liabilities	(26)	(20)
Net deferred tax asset	515	481
Deferred tax assets nonadmitted	357	365
Net admitted deferred tax asset	$ 158	$ 116
Decrease in nonadmitted asset	$ 8	

C. The provisions for incurred income tax expense for the nine months ended September 30 were:

($ in millions)	2002	2001
Federal-excluding net capital losses	$ 45	$ 135
Federal tax on net capital losses	(77)	(21)
Federal income taxes incurred	$ (32)	$ 114

Income tax expense did not include any foreign income taxes for the nine months ended September 30, 2002 or 2001.

The change in net deferred income taxes is comprised of the following (this analysis is exclusive of nonadmitted assets as the Change in Nonadmitted Assets is reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Quarterly Statement):

($ in millions)	September 30, 2002	December 31, 2001	Change
Total deferred tax assets	$ 541	$ 501	$ 40
Total deferred tax liabilities	(26)	(20)	(6)
Net deferred tax asset	$ 515	$ 481	34
Tax effect of unrealized gains (losses)			(7)
Tax effect of nonadmitted assets			(5)
Change in net deferred income taxes			$ 22

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries, and Affiliates

A.,
B.&
C. For the nine months ending September 30, 2002, the Company paid cash dividends on common and preferred stock of $46 million to Allstate Insurance Company ("AIC"), its parent, and the Northbrook Corporation ("Norcorp"), an affiliate. The Company paid common stock dividends of $44 million to AIC on March 28. The Company also paid preferred stock, Series A dividends of $715 thousand each to Norcorp on March 26, May 31 and September 3. In addition, the Company received capital contributions from AIC of $150 million and $100 million on June 28 and September 30, respectively.

The Company paid cash dividends on common and preferred stock totaling $172 million in 2001 to AIC and Norcorp. The Company paid common stock dividends of $29 million, $38 million and $92 million on March 30, September 28 and December 28, respectively, to AIC. The Company also paid preferred stock, Series A dividends of $2 million, $1 million, $1 million and $1 million on March 16, June 19, August 31 and November 30, respectively, to Norcorp. Preferred stock, Series B dividends of $6 million and $2 million were paid to AIC on September 28 and December 28, respectively. In addition, AIC contributed all its outstanding shares of the Company's preferred stock, Series B, valued at $117 million to the Company on December 28, 2001.

There were no other transactions during 2002 or 2001 by the Company with any related party which involved more than ½ of 1% of the Company's admitted assets except for reinsurance contracts, insurance contracts, and cost allocation transactions based on generally accepted accounting principles.

D. The Company reported the following amounts as receivable from parent, subsidiaries, and affiliates:

($ in millions)	September 30, 2002	December 31, 2001
LSA Asset Management, LLC	$ 3	$ 1
Allstate Assignment Company	2	4
Allstate Life Insurance Company of New York	2	3
The Allstate Corporation	-	1
Total	$ 7	$ 9

The Company reported the following amounts as payable to parent, subsidiaries, and affiliates:

($ in millions)	September 30, 2002	December 31, 2001
AIC	$ 73	$ 71
Allstate Investments, LLC	5	-
AFDW, Inc.	-	1
Intramerica Life Insurance Company	-	1
Total	$ 78	$ 73

E.

Glenbrook Life and Annuity Company ("GLAC") Guarantee

Effective October 2, 1995, the Company entered into an agreement to guaranty the performance of GLAC and Allstate Life Financial Services, Inc. under a Master Marketing Agreement with SunTrust Banks.

Structured Settlements

The Company has agreed to guaranty the payment of certain structured settlement arrangements and third party payment obligations to injured parties and contingent recipients through certain reinsurance agreements in the event that Lincoln Benefit Life Company ("LBL") or Allstate Life Insurance Company of New York ("ALNY") is unable to make such payments. Reserves recorded by LBL and ALNY for obligations covered by this guaranty were $30 million and $20 million at September 30, 2002 and December 31, 2001, respectively.

The Company has also agreed to guaranty the payment of certain structured settlement arrangements and third party payment obligations intended to be "qualified assignments" established by Allstate Assignment Company ("AAC") through structured settlement agreements funded by annuities purchased from the Company in the event AAC is unable to make such payments. Reserves recorded for obligations covered by this guaranty were $383 million and $122 million at September 30, 2002 and December 31, 2001, respectively.

In addition, the Company has entered into an agreement with NABCO Assignments Ltd. ("NABCO") to guaranty the payment of certain structured settlement arrangements and third party payment obligations intended to be "nonqualified assignments" established by NABCO. Said guaranty would apply only to those agreements and obligations funded by annuities purchased from the Company in the event NABCO fails to make such payments. Reserves recorded for obligations covered by this guaranty were $25 million and $5 million at September 30, 2002 and December 31, 2001, respectively.

Northbrook Life Insurance Company ("NLIC") Trust

At September 30, 2002 and December 31, 2001, $2.11 billion and $2.18 billion, respectively, of the Company's investments are held in a trust for the benefit of NLIC, a wholly owned subsidiary, to permit NLIC to meet policyholder obligations under its reinsurance agreement with the Company.

E. F. On August 20, 2002, the Company approved the Administrative Services Agreement with AFD, Inc., effective January 1, 2000, whereby the Company assumes financial and administrative responsibility for certain shared services and expenses provided to AFD, Inc.

In addition, the Company entered into a Service Agreement with LBL and other affiliates, effective March 1, 2002, whereby LBL provides the other parties licensing and contracting services on an ongoing basis.

Also on August 20, 2002, the Company agreed to enter into a Depository Agreement with Allstate Bank ("the Bank") whereby the Bank will serve as a depository holding the assets payable to beneficiaries pursuant to one or more of the Company's claim settlement programs beginning in the third quarter of 2002.

The Company approved an Investment Advisory Agreement and Amendment to Service Agreement, effective January 1, 2002 with Allstate Investments, LLC ("AILLC") whereby AILLC will provide investment management services to the Company.

NOTES TO FINANCIAL STATEMENTS

14. Contingencies

A. Contingent Commitments

Please refer to Note 10, Part E for a description of the contingent commitments and guarantees the Company has entered into.

D. Regulations and legal proceedings

The Company's business is subject to the effects of a changing social, economic, and regulatory environment. State and federal regulatory initiatives have varied and have included employee benefit regulations, removal of barriers preventing banks from engaging in the securities and insurance businesses, tax law changes affecting the taxation of insurance companies, the tax treatment of insurance products and its impact on the relative desirability of various personal investment vehicles and the overall expansion of regulation. The ultimate changes and eventual effects, if any, of these initiatives are uncertain.

The Company sells its products through a variety of distribution channels including Allstate agencies. Consequently, the outcome of some legal proceedings that involve AIC regarding the Allstate agencies may have an impact on the Company.

AIC is defending various lawsuits involving worker classification issues. Examples of these lawsuits include a number of putative class actions challenging the overtime exemption claimed by AIC under the Fair Labor Standards Act or state wage and hour laws. These class actions mirror similar lawsuits filed recently against other carriers in the industry and other employers. Another example involves the worker classification of staff working in agencies. In this putative class action, plaintiffs seek damages under the Employee Retirement Income Security Act ("ERISA") and the Racketeer Influenced and Corrupt Organizations Act alleging that agency secretaries were terminated as employees by AIC and rehired by agencies through outside staffing vendors for the purpose of avoiding the payment of employee benefits. A putative nationwide class action filed by former employee agents also includes a worker classification issue; these agents are challenging certain amendments to the Agents Pension Plan and are seeking to have exclusive agent independent contractors treated as employees for benefit purposes. AIC has been vigorously defending these and various other worker classification lawsuits. The outcome of these disputes is currently uncertain.

In addition, on August 6, 2002 a petition was filed with the National Labor Relations Board ("NLRB") by the United Exclusive Allstate Agents, Office and Professional Employees International Union, seeking certification as the collective bargaining representative of all Allstate agents in the United States. AIC is opposing the petition on a number of grounds, including that the agents are independent contractors and, therefore, the NLRB lacks jurisdiction over the issue. The outcome is currently uncertain.

AIC is also defending certain matters relating to its agency program reorganization announced in 1999. These matters include an investigation by the U.S. Department of Labor and a lawsuit filed in December 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") with respect to allegations of retaliation under the Age Discrimination in Employment Act, the Americans with Disabilities Act and Title VII of the Civil Rights Act of 1964. A putative nationwide class action has also been filed by former employee agents alleging various violations of ERISA, breach of contract and age discrimination. AIC has been vigorously defending these lawsuits and other matters related to its agency program reorganization. In addition, AIC is defending certain matters relating to its life agency program reorganization announced in 2000. These matters include an investigation by the EEOC with respect to allegations of age discrimination and retaliation. AIC is cooperating fully with the agency investigation and will continue to vigorously defend these and other claims related to the life agency program reorganization. The outcome of these disputes is currently uncertain.

The Company is defending various lawsuits that allege that it engaged in business or sales practices inconsistent with state or federal law. The Company has been vigorously defending these lawsuits, but their outcome is currently uncertain. The court has approved a settlement, which is not material, in a previously reported, statewide class action that alleged that the Company violated insurance statutes in the sale of credit insurance.

Various other legal and regulatory actions are currently pending that involve the Company and specific aspects of its conduct of business. Like other members of the insurance industry, the Company is the potential target of an increasing number of class action lawsuits and other types of litigation based on a variety of issues, some of which involve claims for substantial and/or indeterminate amounts (including punitive and treble damages) and the outcomes of which are unpredictable. However, at this time, based on their present status, it is the opinion of management that the ultimate liability, if any, in one or more of these other actions in excess of amounts currently reserved is not expected to have a material effect on the results of operations, liquidity, or financial position of the Company.

17. Sale, Transfer and Servicing of Financial Assets, and Extinguishments of Liabilities

C. In the course of the Company's investment management, securities are sold and reacquired within 30 days of the sale date. This practice is referred to as wash sales. The details, by NAIC designation 3 or below of bonds and preferred stock sold and reacquired within 30 days of the sale date for the third quarter, were:

2002				
($ in millions)	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds				
NAIC 3	5	$ 2	$ 2	$ -
NAIC 4	7	10	25	(15)

2001				
($ in millions)	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds				
NAIC 3	2	$ -	$ 11	$ (11)
NAIC 4	1	-	3	(3)

NOTES TO FINANCIAL STATEMENTS

20. Other Items

Due to system constraints, fixed income security and preferred stock impairments of $59 million for the third quarter of 2002 are included in column 10 (increase/decrease by adjustment) on Schedule D, Part 4. The 2002 NAIC Instructions requires the change in security impairments be presented in column 16 (increase/decrease by adjustment) on Schedule D, Part 1. The Company anticipates this issue to be corrected in the December 31, 2002 Statutory Annual Statement.

Effective July 1, 2002, the majority of the external reinsurance contracts of Surety Life Insurance Company ("SLIC") and Columbia Universal Life Insurance Company ("CUL") were novated to the Company. As a result, most of the treaties SLIC and CUL previously had with third party reinsurers were converted to treaties between the Company and the third party reinsurers.

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES
GENERAL

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

1.2 If yes, explain:

.....

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

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

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

3.2 If yes, date of change: .....

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

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

If yes, attach an organizational chart.

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

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

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

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

If yes, attach an explanation.

7.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/1998

7.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/1998

7.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 03/25/2002

7.4 By what department or departments?

IL and MS.....

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

8.2 If yes, give full information:

.....

GENERAL INTERROGATORIES

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

INVESTMENT

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

9.2 If yes, explain:

Issued 138,730 shares of Preferred Stock Series A on January 22, 2002.

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

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

Reverse dollar repurchase agreements $442,737,164.70 securities held at custodial bank.

11. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 19,066,780

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

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

13.2 If yes, please complete the following:

		1 Prior Year-End Statement Value	2 Current Quarter Statement Value
13.21	Bonds	$	$
13.22	Preferred Stock	$	$
13.23	Common Stock	$ 768,372,988	$ 445,690,895
13.24	Short-term Investments	$	$
13.25	Mortgages, Loans or Real Estate	$	$
13.26	All Other	$	$
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 768,372,988	$ 445,690,895
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$
13.29	Receivable from Parent not included in Lines 13.21 to 13.26 above	$	$

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

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

If no, attach a description with this statement.

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

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

1 Name of Custodian(s)	2 Custodian Address
Citibank, F.S.B.	500 W. Madison St. 6th Floor/Zone 4 Chicago, IL 60661-2591 Contact: Jon Toman 312-627-5348
Bank of New York	209 W. Jackson Blvd, Suite 700 Chicago, IL 60606 Contact: Keith Bear 312-294-5284

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
N/A	Allstate Investments, LLC	3075 Sanders Rd. Northbrook, IL 60062

GENERAL INTERROGATORIES (continued)

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

PART 2 - LIFE & HEALTH

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$ 0
1.12 Residential Mortgages	$ 0
1.13 Commercial Mortgages	$ 4,652,715,668
1.14 Total Mortgages in Good Standing	$ 4,652,715,668
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing	$ 0
1.3 Long-Term Mortgages Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$ 0
1.32 Residential Mortgages	$ 0
1.33 Commercial Mortgages	$ 0
1.34 Total Mortgages with Interest Overdue more than Three Months	$
1.4 Long-Term Mortgages Loans in Process of Foreclosure	
1.41 Farm Mortgages	$ 0
1.42 Residential Mortgages	$ 0
1.43 Commercial Mortgages	$ 5,900,000
1.44 Total Mortgages in Process of Foreclosure	$ 5,900,000
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Col. 3, Lines 3.1 plus 3.2)	$ 4,658,615,668
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$ 0
1.62 Residential Mortgages	$ 0
1.63 Commercial Mortgages	$ 0
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$

SCHEDULE A - VERIFICATION

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value, beginning of period	33,169,752	40,344,578	39,444,578	33,144,579
2. Increase (decrease) by adjustment	(325,174)			
3. Cost of acquired	7,500,000		3,115,754	10,225,173
4. Cost of additions to and permanent improvements				
5. Total profit (loss) on sales		921,387		(495,401)
6. Increase (decrease) by foreign exchange adjustment				
7. Amount received on sales		1,821,387		9,704,599
8. Book/adjusted carrying value at end of current period	40,344,578	39,444,578	42,560,332	33,169,752
9. Total valuation allowance				
10. Subtotal (Lines 8 plus 9)	40,344,578	39,444,578	42,560,332	33,169,752
11. Total nonadmitted amounts				
12. Statement value, current period (Page 2, real estate lines, current period)	40,344,578	39,444,578	42,560,332	33,169,752

SCHEDULE B - VERIFICATION

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/recorded investment excluding accrued interest on mortgages owned, beginning of period	4,576,506,429	4,509,060,362	4,622,606,949	3,766,336,598
2. Amount loaned during period:				
2.1. Actual cost at time of acquisitions	80,681,797	184,150,000	157,950,587	1,202,589,595
2.2. Additional investment made after acquisitions			0	11,761,069
3. Accrual of discount and mortgage interest points and committment fees	228,824	205,970	201,302	1,054,226
4. Increase (decrease) by adjustment			664,101	(3,449,749)
5. Total profit (loss) on sale	(135,631)		(13,518)	(162,343)
6. Amounts paid on account or in full during the period	147,800,214	69,958,547	122,865,652	399,661,931
7. Amortization of premium	420,843	850,837	(71,901)	1,961,036
8. Increase (decrease) by foreign exchange adjustment			0	
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period	4,509,060,362	4,622,606,949	4,658,615,669	4,576,506,429
10. Total valuation allowance				
11. Subtotal (Lines 9 plus 10)	4,509,060,362	4,622,606,949	4,658,615,669	4,576,506,429
12. Total nonadmitted amounts				
13. Statement value of mortgages owned at end of current period	4,509,060,362	4,622,606,949	4,658,615,669	4,576,506,429

SCHEDULE BA - VERIFICATION

Other Invested Assets Included in Schedule BA

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, beginning of period	107,527,684	131,426,639	155,030,665	68,402,198
2. Cost of acquisitions during period:				
2.1. Actual cost at time of acquisitions	26,000,000	24,000,000	7,166,689	53,229,221
2.2. Additional investment made after acquisitions	3,896,525	4,617,279	1,283,147	9,838,389
3. Accrual of discount				
4. Increase (decrease) by adjustment	1,807,480	5,302,628	1,306,785	12,306,537
5. Total profit (loss) on sale				232,589
6. Amounts paid on account or in full during the period	7,805,049	10,315,882	6,351,741	36,481,250
7. Amortization of premium				
8. Increase (decrease) by foreign exchange adjustment				
9. Book/adjusted carrying value of long-term invested assets at end of current period	131,426,639	155,030,665	158,435,545	107,527,684
10. Total valuation allowance				
11. Subtotal (Lines 9 plus 10)	131,426,639	155,030,665	158,435,545	107,527,684
12. Total nonadmitted amounts		1,495,787	1,546,872	37,707
13. Statement value of long-term invested assets at end of current period	131,426,639	153,534,878	156,888,673	107,489,977

SCHEDULE D - PART 1B

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

	1 Statement Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Statement Value End of First Quarter	6 Statement Value End of Second Quarter	7 Statement Value End of Third Quarter	8 Statement Value December 31 Prior Year
BONDS								
1. Class 1	20,337,847,231	22,920,509,643	22,908,165,254	(102,856,926)	18,673,434,586	20,337,847,231	20,247,334,694	17,947,975,794
2. Class 2	9,552,153,051	646,739,486	440,051,080	(208,243,092)	9,279,884,224	9,552,153,051	9,550,598,366	8,584,039,219
3. Class 3	1,576,292,655	165,291,306	156,032,190	71,320,536	1,477,805,297	1,576,292,655	1,656,872,307	1,486,083,754
4. Class 4	1,006,423,130	113,950,351	173,871,052	117,573,077	882,167,065	1,006,423,130	1,064,075,506	863,412,575
5. Class 5	129,053,779	19,790,221	42,725,595	54,581,442	133,111,012	129,053,779	160,699,847	158,878,582
6. Class 6	72,590,266	452,605	6,824,830	33,784,637	74,817,112	72,590,266	100,002,677	47,145,588
7. Total Bonds	32,674,360,111	23,866,733,612	23,727,670,001	(33,840,325)	30,521,219,294	32,674,360,111	32,779,583,398	29,087,535,512
PREFERRED STOCK								
8. Class 1	204,059,257	1,556,565	3,615,068	(6,731,883)	195,754,812	204,059,257	195,268,872	171,384,738
9. Class 2	78,705,356	16,969,903	860,253	6,620,064	92,454,407	78,705,356	101,435,069	95,079,783
10. Class 3	3,911,848	584,048	885,917	(718,332)	3,365,498	3,911,848	2,891,647	4,596,871
11. Class 4	942,771	10,000,000	849,330	573,371	1,367,651	942,771	10,666,813	1,742,408
12. Class 5	432,595	0	421,595	0	82,000	432,595	11,000	11,000
13. Class 6	310,223	0	0	0	310,223	310,223	310,223	
14. Total Preferred Stock	288,362,050	29,110,515	6,632,161	(256,780)	293,334,590	288,362,050	310,583,624	272,814,800
15. Total Bonds and Preferred Stock	32,962,722,161	23,895,844,127	23,734,302,163	(34,097,104)	30,814,553,884	32,962,722,161	33,090,167,021	29,360,350,312

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Amount of Interest Received Current Quarter	5 Paid for Accrued Interest
8099999 Totals	1,123,902,746	XXX	1,123,674,635	225,895	0

SCHEDULE DA - PART 2- Verification

Short-Term Investments Owned

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value, beginning of period	589,939,125	847,654,764	1,651,665,759	421,834,651
2. Cost of short-term investments acquired	10,238,091,215	16,091,818,254	20,264,930,904	43,039,055,964
3. Increase (decrease) by adjustment	3,336,942	4,762,589	6,293,415	31,302,087
4. Increase (decrease) by foreign exchange adjustment			0	
5. Total profit (loss) on disposal of short-term investments	(5,986)	(7,341)	18	226,767
6. Consideration received on disposal of short-term investments	9,983,706,532	15,292,562,507	20,798,987,351	42,902,480,344
7. Book/adjusted carrying value, current period	847,654,764	1,651,665,759	1,123,902,745	589,939,125
8. Total valuation allowance			0	
9. Subtotal (Lines 7 plus 8)	847,654,764	1,651,665,759	1,123,902,745	589,939,125
10. Total nonadmitted amounts			0	
11. Statement value (Lines 9 minus 10)	847,654,764	1,651,665,759	1,123,902,745	589,939,125
12. Income collected during period	4,631,274	6,141,639	7,704,956	40,070,361
13. Income earned during period	4,711,936	6,085,038	7,744,119	39,918,891

Schedule DB - Part F - Section 1

NONE

Schedule DB - Part F - Section 2

NONE

Schedule S

NONE

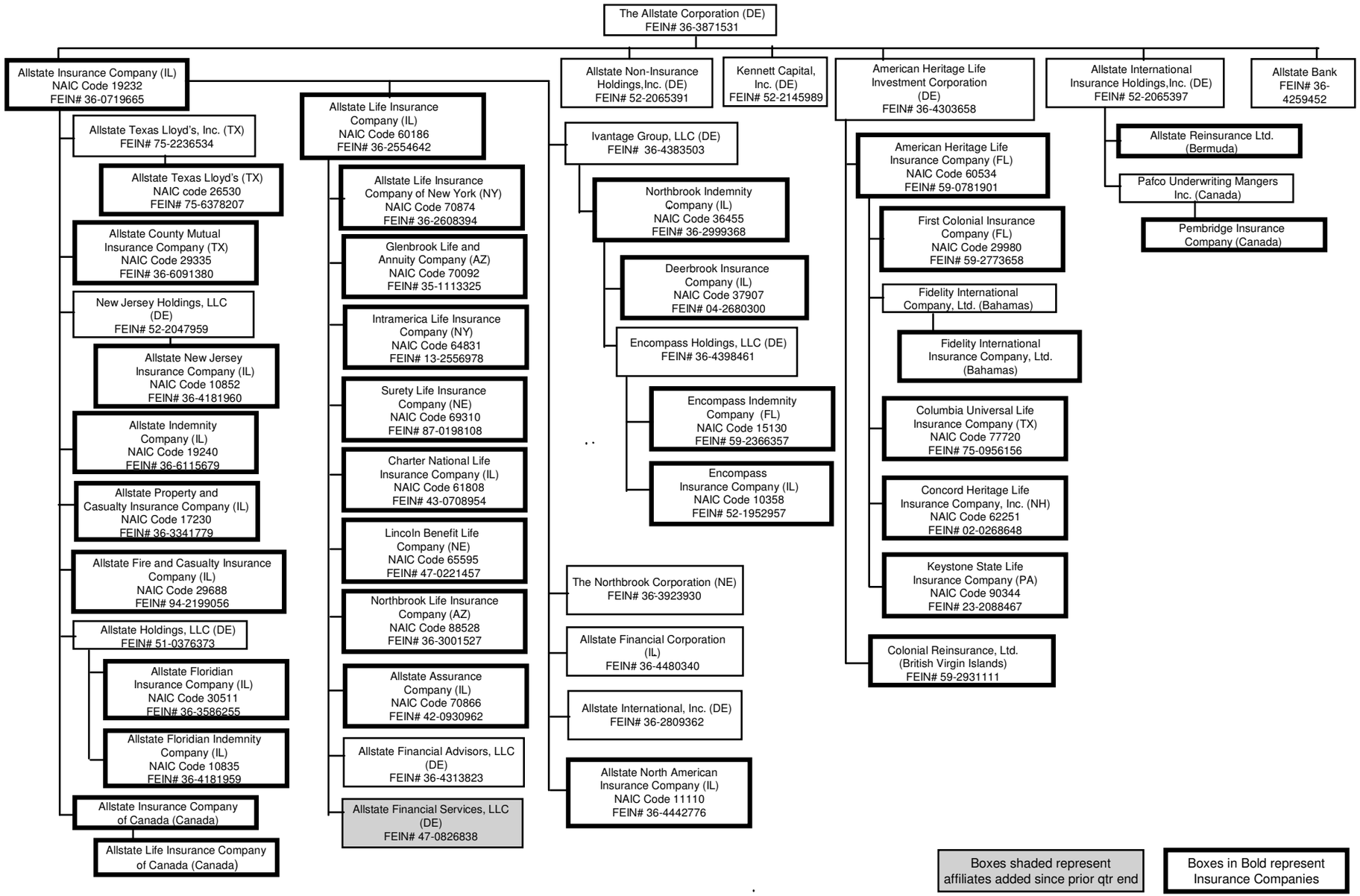
SCHEDULE T—PREMIUMS AND ANNUITY CONSIDERATIONS

During Current Year to Date - Allocated by States and Territories

		Direct Business Only				
		Life Contracts		4	5	6
	1	2	3			
States, Etc.	Is Insurer Licensed? (Yes or No)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Deposit-Type Contract Funds	Other Considerations
1. Alabama AL	Yes	10,203,030	13,256,450	1,449,233	0	3,000,000
2. Alaska AK	Yes	2,191,675	258,792	223,862	0	0
3. Arizona AZ	Yes	12,012,147	14,499,678	994,291	0	0
4. Arkansas AR	Yes	4,093,310	1,164,105	1,288,045	0	0
5. California CA	Yes	90,105,217	137,068,923	11,455,538	358,086	0
6. Colorado CO	Yes	9,718,854	7,985,217	905,468	0	0
7. Connecticut CT	Yes	10,486,456	8,423,488	939,462	100,293,867	0
8. Delaware DE	Yes	1,560,866	665,348	180,663	898,161,194	0
9. District of Columbia DC	Yes	722,366	1,071,991	132,316	0	0
10. Florida FL	Yes	50,096,202	61,484,454	9,075,741	516,185	10,000,000
11. Georgia GA	Yes	24,376,023	17,421,605	3,701,362	0	0
12. Hawaii HI	Yes	3,391,706	1,191,397	791,995	0	0
13. Idaho ID	Yes	2,578,932	5,115,015	289,560	103,407	0
14. Illinois IL	Yes	48,449,596	37,486,690	2,995,311	30,375,241	0
15. Indiana IN	Yes	14,254,926	6,181,850	1,426,541	0	0
16. Iowa IA	Yes	2,262,833	2,758,149	441,341	0	0
17. Kansas KS	Yes	4,049,232	3,660,588	660,516	0	0
18. Kentucky KY	Yes	8,325,560	2,766,114	1,185,805	0	0
19. Louisiana LA	Yes	16,424,167	4,218,221	1,624,324	133,419	0
20. Maine ME	Yes	1,989,102	2,726,271	148,122	0	0
21. Maryland MD	Yes	15,911,929	8,587,209	1,132,641	631,829	0
22. Massachusetts MA	Yes	4,072,077	16,057,132	1,892,520	55,000	4,000,000
23. Michigan MI	Yes	20,913,465	37,767,492	2,042,705	0	5,000,000
24. Minnesota MN	Yes	5,200,390	21,127,516	997,389	526,326	0
25. Mississippi MS	Yes	5,833,822	7,929,220	992,683	0	0
26. Missouri MO	Yes	7,484,048	10,282,750	1,555,225	80,000	0
27. Montana MT	Yes	1,387,202	1,037,993	216,206	0	0
28. Nebraska NE	Yes	2,378,646	94,193,431	296,051	108,159,066	0
29. Nevada NV	Yes	7,310,117	5,634,992	536,562	0	0
30. New Hampshire NH	Yes	2,712,043	11,540,387	238,277	42,970	0
31. New Jersey NJ	Yes	13,583,663	44,055,556	3,807,258	175,231,192	11,500,000
32. New Mexico NM	Yes	5,349,807	2,983,371	587,903	140,000	0
33. New York NY	No	1,645,182	1,412,721	918,291	0	0
34. North Carolina NC	Yes	18,854,804	18,040,167	2,711,006	28,125	0
35. North Dakota ND	Yes	416,720	1,127,692	134,385	0	0
36. Ohio OH	Yes	23,844,965	40,382,948	2,581,981	15,000	0
37. Oklahoma OK	Yes	5,853,705	1,667,433	877,669	0	0
38. Oregon OR	Yes	7,922,595	1,384,085	143,970	29,240	0
39. Pennsylvania PA	Yes	28,601,526	37,587,863	5,136,670	80,300	0
40. Rhode Island RI	Yes	2,300,044	3,011,435	208,912	0	0
41. South Carolina SC	Yes	8,562,349	10,971,935	1,174,128	0	0
42. South Dakota SD	Yes	561,035	1,261,903	153,578	0	0
43. Tennessee TN	Yes	12,811,631	17,468,499	1,923,692	0	5,000,000
44. Texas TX	Yes	59,348,325	64,770,173	5,974,276	23,935,660	0
45. Utah UT	Yes	4,985,390	2,959,305	200,536	75,000	0
46. Vermont VT	Yes	795,357	2,789,328	222,633	45,316	0
47. Virginia VA	Yes	20,051,683	8,881,753	3,028,489	175,000	0
48. Washington WA	Yes	14,941,755	7,393,195	442,673	0	0
49. West Virginia WV	Yes	2,646,200	785,454	320,962	0	0
50. Wisconsin WI	Yes	6,085,988	13,311,887	970,322	0	0
51. Wyoming WY	Yes	948,922	294,348	140,293	0	0
52. American Samoa AS	No	0	0	0	0	0
53. Guam GU	No	6,202	925	778	0	0
54. Puerto Rico PR	Yes	48,759	286,571	11,939	0	0
55. US Virgin Islands VI	No	7,409	0	1,556	0	0
56. Canada CN	No	49,717	66,000	0	0	0
57. Aggregate Other Alien OT	XXX	490,353	1,084,150	35,292	563,535,681	
58. Subtotal	(a) 51	631,210,024	827,541,163	81,518,945	1,902,727,104	38,500,000
90. Reporting entity contributions for employee benefit plans	XXX	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	1,625,398	515	0	0	0
94. Aggregate of other amounts not allocable by State	XXX					
95. Totals (Direct Business)	XXX	632,835,422	827,541,678	81,518,945	1,902,727,104	38,500,000
96. Plus Reinsurance Assumed	XXX	448,271,409	3,808,479,370	57,813,580	65,910,650	0
97. Totals (All Business)	XXX	1,081,106,831	4,636,021,048	139,332,525	1,968,637,754	38,500,000
98. Less Reinsurance Ceded	XXX	73,429,231	78,692,375	19,718,360	0	0
99. Totals (All Business) less Reinsurance Ceded	XXX	1,007,677,601	4,557,328,673	119,614,165	1,968,637,754	38,500,000
DETAILS OF WRITE-INS						
5701. Aggregate Other Alien	XXX	490,353	1,084,150	35,292	563,535,681	0
5702.	XXX	0	0	0	0	0
5703.	XXX	0	0	0	0	0
5798. Summary of remaining write-ins for Line 57 from overflow page	XXX					
5799. Totals (Lines 5701 thru 5703 plus 5798)(Line 57 above)	XXX	490,353	1,084,150	35,292	563,535,681	
9401.	XXX	0	0	0	0	0
9402.	XXX	0	0	0	0	0
9403.	XXX	0	0	0	0	0
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX					
9499. Totals (Lines 9401 thru 9403 plus 9498)(Line 94 above)	XXX					

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

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



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

The company in not a US branch of an alien insurer.

Bar Codes:

Trusteed Surplus Statement (Document Identifier 490) here:

6 0 1 8 6 2 0 0 2 4 9 0 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

LQ002 Additional Aggregate Lines for Page 02 Line 24.
*ASSETS

2404. Premium tax receivable	3,902,962	2,986,086	916,876	144,955
2405. Prepaid expenses	452,700	452,700	0	0
2406. Customer receivables	1,581,745	1,581,745	0	0
2407. Prepaid commissions	44,939,012	44,939,012	0	0
2408. Commissions Recievable from MSDW	9,330,800	8,730,800		
2497. Summary of remaining write-ins for Line 24 from Page 02	60,207,219	58,690,343	1,516,876	144,955

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

2504. Accounts payable	5,343,351	9,775,930
2505. Reserve for check issued and outstanding	0	0
2506. Unfunded post-retirement benefits	0	0
2507. Unearned fee income	6,044,625	6,267,402
2508. Deferred gain on sale of GLIC	500,000	500,000
2509. Restructuring Liability	0	0
2510. Collateral for security lending	778,697,559	806,090,820
2511. Securities Lending - External Program	699,172,807	18,203,908
2512. Swap Collateral	112,204,487	14,493,821
2513. Supplementary contracts without life contingencies		0
2514. Policyholder's dividend and coupon accumulations		0
2515. Liability to policyholders premium		0
2516. Liability for guaranteed interest contracts		0
2517. Liability for other contract deposit funds		0
2597. Summary of remaining write-ins for Line 25 from Page 03	1,601,962,830	855,331,881

LQ004 Additional Aggregate Lines for Page 04 Line 8.3.
*SUMOPS

08.304. Fund manager fees	13,452,502	5,884,538	9,256,453
08.305. Transfer to IMR- Reinsurance	0	40,652	40,652
08.306.	0	0	0
08.307.	0	0	0
08.397. Summary of remaining write-ins for Line 8.3 from Page 4	13,452,502	5,925,190	9,297,105

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

2704. Fines and penalties	205,047	5,563	8,900
2705. (Gain) loss on sale of fixed assets	(94,181)	(51,035)	(369,003)
2706.	0	0	0
2797. Summary of remaining write-ins for Line 27 from Page 04	110,866	(45,473)	(360,103)

LQ005 Additional Aggregate Lines for Page 05 Line 7.
*CASH

0704. Synthetic GIC fees	3,847,448	4,384,511
0797. Summary of remaining write-ins for Line 7 from Page 05	3,847,448	4,384,511

LQ005 Additional Aggregate Lines for Page 05 Line 24.
*CASH

2404. Gain on sale of fixed assets	(94,181)	(369,003)
2405. Net change in discontinued operations liability		(71,960)
2497. Summary of remaining write-ins for Line 24 from Page 05	(94,181)	(440,963)

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Expended for Additions and Permanent Improvements
Lamborghini Warehouse	Jacksonville	FL	08/01/2002	Internal Transfer	2,600,000		2,600,000	
FL99999 -					2,600,000	0	2,600,000	0
Heritage Motel & Retail Building	Wendover	UT	08/06/2002	Internal Transfer	515,754		515,754	
UT99999 -					515,754	0	515,754	0
0299999 - Acquired by internal transfer					3,115,754	0	3,115,754	0
9999999 - Totals					3,115,754	0	3,115,754	0

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	9	10	11	12	13	14	15	16
	2	3													
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Expended for Additions, Permanent Improvements and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances	Amounts Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
9999999 Totals															

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans ACQUIRED during the Current Quarter

1	Location		4	5	6	7	8	9	10	11
	2	3								
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation
122174	GOLETA	CA		07/18/2002	6.920	5,992,499	0	0	13,000,000	06/13/2002
122187	DENVER	CO		07/17/2002	5.130	10,000,000	0	0	16,600,000	06/24/2002
122161	WASHINGTON	DC		07/19/2002	6.960	9,526,336	0	0	13,338,507	06/19/2002
122150	CUMMINGS	GA		08/06/2002	6.070	6,500,000	0	0	13,250,000	02/11/2002
122191	OSWEGO	IL		08/13/2002	5.870	4,000,000	0	0	7,183,333	04/25/2002
122173	BALTIMORE	MD		08/29/2002	7.310	6,500,000	0	0	10,552,941	07/11/2002
122188	RALEIGH	NC		09/05/2002	6.500	5,350,000	0	0	9,550,000	08/01/2002
122168	PARSIPANNY	NJ		07/31/2002	6.260	4,979,162	0	0	15,000,000	05/06/2002
122196	CRANBURY	NJ		09/30/2002	6.100	31,000,000	0	0	59,697,143	08/01/2002
122189	LAS VEGAS	NV		08/29/2002	6.650	15,000,000	0	0	22,602,000	06/25/2002
122183	PURCHASE	NY		08/16/2002	7.230	15,000,000	0	0	21,700,000	06/14/2002
122192	MEDFORD	NY		09/04/2002	6.460	5,000,000	0	0	6,785,714	07/03/2002
122177	CINCINNATI	OH		08/07/2002	6.610	6,000,000	0	0	12,300,000	07/15/2002
122185	HIGHLAND HEIGHTS	OH		08/20/2002	7.110	3,200,000	0	0	6,835,000	05/15/2002
122186	SOLON	OH		08/20/2002	7.110	3,900,000	0	0	6,370,000	04/12/2002
122212	BERWYN	PA		09/19/2002	5.840	4,000,000	0	0	6,666,667	08/21/2002
122203	SUGAR LAND	TX		09/27/2002	5.500	7,000,000	0	0	14,000,000	08/09/2002
122157	SALT LAKE CITY	UT		09/23/2002	6.910	15,000,000	0	0	21,400,000	03/18/2002
0599999 - Mortgages in good standing - Commercial Mortgages - All Other						157,947,997	0	0	276,831,305	XXX
0799999 - Total - Mortgages in Good Standing						157,947,997	0	0	276,831,305	XXX
9999999 Totals						157,947,997	0	0	276,831,305	XXX

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9	10	11	12	13
	2	3										
Loan Number	City	State	Loan Type	Date Acquired	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book Value/Recorded Investment Excluding Accrued Interest at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
121705	PHOENIX	AZ		03/01/1999	6,716,810	0	0	6,352,595	6,352,595	0	0	0
121185	GOLETA	CA		06/22/1992	2,607,295	0	0	2,387,982	2,387,982	0	0	0
121424	LONG BEACH	CA		09/07/1995	7,788,142	0	0	7,482,167	7,482,167	0	0	0
121846	LONG BEACH	CA		05/01/2000	2,998,593	0	0	2,950,928	2,950,928	0	0	0
308001	TUSTIN	CA		12/31/1972	69,908	0	0	3,781	3,781	0	0	0
121444	JACKSONVILLE	FL		12/20/1995	3,694,118	0	0	3,614,046	3,614,046	0	0	0
121467	TAMPA	FL		04/18/1996	2,840,078	0	0	2,738,860	2,738,860	0	0	0
121555	DELRAY BEACH	FL		08/28/1997	22,284,880	0	0	21,844,825	21,844,825	0	0	0
121877	ST. PETERSBURG	FL		07/18/2000	5,211,506	0	0	5,212,500	5,212,500	0	0	0
121225	BALTIMORE	MD		04/15/1993	6,710,996	0	0	6,452,438	6,452,438	0	0	0
121942	ST. PAUL	MN		01/03/2001	2,330,000	0	0	2,330,000	2,330,000	0	0	0
121202	KANSAS CITY	MO		09/01/1992	2,119,051	0	0	1,690,423	1,690,423	0	0	0
106017	GREENSBORO	NC		11/06/1989	2,418,615	0	0	2,027,501	2,027,501	0	0	0
121357	PINEVILLE	NC		08/23/1995	9,914,543	0	0	9,850,000	9,850,000	0	(6,566)	(6,566)
121020	NEW ROCHELLE	NY		09/27/1990	1,839,799	0	0	1,581,887	1,581,887	0	0	0
122133	MAYFIELD HEIGHTS	OH		12/31/2001	6,000,000	0	0	6,000,000	6,000,000	0	0	0
121542	FARMERS BRANCH	TX		05/30/1997	3,584,353	0	0	3,498,493	3,498,493	0	0	0
121745	SALT LAKE CITY	UT		07/26/1999	8,968,137	0	0	8,723,435	8,723,435	0	0	0
121595	RACINE	WI		03/17/1998	0	0	0	0	0	0	(6,952)	(6,952)
0199999 - Mortgages closed by repayment					98,096,824	0	0	94,741,861	94,741,861	0	(13,518)	(13,518)
102008	JACKSONVILLE	FL		12/12/1990	2,746,007	(146,007)	0	2,600,000	0	0	0	0
113000	WENDOVER	UT		01/01/1989	547,362	0	0	505,640	0	0	0	0
0399999 - Mortgages transferred					3,293,369	(146,007)	0	3,105,640	0	0	0	0
9999999 Totals					101,390,193	(146,007)	0	97,847,501	94,741,861	0	(13,518)	(13,518)

SCHEDULE BA - PART 1

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

1	Location		4	5	6	7	8	9	10
	2	3							
Number of Units and Description	City	State	Name of Vendor	Date Acquired	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment
ARCap High Yield CMBS Fund L.L.C.	County of New Castle	DE	DIRECT	09/05/2002	6,066,689		6,066,689		
0899999 - Joint Venture Interests - Common Stock					6,066,689	0	6,066,689	0	0
DB Realty Mezzanine Investment Fund II, L.L.C.	County of New Castle	DE	DIRECT	08/07/2002	990,000		990,000		
DB Realty Parallel Fund II, L.L.C.	County of New Castle	DE	DIRECT	08/07/2002	110,000		110,000		
0999999 - Joint Venture Interests - Real Estate					1,100,000		1,100,000		
9999999 Totals					7,166,689	0	7,166,689	0	0

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation [a]
BONDS								
GOVERNMENTS								
United States								
31359M-MQ-3	FANNIE MAE 6.125 03/15/2012-C 03/15/2012	08/14/2002	Various		82,977,850	75,000,000	1,756,684	1
313397-H8-7	FREDDIE DISCOUNT 10/01/2002	09/05/2002	MORGAN STANLEY DEAN WITTER		1,498,064	1,500,000	0	1
36208R-YY-4	GOVT NATL MTG ASSOC I #458927 12/01/2027	07/18/2002	DEUTSCHE BANK SECURITIES		48,035	45,959	188	1
36210B-BW-4	GOVT NATL MTG ASSOC I #487053 05/01/2028	07/18/2002	DEUTSCHE BANK SECURITIES		509,674	487,654	1,991	1
36212D-PR-4	GOVT NATL MTG ASSOC I #530632 02/01/2031	07/18/2002	DEUTSCHE BANK SECURITIES		87,340	83,566	341	1
36213L-C3-2	GOVT NATL MTG ASSOC I #557290 01/01/2031	06/05/2002	GOLDMAN, SACHS & CO		0	0	0	1
36213L-RP-7	GOVT NATL MTG ASSOC I #557694 02/01/2031	06/05/2002	GOLDMAN, SACHS & CO		415	399	2	1
36225B-PM-4	GOVT NATL MTG ASSOC I #781328 04/01/2030	07/18/2002	DEUTSCHE BANK SECURITIES		850,483	813,737	3,323	1
Total UNITED STATES					85,971,861	77,931,315	1,762,529	XXX
0399996 - Bonds - U.S. Government					85,971,861	77,931,315	1,762,529	XXX
0399999 - Total - Bonds - U.S. Government					85,971,861	77,931,315	1,762,529	XXX
OTHER GOVERNMENTS								
Canada								
748148-BW-2	QUEBEC PROVINCE 07/17/2009	07/10/2002	MERRILL LYNCH CAPITAL MARKETS		4,014,040	4,000,000	0	1PE
Total CANADA					4,014,040	4,000,000	0	XXX
Other Countries								
P18166-AU-5	BRAZIL-EI BEARER 04/15/2006	07/03/2002	MERRILL LYNCH CAPITAL MARKETS		1,012,800	1,280,000	9,256	4
105756-AH-3	REPUBLIC OF BRAZIL 04/15/2004	07/03/2002	MERRILL LYNCH CAPITAL MARKETS		1,730,000	2,000,000	54,250	4
50064F-AB-0	REPUBLIC OF KOREA 04/15/2008	07/30/2002	Various		16,852,400	14,000,000	369,299	1
698299-AD-6	REPUBLIC OF PANAMA 09/30/2027	09/06/2002	Various		3,168,500	3,400,000	119,172	3
718286-AR-8	REPUBLIC OF PHILIPPINES 03/12/2009	07/12/2002	MERRILL LYNCH CAPITAL MARKETS		3,026,250	3,000,000	87,240	3
593048-BN-0	UNITED MEXICAN STATES 12/30/2019	09/10/2002	Various		20,416,000	21,000,000	278,507	2
Total Other Countries					46,205,950	44,680,000	917,722	XXX
1099997 - Bonds - All Other Governments - Canada					4,014,040	4,000,000	0	XXX
1099998 - Bonds - All Other Governments - Other Countries					46,205,950	44,680,000	917,722	XXX
1099999 - Total - Bonds - All Other Government					50,219,990	48,680,000	917,722	XXX
POLITICAL SUBDIVISIONS								
United States								
SOUTH CAROLINA								
83714R-AH-6	SOUTH CAROLINA STUDENT LOAN 09/01/2033	07/10/2002	HOUGH, WILLIAM R., & COMPANY		12,199,512	12,200,000	0	1
Total UNITED STATES					12,199,512	12,200,000	0	XXX
2499996 - Bonds - Political Subdivision - United States					12,199,512	12,200,000	0	XXX
2499997 - Bonds - Political Subdivision - Canada					0	0	0	XXX
2499998 - Bonds - Political Subdivision - Other Countries					0	0	0	XXX
2499999 - Total - Bonds - Political Subdivisions					12,199,512	12,200,000	0	XXX
ALASKA								
171265-AE-1	CHUGACH ELECTRIC 02/01/2012	09/17/2002	J. P. MORGAN SECURITIES, INC		20,000,000	20,000,000	5,417	1PE
ARKANSAS								
041150-CU-5	ARKANSAS STUDENT LOAN AUTHORITY 06/01/2030	09/13/2002	Various		5,550,000	5,550,000	4,209	1PE
CALIFORNIA								
010869-CD-5	ALAMEDA CA CORRIDOR TRANSN SR 99C 10/01/2029	08/09/2002	FIRST ALBANY		17,085,552	16,235,000	395,863	1PE
010869-CB-9	ALAMEDA CA CORRIDOR TRANSN SR 99C CAP 10/01/2021	08/08/2002	RAYMOND JAMES & ASSOCIATES, INC.		1,438,050	5,000,000	0	1PE
010869-CC-7	ALAMEDA CA CORRIDOR TRANSN SR 99C CAP 10/01/2022	08/08/2002	RAYMOND JAMES & ASSOCIATES, INC.		1,886,360	7,000,000	0	1PE
055053-AA-0	AZUSA PACIFIC UNIV CA TXBL SER 1999 04/01/2009	08/13/2002	SALOMON SMITH BARNEY		9,187,050	8,390,000	228,103	2
13033K-LK-3	CALIFORNIA HOUSING 02/01/2023	09/26/2002	LEHMAN BROTHERS INC		34,648,614	34,650,000	94,609	1
16310A-AJ-7	CHELA FINANCIAL USA INC 12/01/2037	08/30/2002	HOUGH, WILLIAM R., & COMPANY		19,100,000	19,100,000	1,039	1PE
863903-AP-5	STUDENT ED LN MARKETING CORP CALI STMV 07/01/2031	08/08/2002	DAIN RAUSCHER INCORPORATED		3,700,000	3,700,000	0	1PE
COLORADO								
196777-KA-3	COLORADO STUDENT OBLIG BD AUTH STUDEN 12/01/2034	09/05/2002	HOUGH, WILLIAM R., & COMPANY		18,149,436	18,150,000	0	1
ILLINOIS								
452281-GL-6	ILLINOIS STUDENT ASSISTANCE COMMN STUDENT LN REV 09/01/2036	08/22/2002	DAIN RAUSCHER INCORPORATED		7,300,000	7,300,000	379	1PE
MAINE								
560409-BT-0	MELMAC 05/01/2029	08/08/2002	SALOMON SMITH BARNEY		2,000,000	2,000,000	0	1
MISSOURI								
MONTANA								
612130-GV-0	MONTANA HIGHER EDUCATION CORP 12/01/2033	09/13/2002	SALOMON SMITH BARNEY		11,200,000	11,200,000	4,605	1PE
612130-GY-4	MONTANA HIGHER EDUCATION CORP 12/01/2034	09/13/2002	SALOMON SMITH BARNEY		5,000,000	5,000,000	2,033	1PE
NEW JERSEY								

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
645913-AY-0	NEW JERSEY ECON DEV AUTH PENSION 97B 02/15/2020	09/11/2002	SALOMON SMITH BARNEY		5,525,120	16,000,000	0	1
645913-AZ-7	NEW JERSEY ECON DEV AUTH PENSION 97B 02/15/2021	09/10/2002	SALOMON SMITH BARNEY		464,123	1,425,000	0	1PE
645913-BA-1	NEW JERSEY ECON DEV AUTH PENSION 97B 02/15/2022	09/10/2002	SALOMON SMITH BARNEY		21,194,239	69,156,000	0	1
645913-BB-9	NEW JERSEY ECON DEV AUTH PENSION 97B 02/15/2023	09/10/2002	SALOMON SMITH BARNEY		2,262,341	7,845,000	0	1
645913-BC-7	NEW JERSEY ECON DEV AUTH PENSION 97B 02/15/2024	09/10/2002	SALOMON SMITH BARNEY		17,637,750	65,000,000	0	1
NEW YORK								
78440W-AA-1	SLC STUDENT LOAN TRUST-I 12/01/2035	09/05/2002	SALOMON SMITH BARNEY		12,400,000	12,400,000	13,219	1PE
78440W-AB-9	SLC STUDENT LOAN TRUST-I 12/01/2035	07/09/2002	SALOMON SMITH BARNEY		7,375,000	7,375,000	7,531	1
OKLAHOMA								
67911Q-CL-8	OKLAHOMA ST STUDENT LN AUTH 06/01/2030	09/26/2002	DAIN RAUSCHER INCORPORATED		7,900,000	7,900,000	843	1PE
PENNSYLVANIA								
71781L-AP-4	PHILADELPHIA PA INDL DEV PENSION FD 99B 04/15/2024	09/25/2002	RAYMOND JAMES & ASSOCIATES, INC.		5,946,813	21,250,000	0	1PE
71781L-BB-4	PHILADELPHIA PA INDL DEV PENSION FD 99B 04/15/2023	09/25/2002	RAYMOND JAMES & ASSOCIATES, INC.		5,047,130	17,000,000	0	1PE
71781L-BC-2	PHILADELPHIA PA INDL DEV PENSION FD 99B 04/15/2025	09/25/2002	RAYMOND JAMES & ASSOCIATES, INC.		5,589,498	21,190,000	0	1PE
RHODE ISLAND								
762315-CK-3	RHODE ISLAND STUDENT LOAN 12/01/2015	07/12/2002	SALOMON SMITH BARNEY		4,800,000	4,800,000	0	1PE
762315-FE-4	RHODE ISLAND STUDENT LOAN AUTH 12/01/2035	09/12/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		3,399,626	3,400,000	0	1
SOUTH CAROLINA								
83714R-AC-7	SOUTH CAROLINA STUDENT LOAN 09/01/2026	09/11/2002	HOUGH, WILLIAM R., & COMPANY		7,949,523	7,950,000	0	1PE
TENNESSEE								
28148N-AT-0	EDSOUTH 12/01/2035	09/27/2002	HOUGH, WILLIAM R., & COMPANY		6,049,758	6,050,000	0	1
TEXAS								
10620P-AA-1	BRAZOS EDUCATIONAL ASSSISTANCE 06/01/2038	07/30/2002	SALOMON SMITH BARNEY		10,500,000	10,500,000	0	1
10620P-AB-9	BRAZOS EDUCATIONAL ASSSISTANCE 06/01/2038	09/06/2002	BANK OF AMERICA		10,800,000	10,800,000	0	1PE
10623P-BL-3	BRAZOS S.P.C. 03/01/2030	09/06/2002	SALOMON SMITH BARNEY		4,600,000	4,600,000	0	1PE
106238-GT-9	BRAZOS, TEXAS HIGHER EDUC AUTH 07/01/2036	09/06/2002	SALOMON SMITH BARNEY		1,000,000	1,000,000	0	1
268440-AA-2	EFSI FEDERATED STUDENT FINANCE CORP 06/01/2038	09/13/2002	SALOMON SMITH BARNEY		20,000,000	20,000,000	10,278	1PE
840555-CE-4	SOUTH TEXAS HIGHER EDUCATION AUTHORITY 12/01/2033	07/09/2002	SALOMON SMITH BARNEY		5,100,000	5,100,000	5,114	1
896518-AA-5	TRINITY HIGHER EDUCATION AUTHORITY 06/01/2038	09/24/2002	SALOMON SMITH BARNEY		30,500,000	30,500,000	0	1
UTAH								
VERMONT								
92428C-EC-4	VERMONT STUDENT ASSISTANCE 12/15/2036	07/31/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		14,499,275	14,500,000	0	1PE
92428C-ED-2	VERMONT STUDENT ASSISTANCE 12/15/2036	09/04/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		15,398,460	15,400,000	0	1
92428C-EF-7	VERMONT STUDENT ASSISTANCE 12/15/2036	09/25/2002	HOUGH, WILLIAM R., & COMPANY		4,349,957	4,350,000	0	1PE
VIRGINIA								
88948A-BE-6	TOLL ROAD VA INVESTOR PARTNERSHIP II 99 02/15/2029	08/09/2002	RAYMOND JAMES & ASSOCIATES, INC.		513,503	2,900,000	0	1PE
88948A-BF-3	TOLL ROAD VA INVESTOR PARTNERSHIP II 99 02/15/2030	08/09/2002	RAYMOND JAMES & ASSOCIATES, INC.		497,610	3,000,000	0	1PE
88948A-BG-1	TOLL ROAD VA INVESTOR PARTNERSHIP II 99 02/15/2031	08/09/2002	RAYMOND JAMES & ASSOCIATES, INC.		808,028	5,200,000	0	1PE
88948A-BH-9	TOLL ROAD VA INVESTOR PARTNERSHIP II 99 02/15/2032	08/09/2002	RAYMOND JAMES & ASSOCIATES, INC.		786,024	5,400,000	0	1PE
88948A-BJ-5	TOLL ROAD VA INVESTOR PARTNERSHIP II 99 02/15/2033	08/09/2002	RAYMOND JAMES & ASSOCIATES, INC.		613,620	4,500,000	0	1PE
WASHINGTON								
86386N-AH-5	SLFA ASSN WASH ED LOANS 12/01/2036	09/20/2002	HOUGH, WILLIAM R., & COMPANY		6,050,000	6,050,000	0	1Z
SPECIAL REVENUE AND ASSESSMENTS								
United States								
31291Q-PH-9	FED HOME LOAN MTG CORP 1302 PZ 06/15/2022	09/01/2002	Various		806,964	806,964	0	1PE
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z 09/01/2022	08/01/2002	Various		432,782	432,782	0	1PE
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z 04/01/2024	09/01/2002	Various		315,896	315,896	0	1PE
3133T5-LA-9	FED HOME LOAN MTG CORP 1730 Z 05/15/2024	09/01/2002	Various		730,307	730,307	0	1PE
31287R-ZT-9	FED HOME LOAN MTG CORP GOLD #C66154 11/01/2031	06/11/2002	UNION BANK OF SWITZERLAND		0	0	0	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373 05/01/2032	06/25/2002	GREENWICH CAPITAL MARKETS, INC.		5,683,745	5,495,689	14,960	1
9Z6990-AG-4	FED HOME LOAN MTG CORP TBA-O 11/16/2026	01/04/2002	GOLDMAN, SACHS & CO		29,257,960	23,999,996	56,000	1
31368H-KA-0	FED NATL MTG ASSOC #190289 10/01/2026	08/15/2002	BANK OF AMERICA		360,166	345,794	1,009	1
31380C-2A-5	FED NATL MTG ASSOC #436469 08/01/2027	08/15/2002	BANK OF AMERICA		1,247,403	1,197,627	3,493	1
31384V-LK-6	FED NATL MTG ASSOC #535030 01/01/2029	08/15/2002	BANK OF AMERICA		320,536	307,745	898	1
31384W-B9-0	FED NATL MTG ASSOC #535664 03/01/2030	08/15/2002	BANK OF AMERICA		5,530,104	5,309,431	15,486	1
31384W-JZ-4	FED NATL MTG ASSOC #535880 05/01/2030	08/15/2002	BANK OF AMERICA		1,745,560	1,675,905	4,888	1
31384W-ND-8	FED NATL MTG ASSOC #535988 11/01/2030	08/15/2002	BANK OF AMERICA		153,844	147,705	431	1
31385J-DJ-4	FED NATL MTG ASSOC #545605 10/01/2031	08/15/2002	BANK OF AMERICA		6,249,995	6,000,596	17,502	1
31385J-GX-0	FED NATL MTG ASSOC #545714 02/01/2032	08/15/2002	BANK OF AMERICA		2,581,208	2,478,208	7,228	1
31385J-G8-5	FED NATL MTG ASSOC #545723 09/01/2030	08/15/2002	Various		1,275,256	1,224,371	3,571	1
31385J-K4-9	FED NATL MTG ASSOC #545815 04/01/2031	08/15/2002	BANK OF AMERICA		183,929	176,590	515	1
31385W-BN-8	FED NATL MTG ASSOC #554545 02/01/2030	08/15/2002	BANK OF AMERICA		3,108,351	2,984,315	8,704	1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
31387S-2G-0	FED NATL MTG ASSOC #593075 03/01/2031	08/15/2002	BANK OF AMERICA		418,138	401,452	1,171	1
31388K-DC-3	FED NATL MTG ASSOC #606799 06/01/2031	08/15/2002	BANK OF AMERICA		439,944	422,388	1,232	1
31388P-HD-6	FED NATL MTG ASSOC #610528 09/01/2031	08/15/2002	BANK OF AMERICA		380,170	365,000	1,065	1
31389H-TT-5	FED NATL MTG ASSOC #626162 04/01/2032	08/15/2002	BANK OF AMERICA		652,580	626,539	1,827	1
31389H-3B-2	FED NATL MTG ASSOC #626394 06/01/2032	08/15/2002	BANK OF AMERICA		302,442	290,373	847	1
31389Q-XG-8	FED NATL MTG ASSOC #632579 11/01/2031	08/15/2002	BANK OF AMERICA		653,348	627,277	1,830	1
31389W-DA-0	FED NATL MTG ASSOC #637397 02/01/2032	08/15/2002	BANK OF AMERICA		1,041,563	1,000,000	2,917	1
31389X-5W-9	FED NATL MTG ASSOC #639061 05/01/2032	08/15/2002	BANK OF AMERICA		344,951	331,186	966	1
31390F-KA-6	FED NATL MTG ASSOC #644789 05/01/2032	08/15/2002	BANK OF AMERICA		503,192	483,113	1,409	1
31390G-CG-0	FED NATL MTG ASSOC #645471 03/01/2032	08/15/2002	BANK OF AMERICA		356,513	342,287	998	1
31390J-6F-3	FED NATL MTG ASSOC #648070 05/01/2032	08/15/2002	BANK OF AMERICA		83,173	79,854	233	1
31390L-L4-6	FED NATL MTG ASSOC #649347 01/01/2031	08/15/2002	BANK OF AMERICA		294,728	282,967	825	1
31390L-5L-6	FED NATL MTG ASSOC #649851 04/01/2032	08/15/2002	BANK OF AMERICA		700,897	672,929	1,963	1
31390N-CG-5	FED NATL MTG ASSOC #650871 05/01/2032	08/15/2002	BANK OF AMERICA		491,195	471,594	1,375	1
31390P-VP-9	FED NATL MTG ASSOC #652322 07/01/2032	08/15/2002	BANK OF AMERICA		378,954	363,833	1,061	1
31390Y-3B-2	FED NATL MTG ASSOC #660594 06/01/2032	08/15/2002	BANK OF AMERICA		202,050	193,987	566	1
31390Y-5Z-7	FED NATL MTG ASSOC #660664 10/01/2031	08/15/2002	BANK OF AMERICA		206,506	198,266	578	1
31391D-KN-2	FED NATL MTG ASSOC #663701 06/01/2032	08/15/2002	BANK OF AMERICA		1,041,563	1,000,000	2,917	1
31358N-US-9	FED NATL MTG ASSOC 1992-98 PZ 06/25/2022	09/01/2002	Various		525,954	525,954	0	1PE
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z 11/25/2022	09/01/2002	Various		370,826	370,826	0	1PE
9Z9990-BA-3	FED NATL MTG ASSOC TBA-0 11/16/2026	07/15/2002	BANK OF AMERICA		51,019,455	50,000,000	0	1
9Z9990-BS-4	FED NATL MTG ASSOC TBA-0 11/16/2026	08/19/2002	CHASE SECURITIES		10,209,680	10,100,000	0	1
9Z9998-LP-2	FED NATL MTG ASSOC TBA-0 11/16/2011	08/13/2002	BANK OF AMERICA		87,111,683	84,999,961	233,750	1
Total UNITED STATES					613,515,968	783,595,706	1,165,457	XXX
3199996 - Bonds - Special Revenues - United States					613,515,968	783,595,706	1,165,457	XXX
3199997 - Bonds - Special Revenues - Canada					0	0	0	XXX
3199998 - Bonds - Special Revenues - Other Countries					0	0	0	XXX
3199999 - Total - Bonds - Special Revenue					613,515,968	783,595,706	1,165,457	XXX
PUBLIC UTILITIES United States								
03028P-A*-7	AMER TRANSMISSION CO, LLC 7.02% SR NTS 08/31/2032	07/20/2002	BANK ONE CAPTIAL MARKETS		15,750,000	15,750,000	0	1Z
092114-AA-5	BLACK HILLS POWER 1ST MTG BOND	08/08/2002	ABN AMRO SECURITIES (USA) INC		27,000,000	27,000,000	0	1Z
30257O-AJ-5	FPL GROUP CAPITAL INC 06/01/2009	08/07/2002	PARIBAS CAPITAL MARKETS		7,706,510	7,000,000	101,816	1
50204#-AB-1	PPL ENERGY/LMB FUND. SER B SR SECD 12/21/2013	07/12/2002	MERRILL LYNCH CAPITAL MARKETS		4,624,474	4,624,474	0	2Z
81685R-AC-6	SEMPRA ENERGY ESOP SUBSERIES B 05/03/2004	07/17/2002	LEHMAN BROTHERS INC		26,240,750	25,000,000	414,844	1
Total UNITED STATES					81,321,734	79,374,474	516,660	XXX
					81,321,734	79,374,474	516,660	XXX
3899996 - Bonds - Public Utilities - United States					81,321,734	79,374,474	516,660	XXX
3899997 - Bonds - Public Utilities - Canada					0	0	0	XXX
3899998 - Bonds - Public Utilities - Other Countries					0	0	0	XXX
3899999 - Total - Bonds - Public Utilities					81,321,734	79,374,474	516,660	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED) United States								
00339B-AB-3	ABGENIX INC 03/15/2007	09/11/2002	JEFFERIES & COMPANY, INC.		192,188	300,000	29	4Z
006848-9A-5	ADELPHIA COMM. CORP. DIP FACILITY 06/25/2004	08/06/2002	J. P. MORGAN SECURITIES, INC.		3,000,000	3,000,000	0	3Z
007973-AC-4	ADVANCED ENERGY IND 09/01/2006	08/26/2002	GOLDMAN, SACHS & CO		377,130	450,000	11,097	4Z
008252-AC-2	AFFILIATED MANAGERS 05/07/2021	09/24/2002	Various		985,251	1,150,000	0	2
991164-9A-4	AGRILINK FOODS TERM B 06/30/2008	07/29/2002	J. P. MORGAN SECURITIES, INC.		3,000,000	3,000,000	0	4Z
010201-AA-9	AKZO NOBEL INC 144A 6.00 11/15/2003 11/15/2003	07/24/2002	WARBURG DILLION READ LLC		3,131,820	3,000,000	37,000	1
013104-AE-4	ALBERTSON'S INC 08/01/2009	07/23/2002	MORGAN STANLEY DEAN WITTER		10,784,900	10,000,000	337,847	2PE
013817-AB-7	ALCOA INC 08/01/2010	07/19/2002	BEAR STEARNS SECURITIES CORP		2,818,775	2,500,000	88,602	1PE
01975E-AB-4	ALLMERICA CBO I LTD. FIXED RATE NTS 06/11/2010	06/11/2002	Various		198,943	198,943	0	4
02261W-AB-5	ALZA CORP. 07/28/2020	07/15/2002	WARBURG DILLION READ LLC		1,406,285	1,900,000	0	1
023551-AM-6	AMERADA HESS CORP 03/15/2033	07/24/2002	J. P. MORGAN SECURITIES, INC.		2,042,340	2,000,000	57,000	2
U0267V-AC-0	AMERITECH CAP EURO 05/18/2009	07/24/2002	J. P. MORGAN SECURITIES, INC.		2,056,160	2,000,000	24,653	1PE
031162-AE-0	AMGEN INC 03/01/2032	09/10/2002	WARBURG DILLION READ LLC		1,173,645	1,650,000	0	1
991003-9A-4	AMSTED INDUSTRIES TERM A 06/30/2004	08/05/2002	MERRILL LYNCH CAPITAL MARKETS		426,250	500,000	0	3Z
032479-AC-1	ANADARKO FINANCE CO 05/01/2011	07/24/2002	Various		8,994,086	8,477,000	129,486	2
039483-AJ-1	ARCHER DANIELS MIDLAND DEB 06/01/2012	07/30/2002	MORGAN STANLEY DEAN WITTER		2,370,400	2,000,000	27,535	1PE
064057-AZ-5	BANK OF NEW YORK 12/01/2009	07/09/2002	HSBC SECURITIES, INC		6,099,830	5,500,000	45,726	1
064207-GX-5	BANK OF OKLAHOMA 08/15/2007	07/18/2002	J. P. MORGAN SECURITIES, INC.		17,624,913	16,250,000	508,151	2PE
071813-AR-0	BAXTER INTERNATIONAL INC 06/01/2021	09/13/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		1,285,375	1,300,000	4,830	1
079857-AH-1	BELLSOUTH CAP FD 02/15/2030	07/24/2002	J. P. MORGAN SECURITIES, INC.		2,169,320	2,000,000	71,750	1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation [a]
U07985-AD-3	BELLSOUTH CAP FUNDING 12/22/2008	07/25/2002	J. P. MORGAN SECURITIES, INC.		4,971,100	5,000,000	162,743	1PE
079860-AB-8	BELLSOUTH CORPORATION 10/15/2011	07/24/2002	DEUTSCHE BANK SECURITIES		2,027,600	2,000,000	34,667	1PE
991142-9A-0	BERRY PLASTICS TERM B 07/22/2010	06/21/2002	J. P. MORGAN SECURITIES, INC.		3,000,000	3,000,000	0	4Z
086516-AD-3	BEST BUY 06/27/2021	09/17/2002	WARBURG DILLION READ LLC		1,005,000	1,500,000	2,366	2Z
086516-AF-8	BEST BUY 01/15/2022	09/18/2002	Various		291,719	375,000	1,463	3
055472-AB-0	BISYS GROUP INC 03/15/2006	09/11/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		401,000	400,000	44	3
055482-AE-3	BJ SERVICES CO 04/24/2022	08/05/2002	WARBURG DILLION READ LLC		1,315,630	1,700,000	1,942	2
099709-A*-8	BORDERS GROUP 6.31% SR GTD NTS 07/30/2006	06/28/2002	BANK ONE CAPTIAL MARKETS		7,000,000	7,000,000	0	2Z
110122-AC-2	BRISTOL-MYER SQB 08/01/2097	08/08/2002	Various		15,000,000	15,000,000	0	1PE
111201-AB-5	BRL UNIVERSAL EQ 02/15/2008	09/17/2002	Various		5,793,000	5,650,000	100,941	3
991137-9A-0	BUFFETS, INC. TERM LOAN 06/28/2009	06/07/2002	CREDIT SUISSE FIRST BOSTON		1,500,000	1,500,000	0	4Z
13077Q-AC-7	CALIF STEEL INDU 04/01/2009	09/25/2002	Various		2,113,000	2,075,000	73,448	3
131700-AC-0	CALW 2002-CALW, A 02/15/2012	08/23/2002	GOLDMAN, SACHS & CO		5,318,750	5,000,000	11,063	1
143658-AS-1	CARNIVAL CORP 10/24/2021	08/19/2002	BANK OF AMERICA		2,600,416	4,700,000	0	1Z
144141-CS-5	CAROLINA POWER & LIGHT 07/15/2012	07/25/2002	MERRILL LYNCH CAPITAL MARKETS		7,996,800	8,000,000	0	2
14845T-AB-2	CASTLE HILL II - INGOTS LTD. CLASS B1 FLTG RATE 10/15/2014	09/19/2002	J. P. MORGAN SECURITIES, INC.		10,000,000	10,000,000	0	1Z
149123-BH-3	CATERPILLAR INC 05/01/2011	07/19/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		2,678,100	2,500,000	37,753	1PE
151313-AN-3	CENDANT CORP 11/27/2011	07/18/2002	J. P. MORGAN SECURITIES, INC.		943,320	1,000,000	5,705	2
15642J-AE-0	CENTURION CDO VI, LTD CLASS B-2 NTS, DUE 2015 11/07/2015	08/01/2002	CREDIT SUISSE FIRST BOSTON		9,914,500	10,000,000	0	1PE
156700-AE-6	CENTURYTEL INC 08/01/2032	08/20/2002	BANK OF AMERICA		2,000,000	2,000,000	0	2Z
158916-AF-3	CHANCELLOR MEDIA 12/15/2007	09/12/2002	BANK OF NEW YORK		1,633,000	1,600,000	33,222	3
158916-AL-0	CHANCELLOR MEDIA CORP 144A 11/01/2008	08/05/2002	DUETSCHE BANK SECURITIES		820,875	825,000	17,783	2
16132N-AV-8	CHARTER ONE BANK FSB 05/15/2012	08/29/2002	HSBC SECURITIES, INC.		3,502,005	3,250,000	59,854	2PE
165167-AS-6	CHESAPEAKE ENERGY CORP 04/01/2011	07/22/2002	SALOMON SMITH BARNEY		751,875	750,000	19,297	4
172070-CN-2	CINCINNATI GAS & ELEC CO 09/15/2012	09/18/2002	J. P. MORGAN SECURITIES, INC.		2,998,920	3,000,000	0	2PE
857449-*S-3	CITIGROUP/CONN. RIVER PLAZA SER A SR NTS 07/09/2010	09/09/2002	Various		221,570	221,570	0	1
184502-AB-8	CLEAR CHANNEL COMM., INC., CONVERTIBLE 04/01/2003	08/21/2002	WARBURG DILLION READ LLC		1,466,250	1,500,000	15,859	2
12613X-AT-8	CNH EQUIPMENT TRUST 03/15/2006	09/13/2002	J. P. MORGAN SECURITIES, INC.		5,005,469	5,000,000	593	1PE
191219-AN-4	COCA-COLA ENTERPRISES 02/01/2012	07/17/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		4,864,120	4,000,000	161,500	1PE
191219-BM-5	COCA-COLA ENTERPRISES 09/15/2009	09/04/2002	DEUTSCHE BANK SECURITIES		6,967,380	7,000,000	0	1PE
195869-AJ-1	COLONIAL PIPELINE CO 08/28/2032	08/20/2002	BANK OF AMERICA		1,998,540	2,000,000	0	1PE
20029#-AH-4	COMCAR INDUSTRIES (AMENDED) SER B 12% SR NTS 05/15/2006	07/19/2002	Various		4,009,628	4,302,176	4,412	5Z
20029#-AJ-0	COMCAR INDUSTRIES (AMENDED) SER C 12% SR NTS 05/15/2009	07/19/2002	Various		7,724,783	8,609,879	40,565	5Z
200300-BH-3	COMCAST 12/19/2020	08/08/2002	BANK OF AMERICA		1,925,000	2,500,000	0	2
200339-AQ-2	COMERICA BANK 10/01/2008	08/06/2002	MERRILL LYNCH CAPITAL MARKETS		6,822,423	6,450,000	137,600	1PE
203666-9A-2	COMMUNITY HEALTH TERM LOAN 07/16/2010	08/14/2002	Various		10,037,500	10,000,000	0	3Z
20449E-AA-4	COMPASS BANK 05/01/2009	07/18/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		2,060,220	2,000,000	29,383	2PE
208251-AD-0	CONOCO INC 04/15/2009	07/18/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		2,113,640	2,000,000	34,572	1PE
21232@-AB-0	CONTRACT MAIL 03/20/2006	09/20/2002	Various		452,605	452,605	0	6
20226P-AC-4	CRC 2001-ABC2, A2 02/21/2013	09/19/2002	BEAR STEARNS SECURITIES CORP.		10,000,000	10,000,000	822	1
12626P-AD-5	CRH CAPITAL LTD 03/15/2012	08/07/2002	BARCLAYS BANK		12,160,586	11,220,000	306,796	2
126304-AM-6	CSC HOLDINGS INC 07/15/2009	09/12/2002	Various		868,250	1,000,000	13,993	4
22540V-P2-2	CSFB 2002-CKN2, A3 04/15/2037	08/20/2002	MERRILL LYNCH CAPITAL MARKETS		6,336,094	6,000,000	11,244	1
22540V-C7-5	CSFB 2002-CKP1, A3 12/15/2035	08/06/2002	GREENWICH CAPITAL MARKETS, INC.		6,477,890	6,000,000	8,585	1
12669C-JW-1	CWHL 2001-25 1A3 01/25/2032	09/25/2002	UNION BANK OF SWITZERLAND		46,364,063	45,000,000	68,906	1PE
23383V-BJ-8	DAIMLER CHRYSLER AUTO TRUST 02/06/2007	09/13/2002	DEUTSCHE BANK SECURITIES		5,115,625	5,000,000	6,300	1
235811-AU-0	DANA CORP 08/15/2011	09/12/2002	MERRILL LYNCH CAPITAL MARKETS		3,250,700	3,365,000	23,665	3
256159-AA-2	DOCUMENTUM INC 04/01/2007	09/19/2002	WARBURG DILLION READ LLC		247,988	300,000	6,319	4Z
991158-9A-6	DOMINO'S TERM B 06/30/2008	07/18/2002	J. P. MORGAN SECURITIES, INC.		1,000,000	1,000,000	0	3Z
277432-AE-0	EASTMAN CHEMICAL 04/15/2012	07/25/2002	J. P. MORGAN SECURITIES, INC.		2,139,640	2,000,000	45,500	2
278762-AG-4	ECHOSTAR COMMUNICATIONS 05/15/2008	09/12/2002	WARBURG DILLION READ LLC		620,000	800,000	15,589	5
292475-AB-6	EMULEX CORPORATION 02/01/2007	07/31/2002	Various		341,655	425,000	2,503	4Z
29363P-10-4	ENTERCOM COMM CORP 09/30/2014	08/02/2002	Various		499,943	9,500	0	4Z
29408Q-B*-9	ESP HOLDINGS TRANCHE 1 12/31/2004	09/06/2002	CREDIT SUISSE FIRST BOSTON		920,000	1,000,000	0	4Z
30215*-AK-4	EXPLORER PIPELINE CO. SER J SR UNSEC NTS 07/31/2007	03/21/2002	BANK ONE CAPTIAL MARKETS		7,000,000	7,000,000	0	1Z
30215*-AL-2	EXPLORER PIPELINE CO. SER K SR UNSEC NTS 07/31/2017	03/21/2002	BANK ONE CAPTIAL MARKETS		9,000,000	9,000,000	0	1Z
30215*-AM-0	EXPLORER PIPELINE CO. SER L SR UNSEC NTS 07/31/2022	03/21/2002	BANK ONE CAPTIAL MARKETS		3,326,666	3,326,666	0	1Z
30224P-AE-1	EXTENDED STAY 06/15/2011	09/09/2002	MORGAN STANLEY DEAN WITTER		2,073,750	2,100,000	50,116	4
314087-AD-9	FEDERATED CBO CORP CLASS IIIB MEZZANINE NOTES 04/24/2011	04/24/2002	Various		211,000	211,000	0	4
31408P-AD-9	FEDERATED CBO II CLASS B NTS 07/10/2012	07/10/2002	Various		179,600	179,600	0	1Z
31430Q-AL-1	FELCOR LODGING 06/01/2011	08/07/2002	LEHMAN BROTHERS INC.		1,910,000	2,000,000	32,347	3
3133TG-CH-0	FHR 2075 PK 08/15/2027	09/27/2002	CHASE SECURITIES		3,759,500	3,650,000	634	1PE
3133TM-Z3-3	FHR 2205 ZA 08/15/2028	09/01/2002	Various		87,550	87,550	0	1PE
313398-QA-0	FHR 2335 PZ 07/15/2031	09/01/2002	Various		173,365	173,365	0	1PE

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation [a]
313399-TE-7	FHR 2345 PZ 08/15/2031	09/01/2002	Various		172,438	172,438	0	1PE
313399-FX-0	FHR 2351 AZ 08/15/2031	09/01/2002	Various		68,975	68,975	0	1PE
31339G-Y6-2	FHR 2387 PD 04/15/2030	09/04/2002	GREENWICH CAPITAL MARKETS, INC		21,035,701	20,352,000	27,136	1PE
31339M-DU-9	FHR 2389 EH 05/15/2030	09/27/2002	GREENWICH CAPITAL MARKETS, INC		47,009,026	45,550,000	220,158	1
31339N-2C-9	FHR 2398 ZP 01/15/2032	09/01/2002	Various		219,001	219,001	0	1PE
31339D-YJ-1	FHR 2412 ZC 02/15/2032	09/01/2002	Various		146,096	146,096	0	1PE
31339W-SU-1	FHR 2435 EM 04/15/2030	07/12/2002	BEAR STEARNS SECURITIES CORP		15,073,829	15,000,000	40,000	1PE
31339W-ZQ-2	FHR 2439 VK 05/15/2022	07/12/2002	BANK OF AMERICA		20,779,389	20,102,500	58,074	1PE
31339W-PK-6	FHR 2443 TD 10/15/2030	08/12/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		4,889,569	4,710,000	11,906	1PE
31392P-KZ-7	FHR 2457 PE 06/15/2032	08/21/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		31,265,625	30,000,000	135,417	1PE
31392M-TL-6	FHR 2463 PG 06/15/2032	09/04/2002	CHASE SECURITIES		32,155,500	31,525,000	42,033	1PE
31392R-PX-3	FHR 2468 PE 04/15/2031	09/26/2002	SALOMON SMITH BARNEY		47,322,500	46,000,000	107,333	1PE
31392T-CQ-8	FHR 2485 TE 08/15/2031	08/14/2002	CHASE SECURITIES		5,097,657	5,000,000	24,167	1PE
31392R-X4-8	FHR 2491 PE 12/15/2027	07/18/2002	MERRILL LYNCH CAPITAL MARKETS		26,710,606	26,219,000	126,725	1PE
31392V-4R-0	FHR 2494 EH 04/15/2031	08/29/2002	BANK OF AMERICA		41,464,020	40,651,000	196,480	1PE
31392V-P8-9	FHR 2496 QN 05/15/2031	09/12/2002	UNION BANK OF SWITZERLAND		32,178,351	31,350,500	151,527	1PE
31392V-BY-7	FHR 2498 ME 06/15/2031	09/18/2002	GOLDMAN, SACHS & CO		25,812,500	25,000,000	120,833	1PE
31392V-AS-1	FHR 2498 NG 10/15/2030	08/30/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		17,290,277	16,925,325	81,806	1PE
31392U-XD-1	FHR 2500 MB 01/15/2032	09/18/2002	SALOMON SMITH BARNEY		45,224,780	43,600,000	210,733	1PE
31392U-W5-9	FHR 2500 PE 06/15/2031	08/21/2002	SALOMON SMITH BARNEY		15,247,851	15,000,000	72,500	1PE
31392U-M7-6	FHR 2503 PG 04/15/2031	08/29/2002	MERRILL LYNCH CAPITAL MARKETS		49,569,760	48,643,200	235,109	1PE
315646-AB-5	FIBERMARK INC 04/15/2011	09/10/2002	Various		3,983,813	3,975,000	164,064	4
339130-AP-1	FLEMING COS INC 04/01/2008	07/12/2002	DUETSCHE BANK SECURITIES		4,892,500	4,750,000	141,609	3
34354#-AA-5	FLOWSERVE CORP TERM C 06/30/2009	07/23/2002	CREDIT SUISSE FIRST BOSTON		1,990,000	2,000,000	0	3
31392A-YV-4	FNR 2001-68 PG 04/25/2030	07/12/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		21,702,234	21,534,000	57,424	1PE
31392D-ZM-7	FNR 2002-50 PD 09/25/2027	07/18/2002	SALOMON SMITH BARNEY		22,445,358	21,980,000	106,237	1PE
31392D-ZN-5	FNR 2002-50 PE 05/25/2031	09/13/2002	GREENWICH CAPITAL MARKETS, INC		10,231,250	10,000,000	48,333	1PE
31392E-ZM-5	FNR 2002-63 BA 06/25/2028	09/10/2002	LEHMAN BROTHERS INC		27,096,636	27,067,030	94,411	1PE
31392E-B9-0	FNR 2002-63 CG 06/25/2031	09/12/2002	LEHMAN BROTHERS INC		24,117,461	24,125,000	106,887	1PE
34527R-HK-2	FORD CREDIT AUTO OWNER TRUST 10/16/2006	09/17/2002	BANK OF AMERICA		10,203,000	9,728,000	6,999	1PE
36158Y-FS-3	GECMC 2002-2A, A2 08/11/2036	08/07/2002	DUETSCHE BANK SECURITIES		7,034,916	7,000,000	13,529	1
36158Y-FW-4	GECMC 2002-2A, D 08/11/2036	08/07/2002	DUETSCHE BANK SECURITIES		4,019,703	4,000,000	8,689	1Z
370334-AS-3	GENERAL MILLS INC 02/15/2012	09/16/2002	Various		22,651,768	21,750,000	331,583	2
370442-74-1	GENERAL MOTORS SERIES A 03/06/2007	08/15/2002	Various		9,227,579	7,357,999	0	2
370442-73-3	GENERAL MOTORS SERIES B 03/06/2009	08/07/2002	WARBURG DILLION READ LLC		5,551,169	228,000	0	2
372917-AK-0	GENZYME CORP-GENL DIVISN 05/15/2021	07/18/2002	WARBURG DILLION READ LLC		307,808	375,000	2,125	3
375558-AB-9	GILEAD SCIENCES INC 12/15/2007	07/02/2002	FIRST UNION CAPITAL MARKETS		565,948	400,000	1,278	4Z
44440*-AC-0	GM HUGHES /HUGHES AIR/AURORA IRE - SB 09/30/2012	03/31/2002	Various		1,488,789	1,488,789	0	2
44440*-AB-2	GM HUGHES/ HUGHES AIR/ AURORA IRE - BC 09/30/2012	03/31/2002	Various		371,961	371,961	0	2
44440*-AA-4	GM HUGHES/HUGHES AIR/AURORA IRE 09/30/2012	03/31/2002	Various		770,472	770,472	0	2
44440*-AD-8	GM HUGHES/HUGHES AIR/AURORA IRE - SC 09/30/2012	03/30/2002	Various		367,951	367,951	0	2
390064-AG-8	GREAT ATLANTIC & PAC TEA 04/15/2007	09/04/2002	LEHMAN BROTHERS INC		4,250,750	4,925,000	134,027	4
39538F-AA-3	GREENPOINT BANK 10/01/2010	09/04/2002	LEHMAN BROTHERS INC		6,033,400	5,000,000	202,986	2
400518-AB-2	GTECH HOLDINGS CORP 12/15/2021	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		2,222,250	2,150,000	5,841	2Z
40138#-AB-3	GUARDIAN INDUSTRIES SER. B SR NTS 08/01/2007	03/27/2002	BANK ONE CAPTIAL MARKETS		3,666,667	3,666,667	0	1Z
413627-AD-2	HARRAHS OPER INC 12/15/2005	08/02/2002	GOLDMAN, SACHS & CO		1,703,625	1,650,000	18,769	3
413875-AG-0	HARRIS CORP 08/15/2022	09/19/2002	Various		2,098,020	2,050,000	2,508	2Z
418056-AN-7	HASBRO INC 12/01/2021	09/16/2002	WARBURG DILLION READ LLC		373,000	400,000	3,300	3Z
41933#-9A-2	HAVCO WOOD PRODUCTS, INC. NEW TERM A 06/30/2006	08/07/2002	Various		1,842,322	1,842,322	0	5Z
41933#-9B-0	HAVCO WOOD PRODUCTS, INC. NEW TERM B 06/30/2006	09/30/2002	Various		1,213,320	1,213,320	0	5Z
40423Q-AF-4	HMH PROPERTIES 08/01/2008	09/10/2002	Various		1,737,000	1,800,000	34,650	3
438516-AN-6	HONEYWELL INTERNATIONAL 11/01/2011	07/10/2002	SALOMON SMITH BARNEY		1,032,640	1,000,000	12,590	1
44075L-AH-4	HORSESHOE GAMING 05/15/2009	08/20/2002	Various		4,419,313	4,350,000	98,169	4
459200-AT-8	IBM CORP 02/01/2009	07/10/2002	BEAR STEARNS SECURITIES CORP		2,985,210	3,000,000	73,458	1
991063-9A-8	INGRAM INDUSTRIES TERM B 07/02/2008	07/18/2002	FLEET SECURITIES		2,000,000	2,000,000	0	3Z
45768Y-AF-9	INSIGHT MIDWEST 11/01/2010	09/12/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP		3,295,875	3,675,000	120,181	4
46185R-AD-2	INVITROGEN INC 12/15/2006	09/13/2002	WARBURG DILLION READ LLC		241,125	300,000	1,744	3Z
463556-AD-2	IROQUOIS GAS TRANSMISSION SYSTEM, L.P. 10/31/2027	08/08/2002	J. P. MORGAN SECURITIES, INC		10,000,000	10,000,000	0	2PE
465823-AD-4	IVAX CORP 05/15/2007	07/08/2002	WARBURG DILLION READ LLC		2,369,063	2,850,000	24,383	4Z
481088-9A-2	JOSTENS, INC. TERM LOAN 12/31/2009	07/18/2002	DEUTSCHE BANK ALEX BROWN		4,466,125	4,466,125	0	4Z
46625M-LR-8	JPMCC 2002-C1, A2 01/12/2012	08/02/2002	J. P. MORGAN SECURITIES, INC		4,009,996	4,000,000	7,098	1Z
442488-AE-2	K. HOVNANIAN ENTERPRISES 05/01/2009	07/16/2002	WARBURG DILLION READ LLC		1,071,000	1,050,000	20,759	3
442488-AL-6	K. HOVNANIAN ENTERPRISES 04/01/2012	09/12/2002	J. P. MORGAN SECURITIES, INC		1,575,750	1,650,000	62,700	3Z
442488-AM-4	K. HOVNANIAN ENTERPRISES 04/01/2012	08/07/2002	Various		3,655,000	4,000,000	130,413	4

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation [a]
487836-AS-7	KELLOGG CO 04/01/2011	07/17/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		6,382,800	6,000,000	122,100	2
492386-AP-2	KERR-MCGEE 02/15/2010	09/24/2002	WARBURG DILLION READ LLC		2,049,650	1,950,000	33,454	2
492386-AS-6	KERR-MCGEE CORP. 09/15/2011	08/05/2002	Various		8,128,065	7,500,000	201,762	2
49337W-AB-6	KEYSPAN CORP 11/15/2010	07/17/2002	HSBC SECURITIES, INC.		1,677,960	1,500,000	21,286	1
502424-AD-6	L-3 COMMUNICATIONS HLDGS 09/15/2011	07/10/2002	LEHMAN BROTHERS INC.		383,950	350,000	4,667	3
50540R-AC-6	LABORATORY CORP OF AMER 09/11/2021	07/19/2002	WARBURG DILLION READ LLC		695,550	1,000,000	0	2
512807-AE-8	LAM RESEARCH CORP 06/01/2006	07/18/2002	WARBURG DILLION READ LLC		166,000	200,000	1,156	4
512815-AF-8	LAMAR ADVERTISING CO. 09/15/2006	09/19/2002	GOLDMAN, SACHS & CO.		408,213	425,000	558	4
52108H-JT-2	LBUBS 2002-C2, A4 06/15/2031	08/20/2002	Various		2,026,250	2,000,000	6,216	1
521865-AE-5	LEAR CORP 05/15/2009	08/05/2002	CIBC WORLD MARKETS		1,032,500	1,000,000	18,698	3
524908-EC-0	LEHMAN BROS HOLDINGS INC 04/01/2022	07/15/2002	WARBURG DILLION READ LLC		1,505,625	1,500,000	680	1Z
526057-AB-0	LENNAR CORP 03/01/2009	08/07/2002	Various		3,571,375	3,550,000	118,341	3
526107-AA-5	LENNOX INTERNATIONAL 06/01/2009	09/23/2002	WARBURG DILLION READ LLC		551,490	500,000	10,694	3Z
530715-AR-2	LIBERTY MEDIA 03/15/2031	09/16/2002	WARBURG DILLION READ LLC		1,028,874	1,100,000	397	2
53219L-AE-9	LIFEPOINT HOSPITALS HLDG 06/01/2009	09/11/2002	Various		724,594	750,000	9,188	4Z
50211N-AF-6	LNR 2002-1, DFX 08/24/2011	06/28/2002	DUETSCHE BANK SECURITIES		3,149,877	3,150,000	4,709	1PE
539830-AE-9	LOCKHEED MARTIN NT 05/01/2016	07/23/2002	J. P. MORGAN SECURITIES, INC.		3,474,270	3,000,000	54,188	2PE
55259P-AC-0	M&I MARSHALL & ILSLEY BK 09/04/2012	08/19/2002	GOLDMAN, SACHS & CO		9,914,500	10,000,000	0	1PE
55972F-AD-6	MAGNUM HUNTER RES 03/15/2012	08/13/2002	Various		3,065,000	3,000,000	106,400	4
562567-AF-4	MANDALAY RESORT GROUP 02/15/2010	08/08/2002	Various		5,807,500	5,600,000	334,063	3
56844S-AD-2	MARINER CDO 2002 LTD CL. B FLOAT. RATE SUB NTS 04/25/2014	06/24/2002	SALOMON SMITH BARNEY		15,000,000	15,000,000	0	1
991110-9A-7	MARINER HEALTH CARE TERM B 05/13/2008	05/28/2002	GOLDMAN, SACHS & CO		997,500	997,500	0	3Z
574599-AX-4	MASCO CORP 07/15/2012	07/11/2002	MERRILL LYNCH CAPITAL MARKETS		2,011,400	2,000,000	6,201	2
574599-AZ-9	MASCO CORP 08/15/2007	08/15/2002	SALOMON SMITH BARNEY		7,960,640	8,000,000	0	2PE
581557-AM-7	MCKESSON CORP 03/01/2027	08/26/2002	BANK OF AMERICA		3,197,610	3,000,000	113,475	2PE
583334-AA-5	MEADWESTVACO CORP 04/01/2012	07/25/2002	MERRILL LYNCH CAPITAL MARKETS		2,123,440	2,000,000	44,906	2
585055-AB-2	MEDTRONIC INC 09/15/2021	09/27/2002	Various		8,395,584	8,200,000	2,792	1
991129-9A-7	METALDYNE COMPANY TERM D 12/31/2009	08/08/2002	CREDIT SUISSE FIRST BOSTON		997,500	1,000,000	0	4Z
59175@-AA-1	METOKOTE CORPORATION TERM B 11/02/2005	08/20/2002	WACHOVIA SECURITIES		4,380,169	4,380,169	0	5
59175@-9A-3	METOKOTE CORPORATION TERM LOAN A2 11/02/2005	07/23/2002	WACHOVIA SECURITIES		487,500	487,500	0	4Z
552953-AE-1	MGM GRAND INC 02/01/2011	09/12/2002	WARBURG DILLION READ LLC		978,500	950,000	10,166	3
991102-9A-4	MGM STUDIOS TERM B 06/30/2008	08/27/2002	BANC AMERICA SECURITIES		1,997,500	2,000,000	0	3Z
604675-AC-2	MIRANT CORP 07/15/2007	07/01/2002	BANK OF AMERICA		2,800,000	2,800,000	0	3
608328-AH-3	MOHEGAN TRIBAL GAMING 07/01/2011	09/12/2002	BNP CAPITAL MARKETS		2,062,500	2,000,000	35,361	3
608328-AK-6	MOHEGAN TRIBAL GAMING 04/01/2012	09/12/2002	Various		5,304,969	5,300,000	201,672	3
61744A-AK-6	MORGAN STANLEY TRACERS 06/15/2012	07/12/2002	MORGAN STANLEY DEAN WITTER		77,903,250	75,000,000	1,230,000	2PE
61980A-AA-1	MOTIVA LTD 09/15/2012	09/18/2002	SALOMON SMITH BARNEY		14,952,900	15,000,000	0	1PE
89388K-A*-1	MOTOR COACH INDUSTRIES TERM LOAN 06/16/2006	07/23/2002	CREDIT SUISSE FIRST BOSTON		1,789,194	1,955,403	0	4Z
61746W-JJ-0	MSDWC 2001-IQA, A3 12/18/2032	08/07/2002	MERRILL LYNCH CAPITAL MARKETS		5,446,282	5,210,000	9,106	1
626717-AB-8	MURPHY OIL CORPORATION 05/01/2012	08/23/2002	Various		7,406,360	7,000,000	133,875	2PE
629568-AF-3	NABORS 02/05/2021	07/09/2002	WARBURG DILLION READ LLC		1,487,500	2,500,000	0	1
629570-AA-0	NABORS INDUSTRIES LTD 08/15/2009	08/15/2002	LEHMAN BROTHERS INC.		12,892,490	13,000,000	0	1PE
63564@-AA-2	NATIONAL DAIRY HOLDINGS TERM B 04/30/2009	08/19/2002	WACHOVIA SECURITIES		2,992,500	2,992,500	0	3
638902-AM-8	NAVISTAR FINANCIAL CORP 04/01/2009	09/10/2002	SALOMON SMITH BARNEY		404,060	500,000	11,083	4Z
628852-9A-5	NCI BUILDING SYSTEMS, INC. TERM LOAN 09/15/2008	07/30/2002	BANC AMERICA SECURITIES		5,000,000	5,000,000	0	3Z
640938-AB-2	NETWORK ASSOCIATES 02/13/2018	07/31/2002	WARBURG DILLION READ LLC		705,938	1,500,000	0	4
651290-AF-5	NEWFIELD EXPLORATION CO 08/15/2012	08/08/2002	WARBURG DILLION READ LLC		3,322,128	3,350,000	0	3
65332V-AV-5	NEXTEL COMMUNIC 11/15/2009	09/25/2002	Various		4,347,075	6,175,000	167,109	4
65332V-AM-5	NEXTEL COMMUNICATIONS 02/15/2008	09/10/2002	GOLDMAN, SACHS & CO.		2,867,500	3,700,000	0	4
65332V-BC-6	NEXTEL COMMUNICATIONS 06/01/2011	08/02/2002	FORUM CAPITAL MARKETS, L.P.		852,000	1,400,000	14,150	4
63615#-AA-9	NFL 6.69% SR NTS 10/15/2016	08/30/2002	BANK OF AMERICA		10,500,518	9,801,294	280,497	1
653922-AD-6	NIKE 5.375% MEDIUM TERM NTS, DUE 2009 07/08/2009	07/01/2002	MERRILL LYNCH CAPITAL MARKETS		7,004,690	7,000,000	0	1Z
655042-AC-3	NOBLE DRILLING CORP 03/15/2009	08/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		4,409,960	4,000,000	125,872	2
659421-AC-5	NORTH FORK BANKCORP INC 08/15/2012	08/05/2002	Various		8,140,360	8,000,000	816	2
666807-AT-9	NORTHROP GRUMMAN CORP 02/15/2011	07/10/2002	MORGAN STANLEY DEAN WITTER		5,355,400	5,000,000	148,438	2
670346-AC-9	NUCOR CORP 10/01/2012	09/26/2002	WACHOVIA SECURITIES		3,997,800	4,000,000	0	1PE
674599-BQ-7	OCCIDENTAL PETROLEUM 11/15/2008	08/14/2002	Various		12,777,612	11,230,000	199,963	2PE
674599-BV-6	OCCIDENTAL PETROLEUM 01/15/2012	08/22/2002	BARCLAYS BANK		4,412,407	4,030,000	31,736	2
674812-AK-8	OCEAN ENERGY INC 07/01/2018	08/07/2002	BNY CAPITAL MARKETS		8,809,950	8,000,000	75,167	1PE
67481E-AA-4	OCEAN ENERGY INC 10/01/2011	08/20/2002	BNY CAPITAL MARKETS		10,973,700	10,000,000	285,972	2
670872-9A-0	OM GROUP TERM LOAN C 04/01/2007	08/22/2002	CREDIT SUISSE FIRST BOSTON		6,500,000	6,500,000	0	3Z
681919-AK-2	OMNICOM GROUP INC 02/07/2031	07/24/2002	Various		2,316,750	2,450,000	0	1
681919-AM-8	OMNICOM GROUP INC 07/31/2032	08/15/2002	Various		3,903,974	4,350,000	0	1
68217#-AA-0	OMNISOURCE CORP 6.75% SR SEC NTS 09/24/2009	08/02/2002	BANK ONE CAPTIAL MARKETS		13,000,000	13,000,000	0	2Z

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81663#-AA-2	ON SEMICONDUCTOR TERM B 08/04/2006	06/27/2002	CREDIT SUISSE FIRST BOSTON		262,651	277,937	0	3
81663#-AB-0	ON SEMICONDUCTOR TERM C 08/04/2007	06/27/2002	CREDIT SUISSE FIRST BOSTON		679,973	719,549	0	3
68233D-AE-7	ONCOR ELECTRIC DELIVERY 09/01/2022	08/27/2002	BARCLAYS BANK		2,989,770	3,000,000	0	2PE
690768-BE-5	OWENS-ILL INC 05/15/2005	09/10/2002	BANK OF AMERICA		2,944,750	3,200,000	69,037	4
690768-BD-7	OWENS-ILL INC. 05/15/2010	08/01/2002	Various		2,728,875	3,150,000	48,688	4
991151-9A-1	PACIFIC ENERGY GROUP TERM B 07/19/2009	07/03/2002	FLEET SECURITIES		10,000,000	10,000,000	0	3Z
695112-A*-3	PACIFICARE HEALTH TERM LOAN A 01/02/2003	08/19/2002	BNP PARIBAS SECURITIES CORP		2,589,698	2,586,465	0	4
697933-AN-9	PANAMSAT CORP 02/01/2012	08/06/2002	Various		1,816,813	2,000,000	3,176	4
713411-AB-2	PEPSI BOTTLING HLDGS INC 02/17/2009	08/07/2002	Various		30,776,085	29,500,000	764,453	1PE
71345L-EC-8	PEPSICO INC 01/15/2008	07/26/2002	WARBURG DILLION READ LLC		3,321,064	3,085,000	7,884	1PE
713755-AA-4	PERFORMANCE FOOD GR COMP 10/16/2008	09/20/2002	Various		408,995	350,000	6,455	3Z
990721-9B-0	PLAYTEX PRODUCTS TERM C 05/31/2009	08/27/2002	CREDIT SUISSE FIRST BOSTON		1,992,488	1,990,000	0	3Z
74005P-AF-1	PRAXAIR INC 10/15/2007	07/16/2002	DEUTSCHE BANK SECURITIES		1,082,450	1,000,000	17,299	2PE
74257#-AA-9	PRO EQUITY TRUST 11/16/2027	08/20/2002	Various		483,698	483,698	0	1
743977-AE-0	PROVINCE HEALTHCARE 10/10/2008	08/13/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		512,894	550,000	7,963	4
750438-AB-9	RADIOSHACK CORP. 05/15/2011	07/23/2002	MERRILL LYNCH CAPITAL MARKETS		2,185,260	2,000,000	29,090	2PE
760985-NC-1	RAMP 2002-RZ3, M1 08/25/2032	08/08/2002	BEAR STEARNS SECURITIES CORP		2,999,428	3,000,000	11,880	1PE
76110W-PD-2	RASC 2002-KS4 07/25/2032	07/06/2002	SALOMON SMITH BARNEY		4,998,736	5,000,000	24,111	1PE
45660N-CC-7	RAST 2002-A2J A3 04/25/2032	09/18/2002	LEHMAN BROTHERS INC		18,294,188	17,580,000	69,832	1PE
990951-9B-3	REGAL CINEMAS TERM C 12/31/2007	08/12/2002	Various		4,507,500	4,500,000	0	4Z
758940-AG-5	REGIONS FINANCIAL CORP 05/15/2012	07/11/2002	KEEFE, BRUYETTE & WOODS, INC		2,101,860	2,000,000	21,604	1
76110W-NL-6	RESIDENTIAL ASSET SECURITIES C 04/25/2032	09/25/2002	J. P. MORGAN SECURITIES, INC		526,250	500,000	2,876	1PE
76110V-LA-4	RFMS 10/25/2027	09/17/2002	BEAR STEARNS SECURITIES CORP		3,998,625	4,000,000	14,833	1PE
76110V-KX-5	RFMS2 02/25/2015	09/17/2002	Various		9,999,220	10,000,000	25,069	1PE
767754-A#-1	RITE AID CORP TERM LOAN 06/27/2005	09/11/2002	SALOMON SMITH BARNEY		1,970,000	2,000,000	0	4
775371-AR-8	ROHM & HAAS CO 07/15/2009	08/08/2002	WARBURG DILLION READ LLC		7,658,190	6,710,000	38,620	1PE
779273-AF-8	ROUSE COMPANY 09/15/2012	09/05/2002	BANK OF AMERICA		3,994,840	4,000,000	0	2PE
786514-BE-8	SAFEWAY INC 07/16/2007	07/11/2002	BANC AMERICA SECURITIES		9,980,700	10,000,000	0	2
786514-BF-5	SAFEWAY INC 08/15/2012	08/07/2002	SALOMON SMITH BARNEY		17,978,220	18,000,000	0	2
79377W-AA-6	SAKS INC 11/15/2008	09/10/2002	J. P. MORGAN SECURITIES, INC		988,450	1,060,000	28,664	4
800907-AB-3	SANMINA CORP 05/01/2004	07/29/2002	THOMAS WEISEL PARTNERS		1,788,375	2,100,000	21,604	3
79548C-DL-7	SBM7 2002-KEY2, ACP 03/18/2036	09/17/2002	SALOMON SMITH BARNEY		16,812,015	132,478,000	13,462	1Z
808188-AF-3	SCHULER HOMES 07/15/2009	09/26/2002	SALOMON SMITH BARNEY		1,725,000	1,725,000	34,141	3
81234C-CJ-8	SEARS CREDIT ACCOUNT MASTER TR 08/17/2009	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		4,993,360	5,000,000	0	1PE
816300-AA-5	SELECTIVE INS GROUP 09/24/2032	09/18/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		760,240	2,000,000	0	2Z
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC. NTS 01/02/2020	06/06/2002	FLEET CAPITAL CORPORATION		15,995,740	15,995,740	0	1Z
991078-9A-6	SILGAN TERM B 11/30/2008	04/26/2002	DEUTSCHE BANK ALEX BROWN		1,000,000	1,000,000	0	3Z
829226-9A-9	SINCLAIR BROADCASTING TERM B 12/31/2009	06/24/2002	J. P. MORGAN SECURITIES, INC		5,000,000	5,000,000	0	3Z
83001P-AD-1	SIX FLAGS INC 02/01/2010	09/26/2002	Various		684,813	825,000	12,197	4Z
83001W-9A-4	SIX FLAGS THEME PARKS TERM LOAN B 06/30/2009	08/14/2002	LEHMAN BROTHERS INC		4,490,000	4,500,000	0	3Z
78442F-AB-4	SLM CORP 08/27/2012	08/20/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		27,805,680	28,000,000	0	1PE
834182-AN-7	SOLECTRON CORP 02/15/2009	09/12/2002	LEHMAN BROTHERS INC		665,000	700,000	5,989	3
843646-AA-8	SOUTHERN POWER CO 07/15/2012	07/10/2002	LEHMAN BROTHERS INC		3,015,750	3,000,000	14,063	2PE
8447HB-AB-8	SOUTHTRUST BANK NA 11/15/2008	07/30/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		3,273,330	3,000,000	44,917	1
784635-9A-4	SPX CORP. TERM B 09/30/2009	07/22/2002	J. P. MORGAN SECURITIES, INC		2,250,000	2,250,000	0	3Z
784635-9B-2	SPX CORP. TERM C 03/31/2010	07/22/2002	J. P. MORGAN SECURITIES, INC		3,750,000	3,750,000	0	3Z
784635-AD-6	SPX CORPORATION 02/06/2021	07/03/2002	JEFFERIES & COMPANY, INC		469,280	800,000	0	3
85590A-AC-8	STARWOOD HOTELS RESORTS 05/01/2012	09/17/2002	Various		3,700,000	3,700,000	122,216	3
991143-9A-8	STONE CONTAINER CORP TERM B 06/30/2009	07/18/2002	Various		6,217,019	6,211,538	0	4Z
991153-9A-7	SWIFT & CO. TERM LOAN 09/19/2008	07/09/2002	SALOMON SMITH BARNEY		4,000,000	4,000,000	0	3Z
871503-AB-4	SYMANTEC CORP 11/01/2006	08/05/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		705,000	600,000	4,850	4Z
87612E-AH-9	TARGET CORP 03/01/2012	07/17/2002	LEHMAN BROTHERS INC		10,286,900	10,000,000	213,785	1
880770-AD-4	TERADYNE INC 10/15/2006	08/22/2002	WARBURG DILLION READ LLC		467,500	500,000	6,875	3
880779-AK-9	TEREX CORP 04/01/2008	09/26/2002	Various		7,452,031	7,650,000	197,512	4
991136-9A-2	TEREX CORP. TERM LOAN 07/03/2009	08/22/2002	CREDIT SUISSE FIRST BOSTON		3,986,250	4,000,000	0	3Z
883556-AH-5	THERMO INSTR SYS INC CONV 01/15/2005	08/01/2002	WARBURG DILLION READ LLC		1,915,000	2,000,000	4,667	2
886547-B*-8	TIFFANY & CO 6.15% SER C SR NTS 07/18/2009	07/06/2002	LEHMAN BROTHERS INC		10,000,000	10,000,000	0	1Z
891490-AR-5	TOSCO CORP 01/01/2027	07/09/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		1,127,090	1,000,000	2,383	1PE
893830-AE-9	TRANSOCEAN INC 04/15/2011	07/18/2002	LEHMAN BROTHERS INC		2,098,400	2,000,000	36,069	2
893830-AF-6	TRANSOCEAN INC 04/15/2031	07/30/2002	MORGAN STANLEY DEAN WITTER		5,264,450	5,000,000	111,458	2PE
893830-AH-2	TRANSOCEAN INC 04/15/2005	07/16/2002	LEHMAN BROTHERS INC		2,276,571	2,150,000	37,894	2PE
893830-AM-1	TRANSOCEAN INC 12/15/2008	08/06/2002	MERRILL LYNCH CAPITAL MARKETS		17,210,195	14,010,000	175,594	2
894172-AF-2	TRAVELCENTERS OF AMERICA 05/01/2009	09/19/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP		2,455,625	2,325,000	96,342	4

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation [a]
887364-AH-0	TRIBUNE CO 10/15/2009	07/24/2002	DEUTSCHE BANK SECURITIES		7,824,650	7,000,000	150,656	1PE
896106-AN-1	TRICO MARINE SERVICES 05/15/2012	09/12/2002	LEHMAN BROTHERS INC		2,806,000	3,050,000	79,222	4
896778-AB-3	TRITON PCS INC 05/01/2008	09/03/2002	Various		1,501,013	2,050,000	0	4
873119-20-0	TXI CAPITAL TRUST I 06/02/2028	08/02/2002	WARBURG DILLION READ LLC		94,650	3,000	0	4Z
908068-AG-4	UNION PLANTERS CORP 03/01/2011	07/16/2002	LEHMAN BROTHERS INC		1,109,360	1,000,000	29,708	2
91018B-A#-1	UNITED DEFENSE INDUSTRIES TERM B 08/13/2009	07/11/2002	DEUTSCHE BANK ALEX BROWN		3,000,000	3,000,000	0	4
91137*-AC-9	UNITED RENTALS (N.A.), INC. TERM LOAN 08/31/2007	08/26/2002	J. P. MORGAN SECURITIES, INC		986,156	984,925	0	3
911363-AH-2	UNITED RENTALS INC 04/01/2009	09/10/2002	MERRILL LYNCH CAPITAL MARKETS		962,500	1,000,000	40,500	4
91528T-20-7	UNOCAL CORP. CONVERTIBLE 6.25% 09/01/2026	07/12/2002	WARBURG DILLION READ LLC		2,043,720	42,000	0	2
903236-9A-7	URS CORP TERM B 08/22/2008	07/24/2002	CREDIT SUISSE FIRST BOSTON		3,985,000	3,985,000	0	3Z
91803*-AL-2	UTILITIES, INC 5.41% COLLATERAL TR. NTS 08/30/2012	08/07/2002	BANK ONE CAPTIAL MARKETS		10,250,000	10,250,000	0	2Z
91913Y-AD-2	VALERO ENERGY CORP 04/15/2012	07/16/2002	DEUTSCHE BANK SECURITIES		2,074,986	2,000,000	35,903	2
91176O-AP-1	VENDEE MTG TR 1992-1 2-Z 05/15/2022	09/01/2002	Various		339,364	339,364	0	1PE
92276M-AB-1	VENTAS REALTY LP 05/01/2009	09/26/2002	WARBURG DILLION READ LLC		1,873,000	1,825,000	68,809	3
92276M-AD-7	VENTAS REALTY LP/CAP CRP 05/01/2012	09/19/2002	MERRILL LYNCH CAPITAL MARKETS		1,973,625	1,900,000	74,575	3
931142-AS-2	WAL-MART STORES 06/01/2013	07/18/2002	J. P. MORGAN SECURITIES, INC		3,478,470	3,000,000	31,417	1PE
931142-BE-2	WAL-MART STORES 08/10/2009	07/26/2002	MERRILL LYNCH CAPITAL MARKETS		5,631,450	5,000,000	163,281	1PE
957526-AB-2	WESTDEUTSCE LANDESBANK NY 01/15/2009	07/16/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		13,499,720	13,000,000	8,739	1PE
962166-BE-3	WEYERHAEUSER CO 03/15/2012	07/08/2002	WARBURG DILLION READ LLC		10,230,300	10,000,000	223,125	2
962166-AR-5	WEYERHAEUSER CO. 07/01/2013	07/10/2002	MORGAN STANLEY DEAN WITTER		2,132,540	2,000,000	5,639	2
96218P-AL-4	WEYERHAEUSER REAL ESTATE COMPANY 5.64% NOTES 09/17/2009	09/10/2002	DEUTSCHE BANK ALEX BROWN		10,000,000	10,000,000	0	2Z
974280-AB-5	WINN DIXIE 04/01/2008	07/17/2002	Various		2,028,563	2,000,000	53,675	3
976657-AD-8	WISCONSIN ENERGY CORP 12/01/2008	08/01/2002	MORGAN STANLEY DEAN WITTER		8,222,960	8,000,000	79,444	1PE
939335-GF-6	WMMSC 2001-7 1A4 07/25/2031	07/30/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		2,055,000	2,000,000	375	1PE
978093-AE-2	WOLVERINE TUBE INC 04/01/2009	08/01/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP		1,211,250	1,275,000	47,972	4Z
98411F-20-2	XEROX CAPITAL TRUST II 01/01/1	09/17/2002	Various		836,044	690,388	0	4
98372P-AB-4	XL CAPITAL LTD 05/23/2021	07/11/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		6,963,625	11,300,000	0	1
Total UNITED STATES					1,863,899,805	1,944,469,495	14,439,988	XXX
Canada								
013716-AR-6	ALCAN INC 09/15/2012	09/05/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		18,849,900	19,000,000	0	1PE
12201P-AC-0	BURLINGTON RESOURCES FIN 08/15/2011	08/22/2002	WARBURG DILLION READ LLC		467,469	440,000	939	2PE
12201P-AM-8	BURLINGTON RESOURCES FIN 12/01/2011	08/29/2002	Various		15,980,950	15,000,000	200,417	2
85746*-DP-2	CAE, INC. LEASE BACKED SERIES B NOTES 01/31/2015	09/20/2002	BANK ONE CAPTIAL MARKETS		10,000,000	10,000,000	0	2Z
136385-AD-3	CANADIAN NATL RESOURCES 10/01/2012	09/10/2002	Various		15,052,240	15,000,000	0	2PE
15101Q-AA-6	CELESTICA INC 08/01/2020	08/19/2002	WARBURG DILLION READ LLC		379,688	900,000	0	3
257561-AU-4	DOMTAR INC 10/15/2011	08/14/2002	Various		2,405,407	2,160,000	53,559	2
448055-AA-1	HUSKY ENERGY INC 06/15/2012	08/27/2002	MORGAN STANLEY DEAN WITTER		5,202,100	5,000,000	65,972	2
448814-ED-1	HYDRO-QUEBEC DEB SER IF 02/01/2013	07/18/2002	BNY CAPITAL MARKETS		9,691,680	8,000,000	305,778	1
453258-AP-0	INCO LTD 09/15/2032	09/18/2002	MERRILL LYNCH CAPITAL MARKETS		2,986,560	3,000,000	0	2PE
453258-AK-1	INCO LTD CONV 07/01/2004	08/19/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,890,000	1,890,000	13,958	2
453258-AM-7	INCO LTD. 03/29/2021	08/19/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,472,025	2,500,000	0	2Z
73755L-AB-3	POTASH CORP 05/31/2011	09/04/2002	Various		13,450,681	11,540,000	245,946	2
82509W-A*-4	SHOPPERS DRUG MART TERM F 02/04/2009	07/10/2002	CIBC WORLD MARKETS		2,002,500	2,000,000	0	3
991144-9A-6	SMURFIT-STONE CONTAINER TERM C 06/30/2009	07/18/2002	Various		2,290,481	2,288,462	0	4Z
87971K-AC-1	TEMBEC INDUSTR 02/01/2011	07/18/2002	GOLDMAN, SACHS & CO		334,750	325,000	13,199	3
87971K-AE-7	TEMBEC INDUSTRIES INC 03/15/2012	09/16/2002	Various		4,519,688	4,675,000	127,197	3
Total CANADA					106,976,118	103,718,462	1,026,964	XXX
Other Countries								
00279R-AA-2	ABBEY NATL FIRST CAPITAL BV SUB NT 10/17/2005	07/24/2002	WARBURG DILLION READ LLC		3,267,090	3,000,000	56,865	1
06738C-AG-4	BARCLAYS BANK PLC 06/15/2032	09/18/2002	BARCLAYS BANK		13,000,000	13,000,000	0	1PE
P18166-AW-1	BRAZIL C BOND 04/15/2014	08/02/2002	MERRILL LYNCH CAPITAL MARKETS		2,105,711	3,694,230	91,945	4
143658-AN-2	CARNIVAL CORP 04/15/2021	07/30/2002	BANK OF AMERICA		2,024,775	2,000,000	11,833	1
15128#-AA-9	CEMEX INC. 7.66% SER A GTD SR NTS 03/15/2006	07/03/2002	LIBRA		15,956,250	15,000,000	370,233	2
P18166-CL-3	FED REPUBLIC OF BRAZIL 04/15/2006	07/26/2002	MERRILL LYNCH CAPITAL MARKETS		477,600	640,000	5,826	4Z
411352-AA-5	HANSON PLC 09/27/2010	08/13/2002	Various		14,525,937	12,833,000	373,360	2PE
G4551#-AF-1	HOLCIM CAPITAL SER B GTD SR NTS 07/22/2009	07/02/2002	GREENWICH NATWEST		5,000,000	5,000,000	0	1Z
G5254#-AA-9	KIDDE FINANCE 5.55% SERIES A SR NTS 09/18/2009	08/22/2002	GREENWICH NATWEST		8,000,000	8,000,000	0	2Z
G60956-AB-8	MIDLAND BK LTD PERP 09/29/2049	07/01/2002	DIRECT		2,414,182	2,414,182	0	1
638539-AH-9	NATL WESTMSTR BK 10/01/2009	07/17/2002	J. P. MORGAN SECURITIES, INC		2,233,620	2,000,000	45,479	1
656531-AH-3	NORSK HYDRO A/S 01/15/2009	09/20/2002	WARBURG DILLION READ LLC		5,528,700	5,000,000	61,833	1PE
656533-AA-4	NORSKE SKOGINDUSTRIER 10/15/2011	08/27/2002	WARBURG DILLION READ LLC		5,423,250	5,000,000	142,969	2
G6982#-AA-6	PELICAN/LAN CHILE RECEIVABLES TR. SER 2002-I CAYMAN NTS 06/30/2009	08/02/2002	MERRILL LYNCH CAPITAL MARKETS		5,000,000	5,000,000	0	2Z
X66501-AU-5	POLAND-BEAR-PDI 10/27/2014	07/24/2002	Various		12,847,800	12,740,000	193,877	2

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
68210*-AA-1	ROLLS ROYCE SR. SEC. NOTES 05/12/2010	07/14/2002	LEHMAN BROTHERS INC.		19,695,458	17,431,460	123,570	2
861012-AB-8	STMICROELECTRONICS NV 09/22/2009	08/19/2002	Various		3,159,680	3,800,000	0	2
86210M-AA-4	STORA ENSO OYJ 05/15/2011	08/16/2002	Various		13,286,680	12,000,000	226,167	2
Total Other Countries					133,946,734	128,552,872	1,703,956	XXX
4599996 - Bonds - Industrial and Misc - United States					1,863,899,805	1,944,469,495	14,439,988	XXX
4599997 - Bonds - Industrial and Misc - Canada					106,976,118	103,718,462	1,026,964	XXX
4599998 - Bonds - Industrial and Misc - Other Countries					133,946,734	128,552,872	1,703,956	XXX
4599999 - Total - Bonds - Industrial, Misc.					2,104,822,657	2,176,740,829	17,170,909	XXX
6099997 - Total - Bonds - Part 3					2,948,051,722	3,178,522,324	21,533,277	XXX
6099998 - Total - Bonds - Part 5					653,750,985	622,741,274	5,652,725	XXX
6099999 - Total - Bonds					3,601,802,708	3,801,263,598	27,186,002	XXX
PREFERRED STOCKS BANKS, TRUST AND INSURANCE COMPANIES United States								
84722*-AA-9	SPARTECH CAPITAL TRUST II	07/01/2002	DIRECT	10,000,000.000	10,000,000	0.00	0	RP4A
Total UNITED STATES					10,000,000	XXX	0	XXX
Other Countries								
632525-30-9	NATIONAL AUSTRALIA BANK 7.875% CONVERTIBLE	09/27/2002	WARBURG DILLION READ LLC	33,000.000	1,098,240	0.00	0	P1L
Total Other Countries					1,098,240	XXX	0	XXX
6299999 - Total - Preferred Stocks - Banks, Trusts, Insurance					11,098,240	XXX	0	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED) United States								
268939-40-2	EVI INC 5.0% CONVERTIBLE	08/08/2002	Various	2,404,362.580	5,296,863	0.00	0	P2U
345395-20-6	FORD MOTOR CO CAP TR II	07/01/2002	DIRECT	11,097,216.440	11,097,216	0.00	0	P2AZ
81211K-20-9	SEALED AIR CORP., $2.00, CONVERTIBLE	09/24/2002	Various	12,500.000	292,200	0.00	0	P3L
89420G-30-7	TRAVELERS PPTY CASUALTY	09/10/2002	WARBURG DILLION READ LLC	27,000.000	575,824	0.00	0	P2A
Total UNITED STATES					17,262,103	XXX	0	XXX
6399999 - Total - Preferred Stocks - Industrial, Misc.					17,262,103	XXX	0	XXX
6599997 - Total - Preferred Stocks - Part 3					28,360,343	XXX	0	XXX
6599998 - Total - Preferred Stocks - Part 5					750,173	XXX	0	XXX
6599999 - Total - Preferred Stocks					29,110,515	XXX	0	XXX
COMMON STOCKS INDUSTRIAL AND MISC. (UNAFFILIATED) United States								
12058*-AL-0	BUNGE CORP. SECURED NOTES	07/01/2002	DIRECT	9,800,575.250	9,800,575		0	A
261934-10-3	DREYFUS MONEY MARKET	09/30/2002	DIRECT	137,730,876.500	137,730,877		0	L
41933#-ZZ-8	HAVCO WOOD PRODUCT COMMON STOCK	08/07/2002	EXCHANGE	395.310	400,000		0	A
585055-10-6	MEDTRONICS, INC	09/10/2002	GOLDMAN, SACHS & CO	27,000.000	1,104,486		0	L
784768-80-6	STI SMALL CAP EQUITY FUND VARIABLE TRUST SHARES	06/30/2002	DIVIDEND REINVESTMENT PLAN	825.810	9,745		0	A
Total UNITED STATES					149,045,683	XXX	0	XXX
Other Countries								
G4611#-13-6	INTERTEK TESTING SERVICES LIMITED	08/01/2002	DIRECT	470,247.000	1,197,597		0	U
Total Other Countries					1,197,597	XXX	0	XXX
6899999 - Total - Common Stocks - Industrial, Misc.					150,243,279	XXX	0	XXX
PARENT, SUBSIDIARIES, AND AFFILIATES United States								
502159-90-8	ALLSTATE FINANCIAL SERVICES LLC	08/29/2002	DIRECT	500,000.000	500,000		0	A
Total UNITED STATES					500,000	XXX	0	XXX
6999999 - Total - Common Stocks - Parent, Subsidiaries, Affiliates					500,000	XXX	0	XXX
7099997 - Total - Common Stocks - Part 3					150,743,279	XXX	0	XXX
7099998 - Total - Common Stock - Part 5					237,612,955	XXX	0	XXX
7099999 - Total - Common Stocks					388,356,235	XXX	0	XXX
7199999 - Total - Preferred and Common Stocks					417,466,750	XXX	0	XXX
7299999 - Totals					4,019,269,458	XXX	27,186,002	XXX

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

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
BONDS GOVERNMENTS UNITED STATES																
302152-AC-7	EXPORT FUNDING TRUST 1994-A A	08/15/2002	SCHEDULED REDEMPTION		250,000	250,000	263,750	250,000	(21,170)	0	0	0	0	9,864		1PE
31359M-MQ-3	FANNIE MAE 6.125 03/15/2012-C	08/22/2002	Various		103,345,013	100,000,000	103,421,390	103,345,013	(37,097)	0	0	0	0	2,484,028		1
313313-A2-4	FC DISCOUNT NOTE	07/31/2002	MATURED		1,000,000	1,000,000	997,733	1,000,000	1,401	0	0	0	0	0		1PE
36209V-6W-9	GOVT NATL MTG ASSN #483385	09/01/2002	SCHEDULED REDEMPTION		2,011	2,011	2,044	2,011	(41)	0	0	0	0	43		1
362028-ZJ-4	GOVT NATL MTG ASSOC I # 3445	09/01/2002	SCHEDULED REDEMPTION		156	157	157	156	0	0	0	0	0	3		1
362029-DC-1	GOVT NATL MTG ASSOC I # 3699	09/01/2002	SCHEDULED REDEMPTION		2,667	2,667	2,697	2,667	(8)	0	0	0	0	56		1
362030-FM-5	GOVT NATL MTG ASSOC I # 4672	09/01/2002	SCHEDULED REDEMPTION		1,331	1,331	1,331	1,331	0	0	0	0	0	26		1
362030-Z6-8	GOVT NATL MTG ASSOC I # 5265	09/01/2002	SCHEDULED REDEMPTION		1,507	1,507	1,515	1,507	(2)	0	0	0	0	31		1
362033-6K-3	GOVT NATL MTG ASSOC I # 8074	09/01/2002	SCHEDULED REDEMPTION		791	791	798	791	(5)	0	0	0	0	17		1
362034-BB-5	GOVT NATL MTG ASSOC I # 8134	09/01/2002	SCHEDULED REDEMPTION		738	738	741	738	(2)	0	0	0	0	15		1
362034-BU-3	GOVT NATL MTG ASSOC I # 8151	09/01/2002	SCHEDULED REDEMPTION		1,602	1,602	1,618	1,602	(8)	0	0	0	0	32		1
362034-P7-9	GOVT NATL MTG ASSOC I # 8546	09/01/2002	SCHEDULED REDEMPTION		4,917	4,917	4,928	4,917	(4)	0	0	0	0	84		1
362034-QS-2	GOVT NATL MTG ASSOC I # 8565	09/01/2002	SCHEDULED REDEMPTION		1,529	1,529	1,536	1,529	0	0	0	0	0	32		1
362034-UX-6	GOVT NATL MTG ASSOC I # 8698	09/01/2002	SCHEDULED REDEMPTION		156	156	157	156	0	0	0	0	0	3		1
362034-V3-1	GOVT NATL MTG ASSOC I # 8734	09/01/2002	SCHEDULED REDEMPTION		77	77	78	77	0	0	0	0	0	2		1
362034-WE-6	GOVT NATL MTG ASSOC I # 8745	09/01/2002	SCHEDULED REDEMPTION		394	394	398	394	(3)	0	0	0	0	8		1
362034-XW-5	GOVT NATL MTG ASSOC I # 8793	09/01/2002	SCHEDULED REDEMPTION		3,253	3,253	3,274	3,253	(11)	0	0	0	0	65		1
362034-2D-1	GOVT NATL MTG ASSOC I # 8872	09/01/2002	SCHEDULED REDEMPTION		3,616	3,616	3,634	3,616	(6)	0	0	0	0	75		1
362034-2S-8	GOVT NATL MTG ASSOC I # 8885	09/01/2002	SCHEDULED REDEMPTION		1,371	1,371	1,385	1,371	(6)	0	0	0	0	48		1
362034-2Z-2	GOVT NATL MTG ASSOC I # 8892	09/01/2002	SCHEDULED REDEMPTION		2,525	2,525	2,538	2,525	(3)	0	0	0	0	52		1
362034-5Z-9	GOVT NATL MTG ASSOC I # 8964	09/01/2002	SCHEDULED REDEMPTION		1,238	1,238	1,253	1,238	(7)	0	0	0	0	26		1
362035-DM-6	GOVT NATL MTG ASSOC I # 9108	09/01/2002	SCHEDULED REDEMPTION		432	432	432	432	0	0	0	0	0	14		1
362035-D5-3	GOVT NATL MTG ASSOC I # 9124	09/01/2002	SCHEDULED REDEMPTION		1,864	1,864	1,887	1,864	(13)	0	0	0	0	39		1
362035-EU-7	GOVT NATL MTG ASSOC I # 9147	09/01/2002	SCHEDULED REDEMPTION		357	357	357	357	0	0	0	0	0	7		1
362035-LK-1	GOVT NATL MTG ASSOC I # 9330	09/01/2002	SCHEDULED REDEMPTION		1,546	1,546	1,554	1,546	(5)	0	0	0	0	32		1
362035-R4-1	GOVT NATL MTG ASSOC I # 9507	09/01/2002	SCHEDULED REDEMPTION		835	835	840	835	(3)	0	0	0	0	17		1
362035-R9-0	GOVT NATL MTG ASSOC I # 9512	09/01/2002	SCHEDULED REDEMPTION		2,294	2,294	2,307	2,294	(6)	0	0	0	0	48		1
362035-SA-6	GOVT NATL MTG ASSOC I # 9513	09/01/2002	SCHEDULED REDEMPTION		665	665	672	665	(3)	0	0	0	0	11		1
362035-SK-4	GOVT NATL MTG ASSOC I # 9522	09/01/2002	SCHEDULED REDEMPTION		1,296	1,296	1,312	1,296	(8)	0	0	0	0	23		1
362035-SW-8	GOVT NATL MTG ASSOC I # 9533	09/01/2002	SCHEDULED REDEMPTION		1,780	1,780	1,780	1,780	0	0	0	0	0	37		1
362035-X6-9	GOVT NATL MTG ASSOC I # 9701	09/01/2002	SCHEDULED REDEMPTION		1,055	1,055	1,060	1,055	(1)	0	0	0	0	22		1
362035-ZX-8	GOVT NATL MTG ASSOC I # 9758	09/01/2002	SCHEDULED REDEMPTION		1,373	1,373	1,384	1,373	(6)	0	0	0	0	26		1
362035-2X-4	GOVT NATL MTG ASSOC I # 9790	09/01/2002	SCHEDULED REDEMPTION		1,048	1,048	1,056	1,048	(5)	0	0	0	0	22		1
362036-K3-8	GOVT NATL MTG ASSOC I # 10214	09/01/2002	SCHEDULED REDEMPTION		1,534	1,534	1,553	1,534	(10)	0	0	0	0	32		1
362036-P2-5	GOVT NATL MTG ASSOC I # 10341	09/01/2002	SCHEDULED REDEMPTION		447	447	449	447	(1)	0	0	0	0	9		1
362036-RW-7	GOVT NATL MTG ASSOC I # 10401	09/01/2002	SCHEDULED REDEMPTION		696	696	700	696	(2)	0	0	0	0	14		1
362036-RX-5	GOVT NATL MTG ASSOC I # 10402	09/01/2002	SCHEDULED REDEMPTION		188	188	190	188	(1)	0	0	0	0	6		1
362036-3W-3	GOVT NATL MTG ASSOC I # 10713	09/01/2002	SCHEDULED REDEMPTION		946	946	948	946	(2)	0	0	0	0	20		1
362036-4C-6	GOVT NATL MTG ASSOC I # 10719	09/01/2002	SCHEDULED REDEMPTION		549	549	553	549	(2)	0	0	0	0	11		1
362037-BN-2	GOVT NATL MTG ASSOC I # 10845	09/01/2002	SCHEDULED REDEMPTION		1,300	1,300	1,300	1,300	0	0	0	0	0	27		1
362037-CR-2	GOVT NATL MTG ASSOC I # 10880	09/01/2002	SCHEDULED REDEMPTION		1,363	1,363	1,379	1,363	(9)	0	0	0	0	54		1
362037-J2-0	GOVT NATL MTG ASSOC I # 11081	09/01/2002	SCHEDULED REDEMPTION		827	827	835	827	(5)	0	0	0	0	17		1
362037-RT-2	GOVT NATL MTG ASSOC I # 11298	09/01/2002	SCHEDULED REDEMPTION		51	51	51	51	0	0	0	0	0	1		1
362041-KT-1	GOVT NATL MTG ASSOC I # 13806	09/01/2002	SCHEDULED REDEMPTION		5,424	5,424	5,456	5,424	(16)	0	0	0	0	70		1
362042-SN-4	GOVT NATL MTG ASSOC I # 14925	09/01/2002	SCHEDULED REDEMPTION		73	73	73	73	0	0	0	0	0	2		1
362046-5X-8	GOVT NATL MTG ASSOC I # 18862	09/01/2002	SCHEDULED REDEMPTION		179	179	180	179	(1)	0	0	0	0	4		1
362047-HV-7	GOVT NATL MTG ASSOC I # 19144	09/01/2002	SCHEDULED REDEMPTION		2,904	2,904	2,939	2,904	(35)	0	0	0	0	25		1
362050-3H-7	GOVT NATL MTG ASSOC I # 22400	09/01/2002	SCHEDULED REDEMPTION		3,938	3,938	3,683	3,938	158	0	0	0	0	82		1
362051-GE-8	GOVT NATL MTG ASSOC I # 22697	09/01/2002	SCHEDULED REDEMPTION		25,895	25,895	24,220	25,895	1,093	0	0	0	0	257		1
362051-GT-5	GOVT NATL MTG ASSOC I # 22710	09/01/2002	SCHEDULED REDEMPTION		3,683	3,683	3,445	3,683	147	0	0	0	0	96		1
362053-CS-7	GOVT NATL MTG ASSOC I # 24381	09/01/2002	SCHEDULED REDEMPTION		4,096	4,096	3,831	4,096	92	0	0	0	0	84		1
362053-P9-5	GOVT NATL MTG ASSOC I # 24748	09/01/2002	SCHEDULED REDEMPTION		1,170	1,170	1,094	1,170	61	0	0	0	0	24		1
362072-6L-9	GOVT NATL MTG ASSOC I # 42275	09/01/2002	SCHEDULED REDEMPTION		74	74	73	74	1	0	0	0	0	3		1
362075-FF-5	GOVT NATL MTG ASSOC I # 44266	09/01/2002	SCHEDULED REDEMPTION		44	44	44	44	(1)	0	0	0	0	2		1
362076-WV-9	GOVT NATL MTG ASSOC I # 45660	09/01/2002	SCHEDULED REDEMPTION		166	166	164	166	2	0	0	0	0	5		1
362076-7M-7	GOVT NATL MTG ASSOC I # 45900	09/01/2002	SCHEDULED REDEMPTION		122	122	118	122	4	0	0	0	0	4		1
362077-RB-7	GOVT NATL MTG ASSOC I # 46382	09/01/2002	SCHEDULED REDEMPTION		44	44	45	44	(1)	0	0	0	0	1		1
362077-VP-1	GOVT NATL MTG ASSOC I # 46522	09/01/2002	SCHEDULED REDEMPTION		42	42	43	42	(1)	0	0	0	0	1		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
362079-3Y-9	GOVT NATL MTG ASSOC I # 48515	09/01/2002	SCHEDULED REDEMPTION		98	98	97	98	1	0	0	0	0	3		1
362055-M5-1	GOVT NATL MTG ASSOC I #026480	09/01/2002	SCHEDULED REDEMPTION		126	126	130	126	(5)	0	0	0	0	3		1
36214D-HY-6	GOVT NATL MTG ASSOC I #102947	09/01/2002	SCHEDULED REDEMPTION		481	481	488	481	(16)	0	0	0	0	11		1
36214E-DR-3	GOVT NATL MTG ASSOC I #103712	09/01/2002	SCHEDULED REDEMPTION		5	5	5	5	0	0	0	0	0	0		1
36214Q-NB-0	GOVT NATL MTG ASSOC I #112986	09/01/2002	SCHEDULED REDEMPTION		71	71	70	71	1	0	0	0	0	2		1
36214Q-2E-7	GOVT NATL MTG ASSOC I #113373	09/01/2002	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	0		1
36214U-F2-0	GOVT NATL MTG ASSOC I #116385	09/01/2002	SCHEDULED REDEMPTION		4	4	5	4	0	0	0	0	0	0		1
36215W-BY-9	GOVT NATL MTG ASSOC I #146855	09/01/2002	SCHEDULED REDEMPTION		35	35	37	35	(2)	0	0	0	0	1		1
362154-JS-6	GOVT NATL MTG ASSOC I #153373	09/01/2002	SCHEDULED REDEMPTION		41	41	43	41	(2)	0	0	0	0	1		1
362159-CN-3	GOVT NATL MTG ASSOC I #157677	09/01/2002	SCHEDULED REDEMPTION		96	96	102	96	(7)	0	0	0	0	288		1
36216A-N9-8	GOVT NATL MTG ASSOC I #158916	09/01/2002	SCHEDULED REDEMPTION		36,406	36,406	37,823	36,406	(1,341)	0	0	0	0	600		1
36216K-Z8-5	GOVT NATL MTG ASSOC I #167367	09/01/2002	SCHEDULED REDEMPTION		88	88	91	88	(7)	0	0	0	0	2		1
36216N-A9-4	GOVT NATL MTG ASSOC I #169332	09/01/2002	SCHEDULED REDEMPTION		667	667	693	667	(29)	0	0	0	0	17		1
36216S-6S-6	GOVT NATL MTG ASSOC I #173781	09/01/2002	SCHEDULED REDEMPTION		174,740	174,740	182,057	174,740	(12,085)	0	0	0	0	3,177		1
362164-AN-5	GOVT NATL MTG ASSOC I #182813	09/01/2002	SCHEDULED REDEMPTION		13,012	13,012	13,606	13,012	(456)	0	0	0	0	308		1
362167-D8-8	GOVT NATL MTG ASSOC I #185627	09/01/2002	SCHEDULED REDEMPTION		414	414	430	414	(23)	0	0	0	0	79		1
362169-TR-5	GOVT NATL MTG ASSOC I #186960	09/01/2002	SCHEDULED REDEMPTION		2,266	2,266	2,236	2,266	32	0	0	0	0	1,107		1
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816	09/01/2002	SCHEDULED REDEMPTION		15,111	15,111	15,695	15,111	(592)	0	0	0	0	238		1
36217G-W7-8	GOVT NATL MTG ASSOC I #193370	09/01/2002	SCHEDULED REDEMPTION		132	132	147	132	(19)	0	0	0	0	3		1
36217K-MR-6	GOVT NATL MTG ASSOC I #195768	09/01/2002	SCHEDULED REDEMPTION		1,677	1,677	1,726	1,677	(35)	0	0	0	0	40		1
362171-EJ-5	GOVT NATL MTG ASSOC I #209037	09/01/2002	SCHEDULED REDEMPTION		3,550	3,550	3,713	3,550	(142)	0	0	0	0	30		1
36218F-NG-9	GOVT NATL MTG ASSOC I #220991	09/01/2002	SCHEDULED REDEMPTION		81	81	94	81	(18)	0	0	0	0	2		1
36218L-M9-3	GOVT NATL MTG ASSOC I #225484	09/01/2002	SCHEDULED REDEMPTION		101	101	117	101	(22)	0	0	0	0	2		1
36218P-LY-0	GOVT NATL MTG ASSOC I #228143	09/01/2002	SCHEDULED REDEMPTION		377	377	385	377	(8)	0	0	0	0	8		1
36218R-H9-6	GOVT NATL MTG ASSOC I #229856	09/01/2002	SCHEDULED REDEMPTION		5,100	5,100	5,327	5,100	(499)	0	0	0	0	41		1
36218T-B9-8	GOVT NATL MTG ASSOC I #231464	09/01/2002	SCHEDULED REDEMPTION		146	146	141	146	3	0	0	0	0	4		1
36218T-5X-2	GOVT NATL MTG ASSOC I #232262	09/01/2002	SCHEDULED REDEMPTION		71	71	73	71	(4)	0	0	0	0	2		1
36219E-3B-4	GOVT NATL MTG ASSOC I #247494	09/01/2002	SCHEDULED REDEMPTION		915	915	953	915	(63)	0	0	0	0	18		1
36219H-R5-4	GOVT NATL MTG ASSOC I #249908	09/01/2002	SCHEDULED REDEMPTION		12	12	13	12	(1)	0	0	0	0	0		1
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854	09/01/2002	SCHEDULED REDEMPTION		171	171	179	171	(6)	0	0	0	0	4		1
362191-PL-6	GOVT NATL MTG ASSOC I #264227	09/01/2002	SCHEDULED REDEMPTION		56,412	56,412	54,325	56,412	2,595	0	0	0	0	701		1
362196-Y8-4	GOVT NATL MTG ASSOC I #269035	09/01/2002	SCHEDULED REDEMPTION		113	113	117	113	(5)	0	0	0	0	3		1
36220C-5V-9	GOVT NATL MTG ASSOC I #274560	09/01/2002	SCHEDULED REDEMPTION		688	688	719	688	(24)	0	0	0	0	426		1
36220J-HM-1	GOVT NATL MTG ASSOC I #279336	09/01/2002	SCHEDULED REDEMPTION		119	119	138	119	(20)	0	0	0	0	3		1
36220M-3L-1	GOVT NATL MTG ASSOC I #282603	09/01/2002	SCHEDULED REDEMPTION		832	832	831	832	2	0	0	0	0	19		1
36220N-2D-8	GOVT NATL MTG ASSOC I #283472	09/01/2002	SCHEDULED REDEMPTION		225	225	308	225	(90)	0	0	0	0	5		1
362208-PS-3	GOVT NATL MTG ASSOC I #300233	09/01/2002	SCHEDULED REDEMPTION		136	136	142	136	(8)	0	0	0	0	3		1
36223A-S6-0	GOVT NATL MTG ASSOC I #302141	09/01/2002	SCHEDULED REDEMPTION		14,391	14,391	15,033	14,391	(572)	0	0	0	0	394		1
36223N-X4-1	GOVT NATL MTG ASSOC I #313099	09/01/2002	SCHEDULED REDEMPTION		18,305	18,305	19,315	18,305	(1,211)	0	0	0	0	299		1
36223V-KZ-8	GOVT NATL MTG ASSOC I #319012	09/01/2002	SCHEDULED REDEMPTION		1,647	1,647	1,643	1,647	5	0	0	0	0	22		1
36224A-RK-9	GOVT NATL MTG ASSOC I #322790	09/01/2002	SCHEDULED REDEMPTION		634	634	652	634	(15)	0	0	0	0	13		1
36224A-XA-4	GOVT NATL MTG ASSOC I #322973	09/01/2002	SCHEDULED REDEMPTION		812	812	810	812	2	0	0	0	0	15		1
36224C-Y4-3	GOVT NATL MTG ASSOC I #324831	09/01/2002	SCHEDULED REDEMPTION		4,738	4,738	4,952	4,738	(206)	0	0	0	0	64		1
36224M-VY-8	GOVT NATL MTG ASSOC I #332831	09/01/2002	SCHEDULED REDEMPTION		23,148	23,148	24,111	23,148	(680)	0	0	0	0	313		1
36224N-3N-1	GOVT NATL MTG ASSOC I #333905	09/01/2002	SCHEDULED REDEMPTION		1,876	1,876	1,963	1,876	(122)	0	0	0	0	14		1
36224S-YF-3	GOVT NATL MTG ASSOC I #337410	09/01/2002	SCHEDULED REDEMPTION		12,191	12,191	12,163	12,191	30	0	0	0	0	138		1
36224V-7K-5	GOVT NATL MTG ASSOC I #340298	09/01/2002	SCHEDULED REDEMPTION		66	66	67	66	(1)	0	0	0	0	6		1
36224W-GP-2	GOVT NATL MTG ASSOC I #340506	09/01/2002	SCHEDULED REDEMPTION		11,002	11,002	10,977	11,002	29	0	0	0	0	692		1
36203A-Z5-8	GOVT NATL MTG ASSOC I #343764	09/01/2002	SCHEDULED REDEMPTION		19,824	19,824	19,778	19,824	44	0	0	0	0	371		1
36203C-KB-7	GOVT NATL MTG ASSOC I #345090	09/01/2002	SCHEDULED REDEMPTION		368,397	368,397	330,571	368,397	50,671	0	0	0	0	7,811		1
36203F-H5-7	GOVT NATL MTG ASSOC I #347752	09/01/2002	SCHEDULED REDEMPTION		234	234	234	234	0	0	0	0	0	4		1
36203N-6W-3	GOVT NATL MTG ASSOC I #354685	09/01/2002	SCHEDULED REDEMPTION		201,982	201,982	181,342	201,982	23,111	0	0	0	0	4,667		1
36203P-AV-5	GOVT NATL MTG ASSOC I #354720	09/01/2002	SCHEDULED REDEMPTION		102,399	102,399	104,318	102,399	(1,991)	0	0	0	0	2,734		1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733	09/01/2002	SCHEDULED REDEMPTION		79,360	79,360	78,134	79,360	1,448	0	0	0	0	1,543		1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765	09/01/2002	SCHEDULED REDEMPTION		326,455	326,455	293,504	326,455	36,430	0	0	0	0	5,784		1
36203X-G6-7	GOVT NATL MTG ASSOC I #362121	09/01/2002	SCHEDULED REDEMPTION		232,061	232,061	223,388	232,061	7,855	0	0	0	0	5,136		1
36203X-JV-9	GOVT NATL MTG ASSOC I #362176	09/01/2002	SCHEDULED REDEMPTION		123,898	123,898	127,902	123,898	(3,478)	0	0	0	0	2,709		1
36204D-AC-3	GOVT NATL MTG ASSOC I #366403	09/01/2002	SCHEDULED REDEMPTION		67,211	67,211	66,141	67,211	1,265	0	0	0	0	1,242		1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536	09/01/2002	SCHEDULED REDEMPTION		50,275	50,275	51,599	50,275	(1,275)	0	0	0	0	761		1
36204H-MN-7	GOVT NATL MTG ASSOC I #370365	09/01/2002	SCHEDULED REDEMPTION		279,006	279,006	255,142	279,006	28,945	0	0	0	0	4,575		1
36204J-DK-9	GOVT NATL MTG ASSOC I #371006	09/01/2002	SCHEDULED REDEMPTION		72,412	72,412	73,714	72,412	(1,282)	0	0	0	0	1,058		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
36204J-5P-7	GOVT NATL MTG ASSOC I #371754	09/01/2002	SCHEDULED REDEMPTION		173,402	173,402	159,421	173,402	14,485	0	0	0	0	3,113		1
36204Q-DD-9	GOVT NATL MTG ASSOC I #376400	09/01/2002	SCHEDULED REDEMPTION		212,892	212,892	208,045	212,892	5,009	0	0	0	0	3,363		1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262	09/01/2002	SCHEDULED REDEMPTION		68,005	68,005	69,740	68,005	(1,560)	0	0	0	0	947		1
36204R-RQ-3	GOVT NATL MTG ASSOC I #377695	09/01/2002	SCHEDULED REDEMPTION		7,283	7,283	7,310	7,283	(47)	0	0	0	0	117		1
36204T-XV-1	GOVT NATL MTG ASSOC I #379692	09/01/2002	SCHEDULED REDEMPTION		600	600	587	600	11	0	0	0	0	11		1
36204U-SE-2	GOVT NATL MTG ASSOC I #380417	09/01/2002	SCHEDULED REDEMPTION		20,848	20,848	21,245	20,848	(432)	0	0	0	0	982		1
36204X-WC-5	GOVT NATL MTG ASSOC I #383243	09/01/2002	SCHEDULED REDEMPTION		33,216	33,216	29,822	33,216	2,962	0	0	0	0	481		1
36205C-QY-9	GOVT NATL MTG ASSOC I #386671	09/01/2002	SCHEDULED REDEMPTION		30,839	30,839	31,890	30,839	(1,208)	0	0	0	0	242		1
36205E-K3-9	GOVT NATL MTG ASSOC I #388314	09/01/2002	SCHEDULED REDEMPTION		409,518	409,518	403,103	409,518	6,181	0	0	0	0	5,252		1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669	09/01/2002	SCHEDULED REDEMPTION		18,413	18,413	19,041	18,413	(791)	0	0	0	0	342		1
36205M-PA-0	GOVT NATL MTG ASSOC I #394717	09/01/2002	SCHEDULED REDEMPTION		65	65	67	65	(1)	0	0	0	0	1		1
36205R-T9-8	GOVT NATL MTG ASSOC I #398476	09/01/2002	SCHEDULED REDEMPTION		54,232	54,232	54,232	54,232	368	0	0	0	0	1,104		1
36205S-BB-0	GOVT NATL MTG ASSOC I #398834	09/01/2002	SCHEDULED REDEMPTION		621	621	637	621	(19)	0	0	0	0	16		1
36205X-WP-5	GOVT NATL MTG ASSOC I #403954	09/01/2002	SCHEDULED REDEMPTION		31,095	31,095	32,167	31,095	(1,226)	0	0	0	0	458		1
36205Y-2H-4	GOVT NATL MTG ASSOC I #404976	09/01/2002	SCHEDULED REDEMPTION		407	407	418	407	(18)	0	0	0	0	9		1
36206A-QK-2	GOVT NATL MTG ASSOC I #405558	09/01/2002	SCHEDULED REDEMPTION		19,599	19,599	19,672	19,599	(146)	0	0	0	0	305		1
36206E-GJ-8	GOVT NATL MTG ASSOC I #408901	09/01/2002	SCHEDULED REDEMPTION		10,199	10,199	10,429	10,199	(284)	0	0	0	0	145		1
36206L-NB-1	GOVT NATL MTG ASSOC I #414486	09/01/2002	SCHEDULED REDEMPTION		497	497	503	497	(9)	0	0	0	0	10		1
36206N-E3-5	GOVT NATL MTG ASSOC I #416054	09/01/2002	SCHEDULED REDEMPTION		10,648	10,648	10,688	10,648	(57)	0	0	0	0	265		1
36206T-KY-7	GOVT NATL MTG ASSOC I #420711	09/01/2002	SCHEDULED REDEMPTION		687	687	690	687	(5)	0	0	0	0	20		1
36206U-HB-8	GOVT NATL MTG ASSOC I #421526	09/01/2002	SCHEDULED REDEMPTION		864	864	875	864	(12)	0	0	0	0	17		1
36206U-Q6-9	GOVT NATL MTG ASSOC I #421777	09/01/2002	SCHEDULED REDEMPTION		28	28	29	28	0	0	0	0	0	15		1
36206V-KT-3	GOVT NATL MTG ASSOC I #422506	09/01/2002	SCHEDULED REDEMPTION		33,520	33,520	33,520	33,520	231	0	0	0	0	687		1
36206V-TC-1	GOVT NATL MTG ASSOC I #422747	09/01/2002	SCHEDULED REDEMPTION		271	271	272	271	(2)	0	0	0	0	5		1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827	09/01/2002	SCHEDULED REDEMPTION		8,886	8,886	9,005	8,886	(188)	0	0	0	0	120		1
36206V-YJ-0	GOVT NATL MTG ASSOC I #422913	09/01/2002	SCHEDULED REDEMPTION		26,986	26,986	27,348	26,986	(423)	0	0	0	0	480		1
36206V-YY-7	GOVT NATL MTG ASSOC I #422927	09/01/2002	SCHEDULED REDEMPTION		12,549	12,549	12,717	12,549	(223)	0	0	0	0	405		1
36206W-B2-0	GOVT NATL MTG ASSOC I #423157	09/01/2002	SCHEDULED REDEMPTION		121,908	121,908	125,794	121,908	(4,239)	0	0	0	0	2,054		1
36206W-GF-6	GOVT NATL MTG ASSOC I #423298	09/01/2002	SCHEDULED REDEMPTION		31	31	31	31	0	0	0	0	0	1		1
36206W-NP-6	GOVT NATL MTG ASSOC I #423498	09/01/2002	SCHEDULED REDEMPTION		2,959	2,959	2,959	2,959	19	0	0	0	0	380		1
36206W-7M-1	GOVT NATL MTG ASSOC I #424000	09/01/2002	SCHEDULED REDEMPTION		5,669	5,669	5,690	5,669	(41)	0	0	0	0	85		1
36206X-M5-9	GOVT NATL MTG ASSOC I #424380	09/01/2002	SCHEDULED REDEMPTION		10	10	10	10	0	0	0	0	0	0		1
36206X-6F-5	GOVT NATL MTG ASSOC I #424870	09/01/2002	SCHEDULED REDEMPTION		25,234	25,234	24,706	25,234	609	0	0	0	0	578		1
36206Y-6M-8	GOVT NATL MTG ASSOC I #425776	09/01/2002	SCHEDULED REDEMPTION		602	602	604	602	(5)	0	0	0	0	11		1
36207A-JC-7	GOVT NATL MTG ASSOC I #426059	09/01/2002	SCHEDULED REDEMPTION		1,420	1,420	1,426	1,420	(11)	0	0	0	0	11		1
36207A-K6-8	GOVT NATL MTG ASSOC I #426117	09/01/2002	SCHEDULED REDEMPTION		3,279	3,279	3,291	3,279	(23)	0	0	0	0	72		1
36207A-LG-5	GOVT NATL MTG ASSOC I #426127	09/01/2002	SCHEDULED REDEMPTION		10,203	10,203	10,241	10,203	(65)	0	0	0	0	168		1
36207A-P6-3	GOVT NATL MTG ASSOC I #426245	09/01/2002	SCHEDULED REDEMPTION		535	535	537	535	(4)	0	0	0	0	10		1
36207B-Q2-9	GOVT NATL MTG ASSOC I #427173	09/01/2002	SCHEDULED REDEMPTION		141	141	142	141	(1)	0	0	0	0	3		1
36207B-RG-7	GOVT NATL MTG ASSOC I #427187	09/01/2002	SCHEDULED REDEMPTION		267	267	268	267	(2)	0	0	0	0	5		1
36207D-XY-7	GOVT NATL MTG ASSOC I #429195	09/01/2002	SCHEDULED REDEMPTION		7,686	7,686	7,715	7,686	(57)	0	0	0	0	144		1
36207E-AZ-7	GOVT NATL MTG ASSOC I #429424	09/01/2002	SCHEDULED REDEMPTION		28,629	28,629	28,736	28,629	(193)	0	0	0	0	723		1
36207G-EG-0	GOVT NATL MTG ASSOC I #431335	09/01/2002	SCHEDULED REDEMPTION		16	16	16	16	0	0	0	0	0	29		1
36207G-FD-6	GOVT NATL MTG ASSOC I #431364	09/01/2002	SCHEDULED REDEMPTION		584	584	586	584	(4)	0	0	0	0	19		1
36207J-VR-1	GOVT NATL MTG ASSOC I #433624	09/01/2002	SCHEDULED REDEMPTION		105,566	105,566	101,013	105,566	4,199	0	0	0	0	2,124		1
36207J-YS-6	GOVT NATL MTG ASSOC I #433721	09/01/2002	SCHEDULED REDEMPTION		9,010	9,010	9,360	9,010	(277)	0	0	0	0	168		1
36207J-5P-4	GOVT NATL MTG ASSOC I #433854	09/01/2002	SCHEDULED REDEMPTION		73,455	73,455	76,301	73,455	(2,266)	0	0	0	0	983		1
36207J-7J-6	GOVT NATL MTG ASSOC I #433897	09/01/2002	SCHEDULED REDEMPTION		184,162	184,162	191,298	184,162	(5,832)	0	0	0	0	2,359		1
36207K-HU-7	GOVT NATL MTG ASSOC I #434143	09/01/2002	SCHEDULED REDEMPTION		11,350	11,350	11,344	11,350	6	0	0	0	0	183		1
36207K-RX-0	GOVT NATL MTG ASSOC I #434402	09/01/2002	SCHEDULED REDEMPTION		26,665	26,665	26,651	26,665	14	0	0	0	0	335		1
36207K-TU-4	GOVT NATL MTG ASSOC I #434463	09/01/2002	SCHEDULED REDEMPTION		10,914	10,914	11,139	10,914	(232)	0	0	0	0	114		1
36207K-VQ-0	GOVT NATL MTG ASSOC I #434523	09/01/2002	SCHEDULED REDEMPTION		2,599	2,599	2,598	2,599	1	0	0	0	0	39		1
36207K-4Y-3	GOVT NATL MTG ASSOC I #434739	09/01/2002	SCHEDULED REDEMPTION		202,679	202,679	207,240	202,679	(5,150)	0	0	0	0	2,337		1
36207L-BK-3	GOVT NATL MTG ASSOC I #434842	09/01/2002	SCHEDULED REDEMPTION		3,745	3,745	3,832	3,745	(94)	0	0	0	0	106		1
36207L-CE-6	GOVT NATL MTG ASSOC I #434869	09/01/2002	SCHEDULED REDEMPTION		815	815	834	815	(19)	0	0	0	0	10		1
36207L-W9-5	GOVT NATL MTG ASSOC I #435472	09/01/2002	SCHEDULED REDEMPTION		524	524	538	524	(24)	0	0	0	0	11		1
36207M-RP-3	GOVT NATL MTG ASSOC I #436194	09/01/2002	SCHEDULED REDEMPTION		50,889	50,889	50,889	50,889	310	0	0	0	0	1,070		1
36207M-R9-9	GOVT NATL MTG ASSOC I #436212	09/01/2002	SCHEDULED REDEMPTION		75,690	75,690	77,393	75,690	(1,558)	0	0	0	0	3,677		1
36207N-RM-8	GOVT NATL MTG ASSOC I #437092	08/19/2002	Various		3,313,272	3,243,854	3,142,484	3,189,546	411	0	0	123,726	123,726	43,211		1
36207N-4P-6	GOVT NATL MTG ASSOC I #437430	09/01/2002	SCHEDULED REDEMPTION		123,156	123,156	120,577	123,156	2,485	0	0	0	0	1,809		1
36207N-6M-1	GOVT NATL MTG ASSOC I #437476	09/01/2002	SCHEDULED REDEMPTION		1,663	1,663	1,641	1,663	24	0	0	0	0	23		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
36207Q-MB-0	GOVT NATL MTG ASSOC I #438754	09/01/2002	SCHEDULED REDEMPTION		3,004	3,004	3,076	3,004	(55)	0	0	0	0	994		1
36207R-LK-9	GOVT NATL MTG ASSOC I #439630	09/01/2002	SCHEDULED REDEMPTION		5,961	5,961	5,984	5,961	(42)	0	0	0	0	148		1
36207T-RT-0	GOVT NATL MTG ASSOC I #441598	09/01/2002	SCHEDULED REDEMPTION		88	88	90	88	(3)	0	0	0	0	2		1
36207U-BG-2	GOVT NATL MTG ASSOC I #442039	09/01/2002	SCHEDULED REDEMPTION		4,473	4,473	4,489	4,473	(32)	0	0	0	0	93		1
36207V-SE-7	GOVT NATL MTG ASSOC I #443417	09/01/2002	SCHEDULED REDEMPTION		432	432	437	432	(5)	0	0	0	0	9		1
36207V-U3-8	GOVT NATL MTG ASSOC I #443502	09/01/2002	SCHEDULED REDEMPTION		3,030	3,030	3,042	3,030	(22)	0	0	0	0	38		1
36207W-XQ-2	GOVT NATL MTG ASSOC I #444487	09/01/2002	SCHEDULED REDEMPTION		13,618	13,618	13,333	13,618	274	0	0	0	0	756		1
36207Y-J3-5	GOVT NATL MTG ASSOC I #445882	09/01/2002	SCHEDULED REDEMPTION		34,618	34,618	34,158	34,618	429	0	0	0	0	768		1
36207Y-MM-9	GOVT NATL MTG ASSOC I #445964	09/01/2002	SCHEDULED REDEMPTION		637	637	637	637	0	0	0	0	0	10		1
36207Y-ZN-3	GOVT NATL MTG ASSOC I #446349	09/01/2002	SCHEDULED REDEMPTION		197,694	197,694	201,809	197,694	(4,798)	0	0	0	0	4,320		1
36208D-MD-4	GOVT NATL MTG ASSOC I #447756	09/01/2002	SCHEDULED REDEMPTION		9,151	9,151	9,185	9,151	(65)	0	0	0	0	192		1
36208D-NL-5	GOVT NATL MTG ASSOC I #447795	09/01/2002	SCHEDULED REDEMPTION		14,757	14,757	15,329	14,757	(415)	0	0	0	0	280		1
36208D-NP-6	GOVT NATL MTG ASSOC I #447798	09/01/2002	SCHEDULED REDEMPTION		216	216	221	216	(7)	0	0	0	0	5		1
36208E-TY-9	GOVT NATL MTG ASSOC I #448867	09/01/2002	SCHEDULED REDEMPTION		39,214	39,214	38,393	39,214	714	0	0	0	0	927		1
36208E-ZF-3	GOVT NATL MTG ASSOC I #449042	09/01/2002	SCHEDULED REDEMPTION		151	151	155	151	(3)	0	0	0	0	3		1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486	09/01/2002	SCHEDULED REDEMPTION		149,315	149,315	151,882	149,315	(2,028)	0	0	0	0	3,064		1
36208F-ME-7	GOVT NATL MTG ASSOC I #449557	09/01/2002	SCHEDULED REDEMPTION		7,307	7,307	7,590	7,307	(257)	0	0	0	0	137		1
36208G-H2-7	GOVT NATL MTG ASSOC I #450349	09/01/2002	SCHEDULED REDEMPTION		294,500	294,500	299,561	294,500	(3,785)	0	0	0	0	7,372		1
36208H-LA-2	GOVT NATL MTG ASSOC I #451321	09/01/2002	SCHEDULED REDEMPTION		23,524	23,524	23,612	23,524	(165)	0	0	0	0	493		1
36208H-LB-0	GOVT NATL MTG ASSOC I #451322	09/01/2002	SCHEDULED REDEMPTION		25,071	25,071	25,165	25,071	(194)	0	0	0	0	584		1
36208H-R5-7	GOVT NATL MTG ASSOC I #451508	09/01/2002	SCHEDULED REDEMPTION		50,683	50,683	51,824	50,683	(1,504)	0	0	0	0	674		1
36208K-3Y-3	GOVT NATL MTG ASSOC I #453615	09/01/2002	SCHEDULED REDEMPTION		50,227	50,227	51,358	50,227	(1,708)	0	0	0	0	716		1
36208L-AV-9	GOVT NATL MTG ASSOC I #453720	09/01/2002	SCHEDULED REDEMPTION		8,777	8,777	8,593	8,777	143	0	0	0	0	210		1
36208L-BP-1	GOVT NATL MTG ASSOC I #453746	09/01/2002	SCHEDULED REDEMPTION		97,783	97,783	99,983	97,783	(2,657)	0	0	0	0	1,689		1
36208L-LZ-8	GOVT NATL MTG ASSOC I #454044	09/01/2002	SCHEDULED REDEMPTION		5,298	5,298	5,421	5,298	(135)	0	0	0	0	138		1
36208L-SE-8	GOVT NATL MTG ASSOC I #454217	09/01/2002	SCHEDULED REDEMPTION		20,135	20,135	19,797	20,135	313	0	0	0	0	938		1
36208M-Z2-4	GOVT NATL MTG ASSOC I #455361	09/01/2002	SCHEDULED REDEMPTION		46,543	46,543	44,412	46,543	1,983	0	0	0	0	736		1
36208M-4R-3	GOVT NATL MTG ASSOC I #455432	09/01/2002	SCHEDULED REDEMPTION		156	156	157	156	(3)	0	0	0	0	3		1
36208N-JX-2	GOVT NATL MTG ASSOC I #455778	09/01/2002	SCHEDULED REDEMPTION		9,492	9,492	9,527	9,492	(82)	0	0	0	0	221		1
36208P-E7-9	GOVT NATL MTG ASSOC I #456558	09/01/2002	SCHEDULED REDEMPTION		83,322	83,322	81,578	83,322	1,822	0	0	0	0	1,217		1
36208P-NW-4	GOVT NATL MTG ASSOC I #456805	09/01/2002	SCHEDULED REDEMPTION		112,460	112,460	107,610	112,460	4,523	0	0	0	0	1,456		1
36208P-S2-5	GOVT NATL MTG ASSOC I #456937	09/01/2002	SCHEDULED REDEMPTION		52,427	52,427	54,459	52,427	(1,806)	0	0	0	0	979		1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300	09/01/2002	SCHEDULED REDEMPTION		167,128	167,128	158,823	167,128	8,504	0	0	0	0	2,909		1
36208Q-DC-7	GOVT NATL MTG ASSOC I #457399	09/01/2002	SCHEDULED REDEMPTION		14,194	14,194	13,897	14,194	289	0	0	0	0	213		1
36208Q-XK-7	GOVT NATL MTG ASSOC I #457982	09/01/2002	SCHEDULED REDEMPTION		78,205	78,205	78,162	78,205	42	0	0	0	0	810		1
36208Q-XL-5	GOVT NATL MTG ASSOC I #457983	09/01/2002	SCHEDULED REDEMPTION		100,440	100,440	100,385	100,440	54	0	0	0	0	1,309		1
36208Q-X4-3	GOVT NATL MTG ASSOC I #457999	09/01/2002	SCHEDULED REDEMPTION		34,428	34,428	34,409	34,428	19	0	0	0	0	361		1
36208Q-YL-4	GOVT NATL MTG ASSOC I #458015	09/01/2002	SCHEDULED REDEMPTION		3,271	3,271	3,227	3,271	44	0	0	0	0	47		1
36208Q-YV-2	GOVT NATL MTG ASSOC I #458024	09/01/2002	SCHEDULED REDEMPTION		62,273	62,273	62,239	62,273	34	0	0	0	0	600		1
36208Q-ZR-0	GOVT NATL MTG ASSOC I #458052	09/01/2002	SCHEDULED REDEMPTION		70,734	70,734	70,696	70,734	39	0	0	0	0	1,067		1
36208R-FN-9	GOVT NATL MTG ASSOC I #458373	09/01/2002	SCHEDULED REDEMPTION		26,122	26,122	27,094	26,122	(1,021)	0	0	0	0	487		1
36208R-U8-5	GOVT NATL MTG ASSOC I #458807	09/01/2002	SCHEDULED REDEMPTION		69,769	69,769	66,760	69,769	2,725	0	0	0	0	1,926		1
36208R-YY-4	GOVT NATL MTG ASSOC I #458927	09/01/2002	SCHEDULED REDEMPTION		3,520	3,520	3,679	3,520	(159)	0	0	0	0	86		1
36208R-2K-9	GOVT NATL MTG ASSOC I #458978	09/01/2002	SCHEDULED REDEMPTION		3,001	3,001	2,999	3,001	2	0	0	0	0	831		1
36208S-4Z-2	GOVT NATL MTG ASSOC I #459940	09/01/2002	SCHEDULED REDEMPTION		1,585	1,585	1,621	1,585	(40)	0	0	0	0	35		1
36208T-CP-3	GOVT NATL MTG ASSOC I #460078	09/01/2002	SCHEDULED REDEMPTION		63,709	63,709	66,178	63,709	(2,607)	0	0	0	0	843		1
36208T-R3-6	GOVT NATL MTG ASSOC I #460506	09/01/2002	SCHEDULED REDEMPTION		51,294	51,294	51,266	51,294	29	0	0	0	0	526		1
36208V-QV-0	GOVT NATL MTG ASSOC I #462268	09/01/2002	SCHEDULED REDEMPTION		3,462	3,462	3,390	3,462	82	0	0	0	0	52		1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363	09/01/2002	SCHEDULED REDEMPTION		67,107	67,107	68,701	67,107	(1,396)	0	0	0	0	1,135		1
36208V-UH-6	GOVT NATL MTG ASSOC I #462384	09/01/2002	SCHEDULED REDEMPTION		8,380	8,380	8,205	8,380	179	0	0	0	0	180		1
36208V-XZ-3	GOVT NATL MTG ASSOC I #462496	09/01/2002	SCHEDULED REDEMPTION		10,862	10,862	11,114	10,862	(286)	0	0	0	0	163		1
36208X-GV-7	GOVT NATL MTG ASSOC I #463812	09/01/2002	SCHEDULED REDEMPTION		32,586	32,586	32,586	32,586	187	0	0	0	0	630		1
36208X-XC-0	GOVT NATL MTG ASSOC I #464275	09/01/2002	SCHEDULED REDEMPTION		29,223	29,223	29,917	29,223	(593)	0	0	0	0	824		1
36208Y-C6-4	GOVT NATL MTG ASSOC I #464593	09/01/2002	SCHEDULED REDEMPTION		41,271	41,271	41,249	41,271	22	0	0	0	0	237		1
36208Y-SE-0	GOVT NATL MTG ASSOC I #465017	09/01/2002	SCHEDULED REDEMPTION		22,502	22,502	22,203	22,502	374	0	0	0	0	246		1
36208Y-2G-3	GOVT NATL MTG ASSOC I #465275	09/01/2002	SCHEDULED REDEMPTION		53,649	53,649	52,937	53,649	806	0	0	0	0	1,125		1
36208Y-6L-8	GOVT NATL MTG ASSOC I #465375	09/01/2002	SCHEDULED REDEMPTION		664	664	663	664	0	0	0	0	0	127		1
36209A-6W-5	GOVT NATL MTG ASSOC I #466285	09/01/2002	SCHEDULED REDEMPTION		525,459	525,459	547,463	525,459	(29,204)	0	0	0	0	7,763		1
36209B-C9-7	GOVT NATL MTG ASSOC I #466396	09/01/2002	SCHEDULED REDEMPTION		33,090	33,090	32,534	33,090	496	0	0	0	0	696		1
36209C-RS-7	GOVT NATL MTG ASSOC I #467697	09/01/2002	SCHEDULED REDEMPTION		8,650	8,650	8,851	8,650	(212)	0	0	0	0	167		1
36209C-5K-8	GOVT NATL MTG ASSOC I #468050	09/01/2002	SCHEDULED REDEMPTION		191,955	191,955	182,417	191,955	10,577	0	0	0	0	3,954		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
36209C-6T-8	GOVT NATL MTG ASSOC I #468082	09/01/2002	SCHEDULED REDEMPTION		75,235	75,235	73,972	75,235	1,067	0	0	0	0	1,162		1
36209D-B8-6	GOVT NATL MTG ASSOC I #468163	09/01/2002	SCHEDULED REDEMPTION		288,061	288,061	291,844	288,061	(3,027)	0	0	0	0	3,426		1
36209E-WG-3	GOVT NATL MTG ASSOC I #469647	09/01/2002	SCHEDULED REDEMPTION		56,642	56,642	55,690	56,642	849	0	0	0	0	931		1
36209E-6U-1	GOVT NATL MTG ASSOC I #469883	09/01/2002	SCHEDULED REDEMPTION		5,514	5,514	5,440	5,514	75	0	0	0	0	73		1
36209F-A2-5	GOVT NATL MTG ASSOC I #469925	09/01/2002	SCHEDULED REDEMPTION		68,753	68,753	70,171	68,753	(1,673)	0	0	0	0	1,447		1
36209F-CV-9	GOVT NATL MTG ASSOC I #469984	09/01/2002	SCHEDULED REDEMPTION		7,685	7,685	7,445	7,685	147	0	0	0	0	2,744		1
36209F-DS-5	GOVT NATL MTG ASSOC I #470013	09/01/2002	SCHEDULED REDEMPTION		93,302	93,302	95,467	93,302	(2,561)	0	0	0	0	1,700		1
36209F-E8-8	GOVT NATL MTG ASSOC I #470059	09/01/2002	SCHEDULED REDEMPTION		2,114	2,114	2,149	2,114	(38)	0	0	0	0	33		1
36209F-LS-6	GOVT NATL MTG ASSOC I #470237	09/01/2002	SCHEDULED REDEMPTION		2,815	2,815	2,777	2,815	45	0	0	0	0	82		1
36209F-N4-7	GOVT NATL MTG ASSOC I #470311	09/01/2002	SCHEDULED REDEMPTION		16,358	16,358	16,141	16,358	250	0	0	0	0	802		1
36209F-VJ-5	GOVT NATL MTG ASSOC I #470517	09/01/2002	SCHEDULED REDEMPTION		66,723	66,723	68,099	66,723	(1,531)	0	0	0	0	1,743		1
36209F-ZU-6	GOVT NATL MTG ASSOC I #470655	09/01/2002	SCHEDULED REDEMPTION		2,453	2,453	2,493	2,453	(45)	0	0	0	0	37		1
36209F-ZX-0	GOVT NATL MTG ASSOC I #470658	09/01/2002	SCHEDULED REDEMPTION		3,312	3,312	3,389	3,312	(93)	0	0	0	0	95		1
36209J-MC-2	GOVT NATL MTG ASSOC I #472955	09/01/2002	SCHEDULED REDEMPTION		90,708	90,708	92,813	90,708	(2,294)	0	0	0	0	1,576		1
36209K-RH-3	GOVT NATL MTG ASSOC I #473988	09/01/2002	SCHEDULED REDEMPTION		3,028	3,028	3,140	3,028	(94)	0	0	0	0	1,139		1
36209K-UC-0	GOVT NATL MTG ASSOC I #474079	09/01/2002	SCHEDULED REDEMPTION		9,350	9,350	9,567	9,350	(272)	0	0	0	0	128		1
36209K-Y5-1	GOVT NATL MTG ASSOC I #474232	09/01/2002	SCHEDULED REDEMPTION		12,819	12,819	13,296	12,819	(427)	0	0	0	0	414		1
36209L-3H-7	GOVT NATL MTG ASSOC I #475200	09/01/2002	SCHEDULED REDEMPTION		180,905	180,905	185,244	180,905	(3,276)	0	0	0	0	2,892		1
36209M-EK-6	GOVT NATL MTG ASSOC I #475438	09/01/2002	SCHEDULED REDEMPTION		1,974	1,974	2,047	1,974	(73)	0	0	0	0	37		1
36209M-JF-2	GOVT NATL MTG ASSOC I #475562	09/01/2002	SCHEDULED REDEMPTION		134,278	134,278	128,488	134,278	5,190	0	0	0	0	2,399		1
36209M-K3-7	GOVT NATL MTG ASSOC I #475614	09/01/2002	SCHEDULED REDEMPTION		46,632	46,632	45,849	46,632	716	0	0	0	0	1,063		1
36209M-3X-0	GOVT NATL MTG ASSOC I #476114	09/01/2002	SCHEDULED REDEMPTION		78,344	78,344	77,028	78,344	1,334	0	0	0	0	1,375		1
36209M-4L-5	GOVT NATL MTG ASSOC I #476127	09/01/2002	SCHEDULED REDEMPTION		131,928	131,928	135,062	131,928	(2,333)	0	0	0	0	2,600		1
36209N-DX-7	GOVT NATL MTG ASSOC I #476318	09/01/2002	SCHEDULED REDEMPTION		206,210	206,210	211,155	206,210	(4,242)	0	0	0	0	4,267		1
36209N-3W-0	GOVT NATL MTG ASSOC I #477013	09/01/2002	SCHEDULED REDEMPTION		100,309	100,309	103,507	100,309	(3,911)	0	0	0	0	2,456		1
36209N-4R-0	GOVT NATL MTG ASSOC I #477032	08/13/2002	MORGAN STANLEY DEAN WITTER		693,888	663,090	690,546	690,546	142	0	0	3,342	3,342	0		1
36209Q-D5-1	GOVT NATL MTG ASSOC I #478124	09/01/2002	SCHEDULED REDEMPTION		33,848	33,848	33,975	33,848	(246)	0	0	0	0	754		1
36209Q-RF-4	GOVT NATL MTG ASSOC I #478486	09/01/2002	SCHEDULED REDEMPTION		14,560	14,560	15,024	14,560	(478)	0	0	0	0	251		1
36209Q-3F-0	GOVT NATL MTG ASSOC I #478798	09/01/2002	SCHEDULED REDEMPTION		783	783	772	783	11	0	0	0	0	78		1
36209Q-7M-1	GOVT NATL MTG ASSOC I #478900	09/01/2002	SCHEDULED REDEMPTION		3,119	3,119	3,189	3,119	(92)	0	0	0	0	61		1
36209R-CU-5	GOVT NATL MTG ASSOC I #478983	09/01/2002	SCHEDULED REDEMPTION		104,807	104,807	107,239	104,807	(2,464)	0	0	0	0	2,677		1
36209R-CX-9	GOVT NATL MTG ASSOC I #478986	09/01/2002	SCHEDULED REDEMPTION		214,354	214,354	223,330	214,354	(10,710)	0	0	0	0	3,308		1
36209R-NL-3	GOVT NATL MTG ASSOC I #479295	09/01/2002	SCHEDULED REDEMPTION		78,048	78,048	79,804	78,048	(1,975)	0	0	0	0	1,790		1
36209R-XR-9	GOVT NATL MTG ASSOC I #479588	09/01/2002	SCHEDULED REDEMPTION		43,132	43,132	44,992	43,132	(2,374)	0	0	0	0	790		1
36209U-GD-2	GOVT NATL MTG ASSOC I #481796	09/01/2002	SCHEDULED REDEMPTION		1,746	1,746	1,788	1,746	(45)	0	0	0	0	1,594		1
36209W-HW-5	GOVT NATL MTG ASSOC I #483645	09/01/2002	SCHEDULED REDEMPTION		26,694	26,694	26,246	26,694	406	0	0	0	0	680		1
36209W-H7-0	GOVT NATL MTG ASSOC I #483654	09/01/2002	SCHEDULED REDEMPTION		82,935	82,935	81,542	82,935	1,209	0	0	0	0	1,382		1
36209X-YS-3	GOVT NATL MTG ASSOC I #485021	09/01/2002	SCHEDULED REDEMPTION		48,878	48,878	48,057	48,878	742	0	0	0	0	1,059		1
36209X-2C-3	GOVT NATL MTG ASSOC I #485071	09/01/2002	SCHEDULED REDEMPTION		56,882	56,882	55,927	56,882	965	0	0	0	0	922		1
36209Y-LR-7	GOVT NATL MTG ASSOC I #485536	09/01/2002	SCHEDULED REDEMPTION		141,246	141,246	146,168	141,246	(4,846)	0	0	0	0	3,409		1
36209Y-RK-6	GOVT NATL MTG ASSOC I #485690	08/13/2002	MORGAN STANLEY DEAN WITTER		836,550	799,421	832,521	832,521	171	0	0	4,029	4,029	0		1
36209Y-RP-5	GOVT NATL MTG ASSOC I #485694	08/13/2002	MORGAN STANLEY DEAN WITTER		637,298	609,012	634,228	634,228	130	0	0	3,069	3,069	0		1
36210A-BR-7	GOVT NATL MTG ASSOC I #486148	09/01/2002	SCHEDULED REDEMPTION		714	714	730	714	(18)	0	0	0	0	33		1
36210A-L5-4	GOVT NATL MTG ASSOC I #486448	09/01/2002	SCHEDULED REDEMPTION		213,693	213,693	217,366	213,693	(3,042)	0	0	0	0	3,979		1
36210A-RV-1	GOVT NATL MTG ASSOC I #486600	09/01/2002	SCHEDULED REDEMPTION		73,126	73,126	74,635	73,126	(1,819)	0	0	0	0	1,416		1
36210A-SJ-7	GOVT NATL MTG ASSOC I #486621	09/01/2002	SCHEDULED REDEMPTION		51,850	51,850	50,979	51,850	817	0	0	0	0	808		1
36210A-XN-2	GOVT NATL MTG ASSOC I #486785	09/01/2002	SCHEDULED REDEMPTION		20,557	20,557	21,045	20,557	(506)	0	0	0	0	1,193		1
36210B-BW-4	GOVT NATL MTG ASSOC I #487053	09/01/2002	Various		391,894	375,095	392,033	390,897	(1,135)	0	0	996	996	3,624		1
36210B-DQ-5	GOVT NATL MTG ASSOC I #487111	08/13/2002	MORGAN STANLEY DEAN WITTER		104,644	100,000	104,140	104,140	21	0	0	504	504	0		1
36210B-QZ-1	GOVT NATL MTG ASSOC I #487472	09/01/2002	SCHEDULED REDEMPTION		211	211	196	211	12	0	0	0	0	37		1
36210B-TT-2	GOVT NATL MTG ASSOC I #487562	09/01/2002	SCHEDULED REDEMPTION		81	81	82	81	(1)	0	0	0	0	15		1
36210E-DM-8	GOVT NATL MTG ASSOC I #489808	09/01/2002	SCHEDULED REDEMPTION		10,134	10,134	9,999	10,134	143	0	0	0	0	64		1
36210E-SB-6	GOVT NATL MTG ASSOC I #490214	09/01/2002	SCHEDULED REDEMPTION		69,672	69,672	68,747	69,672	896	0	0	0	0	920		1
36210E-SR-1	GOVT NATL MTG ASSOC I #490228	08/13/2002	MORGAN STANLEY DEAN WITTER		34,523	32,991	34,357	34,357	7	0	0	166	166	0		1
36210E-ZC-6	GOVT NATL MTG ASSOC I #490439	09/01/2002	SCHEDULED REDEMPTION		762	762	752	762	11	0	0	0	0	12		1
36210F-EQ-5	GOVT NATL MTG ASSOC I #490743	09/01/2002	SCHEDULED REDEMPTION		321,521	321,521	328,605	321,521	(5,768)	0	0	0	0	8,646		1
36210F-FH-4	GOVT NATL MTG ASSOC I #490768	09/01/2002	SCHEDULED REDEMPTION		65,033	65,033	63,940	65,033	950	0	0	0	0	1,863		1
36210F-RG-3	GOVT NATL MTG ASSOC I #491087	09/01/2002	SCHEDULED REDEMPTION		111,416	111,416	107,934	111,416	1,968	0	0	0	0	1,416		1
36210F-ZG-4	GOVT NATL MTG ASSOC I #491343	09/01/2002	SCHEDULED REDEMPTION		18,489	18,489	18,918	18,489	(583)	0	0	0	0	673		1
36210F-6Q-4	GOVT NATL MTG ASSOC I #491479	09/01/2002	SCHEDULED REDEMPTION		42,872	42,872	42,302	42,872	559	0	0	0	0	812		1
36210G-K4-5	GOVT NATL MTG ASSOC I #491815	09/01/2002	SCHEDULED REDEMPTION		117,388	117,388	120,176	117,388	(2,882)	0	0	0	0	1,746		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
36210H-EJ-7	GOVT NATL MTG ASSOC I #492537	09/01/2002	SCHEDULED REDEMPTION		9,157	9,157	9,036	9,157	138	0	0	0	0	310		1
36210H-V5-8	GOVT NATL MTG ASSOC I #493036	09/01/2002	SCHEDULED REDEMPTION		70,237	70,237	71,905	70,237	(1,513)	0	0	0	0	1,610		1
36210J-JL-3	GOVT NATL MTG ASSOC I #493567	08/19/2002	Various		1,010,548	989,686	958,759	973,440	378	0	0	37,108	37,108	13,061		1
36210J-J8-2	GOVT NATL MTG ASSOC I #493587	09/01/2002	SCHEDULED REDEMPTION		120,000	120,000	117,985	120,000	1,809	0	0	0	0	1,586		1
36210J-WB-0	GOVT NATL MTG ASSOC I #493942	09/01/2002	SCHEDULED REDEMPTION		206,134	206,134	199,692	206,134	4,092	0	0	0	0	2,886		1
36210J-2P-2	GOVT NATL MTG ASSOC I #494082	09/01/2002	SCHEDULED REDEMPTION		113,010	113,010	115,341	113,010	(3,302)	0	0	0	0	1,555		1
36210K-AC-9	GOVT NATL MTG ASSOC I #494203	09/01/2002	SCHEDULED REDEMPTION		1,717	1,717	1,694	1,717	25	0	0	0	0	28		1
36210K-KQ-7	GOVT NATL MTG ASSOC I #494503	09/01/2002	SCHEDULED REDEMPTION		41,112	41,112	40,566	41,112	636	0	0	0	0	914		1
36210K-WR-2	GOVT NATL MTG ASSOC I #494856	09/01/2002	SCHEDULED REDEMPTION		8,762	8,762	8,646	8,762	120	0	0	0	0	233		1
36210L-TZ-6	GOVT NATL MTG ASSOC I #495668	09/01/2002	SCHEDULED REDEMPTION		3,556	3,556	3,669	3,556	(139)	0	0	0	0	94		1
36210L-UV-3	GOVT NATL MTG ASSOC I #495696	09/01/2002	SCHEDULED REDEMPTION		8,652	8,652	8,928	8,652	(290)	0	0	0	0	155		1
36210M-YL-9	GOVT NATL MTG ASSOC I #496715	09/01/2002	SCHEDULED REDEMPTION		4,309	4,309	4,188	4,309	132	0	0	0	0	2,293		1
36210M-6E-6	GOVT NATL MTG ASSOC I #496869	09/01/2002	SCHEDULED REDEMPTION		1,217	1,217	1,201	1,217	18	0	0	0	0	623		1
36210N-MX-4	GOVT NATL MTG ASSOC I #497274	09/01/2002	SCHEDULED REDEMPTION		172,857	172,857	176,962	172,857	(3,711)	0	0	0	0	5,179		1
36210N-NR-6	GOVT NATL MTG ASSOC I #497300	09/01/2002	SCHEDULED REDEMPTION		44,461	44,461	45,517	44,461	(869)	0	0	0	0	933		1
36210P-N3-4	GOVT NATL MTG ASSOC I #498210	09/01/2002	SCHEDULED REDEMPTION		12,046	12,046	11,670	12,046	350	0	0	0	0	143		1
36210Q-HM-7	GOVT NATL MTG ASSOC I #498936	09/01/2002	SCHEDULED REDEMPTION		16,251	16,251	16,035	16,251	162	0	0	0	0	198		1
36210Q-2K-7	GOVT NATL MTG ASSOC I #499478	09/01/2002	SCHEDULED REDEMPTION		149,329	149,329	155,769	149,329	(8,677)	0	0	0	0	5,108		1
36210R-M2-3	GOVT NATL MTG ASSOC I #499977	09/01/2002	SCHEDULED REDEMPTION		939	939	927	939	13	0	0	0	0	23		1
36210S-C5-5	GOVT NATL MTG ASSOC I #500592	09/01/2002	SCHEDULED REDEMPTION		61,337	61,337	59,238	61,337	1,652	0	0	0	0	684		1
36210T-DK-9	GOVT NATL MTG ASSOC I #501506	09/01/2002	SCHEDULED REDEMPTION		309	309	310	309	(3)	0	0	0	0	6		1
36210T-EV-4	GOVT NATL MTG ASSOC I #501548	09/01/2002	SCHEDULED REDEMPTION		48,761	48,761	48,114	48,761	689	0	0	0	0	1,356		1
36210T-SB-3	GOVT NATL MTG ASSOC I #501914	08/13/2002	MORGAN STANLEY DEAN WITTER		184,201	176,025	183,314	183,314	38	0	0	887	887	0		1
36210T-SE-7	GOVT NATL MTG ASSOC I #501917	09/01/2002	SCHEDULED REDEMPTION		7,229	7,229	7,397	7,229	(164)	0	0	0	0	119		1
36210U-N5-8	GOVT NATL MTG ASSOC I #502712	09/01/2002	SCHEDULED REDEMPTION		17,633	17,633	17,399	17,633	220	0	0	0	0	360		1
36210U-Q7-1	GOVT NATL MTG ASSOC I #502778	09/01/2002	SCHEDULED REDEMPTION		1,456	1,456	1,502	1,456	(102)	0	0	0	0	57		1
36210U-W4-1	GOVT NATL MTG ASSOC I #502967	09/01/2002	SCHEDULED REDEMPTION		435,322	435,322	438,791	435,322	(2,690)	0	0	0	0	6,259		1
36210V-GA-3	GOVT NATL MTG ASSOC I #503393	09/01/2002	SCHEDULED REDEMPTION		181,618	181,618	175,403	181,618	5,680	0	0	0	0	3,418		1
36210V-MQ-1	GOVT NATL MTG ASSOC I #503567	09/01/2002	SCHEDULED REDEMPTION		3,434	3,434	3,388	3,434	51	0	0	0	0	99		1
36210V-SR-3	GOVT NATL MTG ASSOC I #503728	08/13/2002	MORGAN STANLEY DEAN WITTER		606,602	579,679	603,680	603,680	124	0	0	2,921	2,921	0		1
36210V-WJ-6	GOVT NATL MTG ASSOC I #503849	09/01/2002	SCHEDULED REDEMPTION		18,595	18,595	18,348	18,595	264	0	0	0	0	351		1
36210W-FX-2	GOVT NATL MTG ASSOC I #504282	09/01/2002	SCHEDULED REDEMPTION		52,916	52,916	52,213	52,916	668	0	0	0	0	702		1
36210W-NT-2	GOVT NATL MTG ASSOC I #504502	09/01/2002	SCHEDULED REDEMPTION		17,630	17,630	17,921	17,630	(303)	0	0	0	0	278		1
36210W-QU-6	GOVT NATL MTG ASSOC I #504567	09/01/2002	SCHEDULED REDEMPTION		41,470	41,470	42,325	41,470	(1,026)	0	0	0	0	920		1
36210W-SJ-9	GOVT NATL MTG ASSOC I #504621	09/01/2002	SCHEDULED REDEMPTION		28,156	28,156	28,790	28,156	(818)	0	0	0	0	598		1
36210X-VB-0	GOVT NATL MTG ASSOC I #505610	09/01/2002	SCHEDULED REDEMPTION		34,068	34,068	34,859	34,068	(847)	0	0	0	0	533		1
36210X-2N-6	GOVT NATL MTG ASSOC I #505781	09/01/2002	SCHEDULED REDEMPTION		125,907	125,907	128,504	125,907	(2,655)	0	0	0	0	2,009		1
36210X-5M-5	GOVT NATL MTG ASSOC I #505852	09/01/2002	SCHEDULED REDEMPTION		47,953	47,953	48,943	47,953	(1,028)	0	0	0	0	954		1
36210X-5V-5	GOVT NATL MTG ASSOC I #505860	09/01/2002	SCHEDULED REDEMPTION		1,453	1,453	1,476	1,453	(25)	0	0	0	0	21		1
36210Y-UV-5	GOVT NATL MTG ASSOC I #506496	09/01/2002	SCHEDULED REDEMPTION		59,134	59,134	58,349	59,134	846	0	0	0	0	942		1
36210Y-YH-2	GOVT NATL MTG ASSOC I #506612	09/01/2002	SCHEDULED REDEMPTION		254,856	254,856	246,135	254,856	8,183	0	0	0	0	3,838		1
36210Y-YP-4	GOVT NATL MTG ASSOC I #506618	09/01/2002	SCHEDULED REDEMPTION		1,991	1,991	2,024	1,991	(35)	0	0	0	0	29		1
36210Y-2E-4	GOVT NATL MTG ASSOC I #506673	09/01/2002	SCHEDULED REDEMPTION		4,038	4,038	4,167	4,038	(139)	0	0	0	0	66		1
36211A-K5-4	GOVT NATL MTG ASSOC I #507116	08/13/2002	MORGAN STANLEY DEAN WITTER		173,512	165,811	172,677	172,677	35	0	0	836	836	0		1
36211A-N8-5	GOVT NATL MTG ASSOC I #507215	09/01/2002	SCHEDULED REDEMPTION		223,822	223,822	223,437	223,822	413	0	0	0	0	2,132		1
36211A-4P-8	GOVT NATL MTG ASSOC I #507630	09/01/2002	SCHEDULED REDEMPTION		71,037	71,037	68,818	71,037	1,287	0	0	0	0	1,064		1
36211B-ZM-9	GOVT NATL MTG ASSOC I #508448	09/01/2002	SCHEDULED REDEMPTION		48,312	48,312	47,671	48,312	564	0	0	0	0	841		1
36211D-UK-4	GOVT NATL MTG ASSOC I #510086	09/01/2002	SCHEDULED REDEMPTION		1,898	1,898	1,872	1,898	26	0	0	0	0	37		1
36211E-EP-9	GOVT NATL MTG ASSOC I #510542	09/01/2002	SCHEDULED REDEMPTION		69,379	69,379	70,810	69,379	(1,686)	0	0	0	0	1,343		1
36211E-E7-9	GOVT NATL MTG ASSOC I #510558	09/01/2002	SCHEDULED REDEMPTION		87,265	87,265	89,065	87,265	(2,646)	0	0	0	0	2,031		1
36211E-LE-6	GOVT NATL MTG ASSOC I #510725	09/01/2002	SCHEDULED REDEMPTION		36,460	36,460	37,212	36,460	(1,120)	0	0	0	0	921		1
36211E-LK-2	GOVT NATL MTG ASSOC I #510730	09/01/2002	SCHEDULED REDEMPTION		7,931	7,931	7,826	7,931	135	0	0	0	0	129		1
36211F-0B-5	GOVT NATL MTG ASSOC I #511494	09/01/2002	SCHEDULED REDEMPTION		76,484	76,484	78,061	76,484	(2,217)	0	0	0	0	594		1
36211F-HN-8	GOVT NATL MTG ASSOC I #511537	09/01/2002	SCHEDULED REDEMPTION		248,908	248,908	259,331	248,908	(18,026)	0	0	0	0	3,895		1
36211F-JU-0	GOVT NATL MTG ASSOC I #511575	09/01/2002	SCHEDULED REDEMPTION		24,887	24,887	25,820	24,887	(808)	0	0	0	0	169		1
36211F-ST-3	GOVT NATL MTG ASSOC I #511830	08/13/2002	MORGAN STANLEY DEAN WITTER		576,507	550,919	573,730	573,730	118	0	0	2,777	2,777	0		1
36211G-UU-5	GOVT NATL MTG ASSOC I #512795	09/01/2002	SCHEDULED REDEMPTION		4,565	4,565	4,671	4,565	(106)	0	0	0	0	106		1
36211H-G6-2	GOVT NATL MTG ASSOC I #513321	09/01/2002	SCHEDULED REDEMPTION		6,509	6,509	6,660	6,509	(186)	0	0	0	0	228		1
36211H-U4-1	GOVT NATL MTG ASSOC I #513703	09/01/2002	SCHEDULED REDEMPTION		8,134	8,134	8,323	8,134	(194)	0	0	0	0	107		1
36211H-VR-9	GOVT NATL MTG ASSOC I #513724	09/01/2002	SCHEDULED REDEMPTION		3,027	3,027	3,124	3,027	(101)	0	0	0	0	71		1
36211H-XQ-9	GOVT NATL MTG ASSOC I #513787	09/01/2002	SCHEDULED REDEMPTION		20,675	20,675	21,334	20,675	(771)	0	0	0	0	263		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
36211J-PM-3	GOVT NATL MTG ASSOC I #514428	09/01/2002	SCHEDULED REDEMPTION		68,904	68,904	71,100	68,904	(2,607)	0	0	0	0	1,260		1
36211K-HS-6	GOVT NATL MTG ASSOC I #515141	08/13/2002	MORGAN STANLEY DEAN WITTER		172,813	165,143	171,980	171,980	35	0	0	832	832	0		1
36211L-BU-5	GOVT NATL MTG ASSOC I #515851	09/01/2002	SCHEDULED REDEMPTION		5,868	5,868	6,122	5,868	(414)	0	0	0	0	196		1
36211L-EQ-1	GOVT NATL MTG ASSOC I #515943	09/01/2002	SCHEDULED REDEMPTION		62,266	62,266	61,439	62,266	938	0	0	0	0	678		1
36211M-ZU-7	GOVT NATL MTG ASSOC I #517455	09/01/2002	SCHEDULED REDEMPTION		52,462	52,462	54,134	52,462	(2,535)	0	0	0	0	2,385		1
36211N-PH-5	GOVT NATL MTG ASSOC I #518024	09/01/2002	SCHEDULED REDEMPTION		58,411	58,411	60,063	58,411	(2,190)	0	0	0	0	2,180		1
36211N-PY-8	GOVT NATL MTG ASSOC I #518039	09/01/2002	SCHEDULED REDEMPTION		4,095	4,095	4,225	4,095	(127)	0	0	0	0	105		1
36211N-WL-8	GOVT NATL MTG ASSOC I #518251	09/01/2002	SCHEDULED REDEMPTION		183,399	183,399	191,079	183,399	(11,435)	0	0	0	0	4,851		1
36211N-5L-8	GOVT NATL MTG ASSOC I #518451	09/01/2002	SCHEDULED REDEMPTION		2,584	2,584	2,627	2,584	(45)	0	0	0	0	54		1
36211P-BN-2	GOVT NATL MTG ASSOC I #518545	09/01/2002	SCHEDULED REDEMPTION		118,706	118,706	121,154	118,706	(3,426)	0	0	0	0	2,741		1
36211P-HB-2	GOVT NATL MTG ASSOC I #518726	09/01/2002	SCHEDULED REDEMPTION		74,462	74,462	75,998	74,462	(2,511)	0	0	0	0	1,634		1
36211Q-AM-3	GOVT NATL MTG ASSOC I #519412	09/01/2002	SCHEDULED REDEMPTION		185,613	185,613	193,385	185,613	(9,072)	0	0	0	0	3,560		1
36211Q-WF-4	GOVT NATL MTG ASSOC I #520046	08/13/2002	MORGAN STANLEY DEAN WITTER		183,635	175,484	182,750	182,750	37	0	0	884	884	0		1
36211Q-YE-5	GOVT NATL MTG ASSOC I #520109	09/01/2002	SCHEDULED REDEMPTION		3,137	3,137	3,237	3,137	(115)	0	0	0	0	53		1
36211R-H4-4	GOVT NATL MTG ASSOC I #520551	09/01/2002	SCHEDULED REDEMPTION		6,559	6,559	6,545	6,559	105	0	0	0	0	74		1
36211R-K5-7	GOVT NATL MTG ASSOC I #520616	09/01/2002	SCHEDULED REDEMPTION		144,314	144,314	150,357	144,314	(8,976)	0	0	0	0	2,135		1
36211R-M2-2	GOVT NATL MTG ASSOC I #520677	09/01/2002	SCHEDULED REDEMPTION		110	110	113	110	(3)	0	0	0	0	2		1
36211R-Q7-7	GOVT NATL MTG ASSOC I #520778	09/01/2002	SCHEDULED REDEMPTION		52,927	52,927	54,614	52,927	(2,071)	0	0	0	0	1,375		1
36211S-RD-1	GOVT NATL MTG ASSOC I #521684	09/01/2002	SCHEDULED REDEMPTION		129,142	129,142	133,259	129,142	(5,793)	0	0	0	0	1,599		1
36211T-UC-7	GOVT NATL MTG ASSOC I #522679	09/01/2002	SCHEDULED REDEMPTION		45,279	45,279	46,298	45,279	(1,100)	0	0	0	0	1,579		1
36211T-7J-8	GOVT NATL MTG ASSOC I #522997	09/01/2002	SCHEDULED REDEMPTION		373,747	373,747	389,397	373,747	(21,042)	0	0	0	0	7,335		1
36211U-K3-5	GOVT NATL MTG ASSOC I #523314	09/01/2002	SCHEDULED REDEMPTION		126,275	126,275	128,880	126,275	(3,018)	0	0	0	0	1,814		1
36211U-XU-1	GOVT NATL MTG ASSOC I #523691	09/01/2002	SCHEDULED REDEMPTION		99,988	99,988	102,050	99,988	(2,038)	0	0	0	0	2,784		1
36211W-KL-1	GOVT NATL MTG ASSOC I #525099	09/01/2002	SCHEDULED REDEMPTION		2,292	2,292	2,343	2,292	(84)	0	0	0	0	50		1
36211W-N9-5	GOVT NATL MTG ASSOC I #525216	09/01/2002	SCHEDULED REDEMPTION		12,437	12,437	12,973	12,437	(937)	0	0	0	0	602		1
36211W-V2-1	GOVT NATL MTG ASSOC I #525433	09/01/2002	SCHEDULED REDEMPTION		1,327	1,327	1,356	1,327	(25)	0	0	0	0	29		1
36211X-AY-2	GOVT NATL MTG ASSOC I #525723	09/01/2002	SCHEDULED REDEMPTION		212	212	216	212	(7)	0	0	0	0	5		1
36211X-L4-6	GOVT NATL MTG ASSOC I #526047	09/01/2002	SCHEDULED REDEMPTION		581	581	606	581	(46)	0	0	0	0	699		1
36211X-UQ-7	GOVT NATL MTG ASSOC I #526291	09/01/2002	SCHEDULED REDEMPTION		10,581	10,581	10,978	10,581	(485)	0	0	0	0	123		1
36211X-YN-0	GOVT NATL MTG ASSOC I #526417	09/01/2002	SCHEDULED REDEMPTION		59,160	59,160	60,533	59,160	(1,554)	0	0	0	0	353		1
36211Y-TD-6	GOVT NATL MTG ASSOC I #527148	09/01/2002	SCHEDULED REDEMPTION		23	23	24	23	(1)	0	0	0	0	24		1
36211Y-T5-3	GOVT NATL MTG ASSOC I #527172	09/01/2002	SCHEDULED REDEMPTION		48	48	49	48	(1)	0	0	0	0	1		1
36211Y-ZU-1	GOVT NATL MTG ASSOC I #527355	09/01/2002	SCHEDULED REDEMPTION		153,357	153,357	159,779	153,357	(8,198)	0	0	0	0	2,480		1
36211Y-4S-0	GOVT NATL MTG ASSOC I #527433	09/01/2002	SCHEDULED REDEMPTION		73,594	73,594	75,940	73,594	(3,145)	0	0	0	0	914		1
36212B-HG-1	GOVT NATL MTG ASSOC I #528631	09/01/2002	SCHEDULED REDEMPTION		9,613	9,613	9,836	9,613	(270)	0	0	0	0	203		1
36212B-KW-2	GOVT NATL MTG ASSOC I #528709	09/01/2002	SCHEDULED REDEMPTION		96	96	99	96	(2)	0	0	0	0	2		1
36212B-LJ-0	GOVT NATL MTG ASSOC I #528729	09/01/2002	SCHEDULED REDEMPTION		748	748	780	748	(37)	0	0	0	0	6		1
36212C-CV-1	GOVT NATL MTG ASSOC I #529384	09/01/2002	SCHEDULED REDEMPTION		74,839	74,839	74,091	74,839	523	0	0	0	0	427		1
36212C-YV-7	GOVT NATL MTG ASSOC I #530024	09/01/2002	SCHEDULED REDEMPTION		171,185	171,185	178,567	171,185	(9,738)	0	0	0	0	3,847		1
36212D-FS-3	GOVT NATL MTG ASSOC I #530377	09/01/2002	SCHEDULED REDEMPTION		3,011	3,011	3,107	3,011	(89)	0	0	0	0	220		1
36212D-PR-4	GOVT NATL MTG ASSOC I #530632	09/01/2002	SCHEDULED REDEMPTION		9,162	9,162	9,576	9,162	(414)	0	0	0	0	179		1
36212D-W3-9	GOVT NATL MTG ASSOC I #530866	09/01/2002	SCHEDULED REDEMPTION		2,978	2,978	3,106	2,978	(130)	0	0	0	0	63		1
36212D-7A-1	GOVT NATL MTG ASSOC I #531089	09/01/2002	SCHEDULED REDEMPTION		9,419	9,419	9,773	9,419	(526)	0	0	0	0	99		1
36212E-H5-9	GOVT NATL MTG ASSOC I #531352	09/01/2002	SCHEDULED REDEMPTION		120,579	120,579	124,422	120,579	(4,443)	0	0	0	0	2,182		1
36212E-TY-3	GOVT NATL MTG ASSOC I #531667	09/01/2002	SCHEDULED REDEMPTION		420,733	420,733	438,351	420,733	(24,712)	0	0	0	0	5,378		1
36212E-VU-8	GOVT NATL MTG ASSOC I #531727	09/01/2002	SCHEDULED REDEMPTION		83,032	83,032	86,509	83,032	(6,768)	0	0	0	0	2,120		1
36212E-XE-2	GOVT NATL MTG ASSOC I #531777	09/01/2002	SCHEDULED REDEMPTION		35,207	35,207	36,528	35,207	(1,996)	0	0	0	0	796		1
36212F-C6-9	GOVT NATL MTG ASSOC I #532093	09/01/2002	SCHEDULED REDEMPTION		97,815	97,815	101,911	97,815	(6,816)	0	0	0	0	2,724		1
36212G-NP-3	GOVT NATL MTG ASSOC I #533298	09/01/2002	SCHEDULED REDEMPTION		236,078	236,078	245,964	236,078	(13,230)	0	0	0	0	4,003		1
36212L-AJ-0	GOVT NATL MTG ASSOC I #536509	09/01/2002	SCHEDULED REDEMPTION		6,956	6,956	7,071	6,956	(126)	0	0	0	0	75		1
36212L-7F-2	GOVT NATL MTG ASSOC I #537394	09/01/2002	SCHEDULED REDEMPTION		4,118	4,118	4,249	4,118	(158)	0	0	0	0	67		1
36212M-DL-0	GOVT NATL MTG ASSOC I #537507	09/01/2002	SCHEDULED REDEMPTION		211,235	211,235	220,080	211,235	(10,998)	0	0	0	0	2,703		1
36212M-DZ-9	GOVT NATL MTG ASSOC I #537520	09/01/2002	SCHEDULED REDEMPTION		2,638	2,638	2,752	2,638	(150)	0	0	0	0	19		1
36212M-ER-6	GOVT NATL MTG ASSOC I #537544	09/01/2002	SCHEDULED REDEMPTION		111,985	111,985	116,674	111,985	(5,705)	0	0	0	0	2,480		1
36212M-EV-7	GOVT NATL MTG ASSOC I #537548	09/01/2002	SCHEDULED REDEMPTION		109,852	109,852	114,452	109,852	(6,572)	0	0	0	0	1,956		1
36212M-RF-8	GOVT NATL MTG ASSOC I #537886	08/13/2002	MORGAN STANLEY DEAN WITTER		104,841	100,188	104,337	104,337	21	0	0	505	505	0		1
36212M-XL-8	GOVT NATL MTG ASSOC I #538083	09/01/2002	SCHEDULED REDEMPTION		31,176	31,176	31,900	31,176	(786)	0	0	0	0	436		1
36212M-3M-9	GOVT NATL MTG ASSOC I #538204	08/13/2002	MORGAN STANLEY DEAN WITTER		104,842	100,189	104,337	104,337	21	0	0	505	505	0		1
36212P-DS-8	GOVT NATL MTG ASSOC I #539313	09/01/2002	SCHEDULED REDEMPTION		170	170	174	170	(5)	0	0	0	0	3		1
36212P-3U-4	GOVT NATL MTG ASSOC I #540011	09/01/2002	SCHEDULED REDEMPTION		167,002	167,002	173,995	167,002	(10,886)	0	0	0	0	3,098		1
36212Q-HT-0	GOVT NATL MTG ASSOC I #540342	09/01/2002	SCHEDULED REDEMPTION		3,148	3,148	3,248	3,148	(103)	0	0	0	0	71		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
36212Q-SD-3	GOVT NATL MTG ASSOC I #540616	09/01/2002	SCHEDULED REDEMPTION		21,793	21,793	22,487	21,793	(1,066)	0	0	0	0	408		1
36212Q-TQ-3	GOVT NATL MTG ASSOC I #540659	08/13/2002	MORGAN STANLEY DEAN WITTER		34,885	33,336	34,717	34,717	7	0	0	168	168	0		1
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819	09/01/2002	SCHEDULED REDEMPTION		53,159	53,159	54,853	53,159	(1,962)	0	0	0	0	1,639		1
36212R-JX-7	GOVT NATL MTG ASSOC I #541278	08/13/2002	MORGAN STANLEY DEAN WITTER		104,843	100,190	104,338	104,338	21	0	0	505	505	0		1
36212S-4T-0	GOVT NATL MTG ASSOC I #542734	08/19/2002	Various		1,552,187	1,519,668	1,472,179	1,494,135	185	0	0	58,052	58,052	20,243		1
36212U-DJ-7	GOVT NATL MTG ASSOC I #543805	08/13/2002	MORGAN STANLEY DEAN WITTER		253,161	241,925	251,942	251,942	52	0	0	1,219	1,219	0		1
36212U-FY-2	GOVT NATL MTG ASSOC I #543883	08/13/2002	MORGAN STANLEY DEAN WITTER		308,807	295,100	307,319	307,319	63	0	0	1,487	1,487	0		1
36212U-ZM-6	GOVT NATL MTG ASSOC I #544448	09/01/2002	SCHEDULED REDEMPTION		33,475	33,475	34,542	33,475	(1,167)	0	0	0	0	485		1
36212V-B6-5	GOVT NATL MTG ASSOC I #544661	09/01/2002	SCHEDULED REDEMPTION		56,462	56,462	58,897	56,462	(2,680)	0	0	0	0	941		1
36212V-XB-0	GOVT NATL MTG ASSOC I #545274	09/01/2002	SCHEDULED REDEMPTION		5,002	5,002	5,161	5,002	(241)	0	0	0	0	89		1
36212X-HU-2	GOVT NATL MTG ASSOC I #546643	08/13/2002	MORGAN STANLEY DEAN WITTER		104,842	100,189	104,337	104,337	21	0	0	505	505	0		1
36212Y-ZR-7	GOVT NATL MTG ASSOC I #548052	09/01/2002	SCHEDULED REDEMPTION		7,443	7,443	7,680	7,443	(501)	0	0	0	0	47		1
36213A-H9-8	GOVT NATL MTG ASSOC I #548456	09/01/2002	SCHEDULED REDEMPTION		79,510	79,510	81,355	79,510	(1,731)	0	0	0	0	1,065		1
36213B-CR-1	GOVT NATL MTG ASSOC I #549180	08/19/2002	Various		1,757,315	1,721,126	1,667,341	1,693,083	714	0	0	64,232	64,232	22,827		1
36213B-DS-8	GOVT NATL MTG ASSOC I #549213	09/01/2002	SCHEDULED REDEMPTION		6,966	6,966	7,189	6,966	(215)	0	0	0	0	115		1
36213C-E6-3	GOVT NATL MTG ASSOC I #550157	08/13/2002	MORGAN STANLEY DEAN WITTER		806,270	770,485	802,387	802,387	164	0	0	3,883	3,883	0		1
36213C-M5-6	GOVT NATL MTG ASSOC I #550380	08/13/2002	MORGAN STANLEY DEAN WITTER		3,139,023	2,999,701	3,123,905	3,123,905	640	0	0	15,118	15,118	0		1
36213C-PY-0	GOVT NATL MTG ASSOC I #550439	08/13/2002	MORGAN STANLEY DEAN WITTER		2,072,001	1,980,037	2,062,022	2,062,022	423	0	0	9,979	9,979	0		1
36213D-WG-9	GOVT NATL MTG ASSOC I #551547	08/13/2002	MORGAN STANLEY DEAN WITTER		316,184	302,150	314,661	314,661	65	0	0	1,523	1,523	0		1
36213E-AD-8	GOVT NATL MTG ASSOC I #551804	09/01/2002	SCHEDULED REDEMPTION		211,419	211,419	218,786	211,419	(7,230)	0	0	0	0	3,411		1
36213E-AE-6	GOVT NATL MTG ASSOC I #551805	09/01/2002	SCHEDULED REDEMPTION		472	472	488	472	(16)	0	0	0	0	8		1
36213H-L5-6	GOVT NATL MTG ASSOC I #554848	08/19/2002	Various		1,438,921	1,408,779	1,364,754	1,385,301	182	0	0	53,620	53,620	18,764		1
36213H-NH-8	GOVT NATL MTG ASSOC I #554892	08/13/2002	Various		2,814,123	2,697,475	2,791,466	2,779,700	(10,291)	0	0	34,423	34,423	40,004		1
36213H-VC-0	GOVT NATL MTG ASSOC I #555111	08/13/2002	MORGAN STANLEY DEAN WITTER		707,915	676,495	704,506	704,506	144	0	0	3,409	3,409	0		1
36213H-6A-2	GOVT NATL MTG ASSOC I #555365	09/01/2002	SCHEDULED REDEMPTION		4,633	4,633	4,587	4,633	32	0	0	0	0	130		1
36213J-QK-4	GOVT NATL MTG ASSOC I #555858	08/13/2002	MORGAN STANLEY DEAN WITTER		205,791	196,657	204,800	204,800	42	0	0	991	991	0		1
36213J-3S-2	GOVT NATL MTG ASSOC I #556209	09/01/2002	SCHEDULED REDEMPTION		18,206	18,206	18,024	18,206	127	0	0	0	0	329		1
36213K-E7-3	GOVT NATL MTG ASSOC I #556458	09/01/2002	SCHEDULED REDEMPTION		32,758	32,758	33,803	32,758	(1,489)	0	0	0	0	614		1
36213L-R9-3	GOVT NATL MTG ASSOC I #557712	08/13/2002	MORGAN STANLEY DEAN WITTER		1,493,196	1,426,922	1,486,004	1,486,004	305	0	0	7,191	7,191	0		1
36213N-BE-5	GOVT NATL MTG ASSOC I #559037	08/13/2002	MORGAN STANLEY DEAN WITTER		294,382	281,316	292,964	292,964	60	0	0	1,418	1,418	0		1
36213P-HE-4	GOVT NATL MTG ASSOC I #560129	09/01/2002	SCHEDULED REDEMPTION		2,870	2,870	2,970	2,870	(98)	0	0	0	0	1,783		1
36213R-CY-1	GOVT NATL MTG ASSOC I #561787	08/19/2002	Various		39,644	38,869	37,654	38,196	(24)	0	0	1,448	1,448	509		1
36213R-G2-7	GOVT NATL MTG ASSOC I #561917	09/01/2002	SCHEDULED REDEMPTION		2,039	2,039	1,975	2,039	34	0	0	0	0	30		1
36213U-HY-9	GOVT NATL MTG ASSOC I #564647	09/01/2002	Various		1,359,081	1,332,541	1,290,899	1,311,652	1,725	0	0	47,429	47,429	17,852		1
36213Y-6H-0	GOVT NATL MTG ASSOC I #568872	08/13/2002	MORGAN STANLEY DEAN WITTER		203,252	194,231	202,273	202,273	41	0	0	979	979	0		1
36200Q-7F-5	GOVT NATL MTG ASSOC I #569794	09/01/2002	SCHEDULED REDEMPTION		128,473	128,473	132,950	128,473	(4,395)	0	0	0	0	3,769		1
36201E-SW-1	GOVT NATL MTG ASSOC I #581133	08/13/2002	MORGAN STANLEY DEAN WITTER		104,948	100,290	104,442	104,442	21	0	0	505	505	0		1
36201E-3C-2	GOVT NATL MTG ASSOC I #581395	09/01/2002	SCHEDULED REDEMPTION		12,722	12,722	13,165	12,722	(435)	0	0	0	0	4,746		1
36201H-KJ-1	GOVT NATL MTG ASSOC I #583597	09/01/2002	SCHEDULED REDEMPTION		27,928	27,928	28,901	27,928	(955)	0	0	0	0	357		1
36201H-LA-9	GOVT NATL MTG ASSOC I #583621	09/01/2002	SCHEDULED REDEMPTION		2,942	2,942	3,045	2,942	(101)	0	0	0	0	96		1
36201K-D6-0	GOVT NATL MTG ASSOC I #585225	09/01/2002	SCHEDULED REDEMPTION		165,702	165,702	171,475	165,702	(5,667)	0	0	0	0	2,836		1
36201K-EA-0	GOVT NATL MTG ASSOC I #585229	09/01/2002	SCHEDULED REDEMPTION		179,235	179,235	185,480	179,235	(6,130)	0	0	0	0	8,015		1
36201M-FR-8	GOVT NATL MTG ASSOC I #587076	09/01/2002	SCHEDULED REDEMPTION		120,408	120,408	124,603	120,408	(4,120)	0	0	0	0	3,599		1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382	09/01/2002	SCHEDULED REDEMPTION		499,103	499,103	482,504	499,103	12,863	0	0	0	0	8,075		1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383	09/01/2002	SCHEDULED REDEMPTION		79,330	79,330	76,568	79,330	2,321	0	0	0	0	1,252		1
36225A-UR-9	GOVT NATL MTG ASSOC I #780592	09/01/2002	SCHEDULED REDEMPTION		451,189	451,189	467,545	451,189	(13,211)	0	0	0	0	6,813		1
36225A-XC-9	GOVT NATL MTG ASSOC I #780675	09/01/2002	SCHEDULED REDEMPTION		2,839	2,839	2,905	2,839	(68)	0	0	0	0	34		1
36225A-3H-1	GOVT NATL MTG ASSOC I #780800	09/01/2002	SCHEDULED REDEMPTION		192,088	192,088	199,531	192,088	(6,322)	0	0	0	0	2,196		1
36225B-CN-6	GOVT NATL MTG ASSOC I #780977	09/01/2002	SCHEDULED REDEMPTION		67,386	67,386	68,776	67,386	(1,508)	0	0	0	0	870		1
36225B-C3-0	GOVT NATL MTG ASSOC I #780990	09/01/2002	SCHEDULED REDEMPTION		8,717	8,717	8,995	8,717	(311)	0	0	0	0	107		1
36225B-DT-2	GOVT NATL MTG ASSOC I #781014	09/01/2002	SCHEDULED REDEMPTION		92,364	92,364	89,478	92,364	1,690	0	0	0	0	943		1
36225B-EG-9	GOVT NATL MTG ASSOC I #781035	09/01/2002	SCHEDULED REDEMPTION		30,571	30,571	30,165	30,571	423	0	0	0	0	356		1
36225B-NC-8	GOVT NATL MTG ASSOC I #781287	08/13/2002	MORGAN STANLEY DEAN WITTER		4,523,790	4,323,006	4,505,118	4,505,118	924	0	0	18,671	18,671	0		1
36225B-PC-6	GOVT NATL MTG ASSOC I #781319	08/13/2002	Various		5,701,539	5,448,482	5,674,079	5,674,079	1,163	0	0	27,459	27,459	0		1
36225B-PH-5	GOVT NATL MTG ASSOC I #781324	08/13/2002	MORGAN STANLEY DEAN WITTER		314,984	301,004	313,467	313,467	64	0	0	1,517	1,517	0		1
36225B-PM-4	GOVT NATL MTG ASSOC I #781328	09/01/2002	Various		3,811,282	3,642,931	3,796,181	3,794,277	(1,264)	0	0	17,005	17,005	6,153		1
36225B-TE-8	GOVT NATL MTG ASSOC I #781449	08/13/2002	MORGAN STANLEY DEAN WITTER		3,147,538	3,007,838	3,132,379	3,132,379	642	0	0	15,159	15,159	0		1
999998-0C-2	GOVT NATL MTG ASSOC I TBA	07/01/2001	Various		(37,116)	30,000	0	0	0	0	0	(37,116)	(37,116)	0		1
36202A-B9-7	GOVT NATL MTG ASSOC II # 64	09/01/2002	SCHEDULED REDEMPTION		95	95	92	95	3	0	0	0	0	2		1
36202A-HP-5	GOVT NATL MTG ASSOC II # 238	09/01/2002	SCHEDULED REDEMPTION		13	13	13	13	0	0	0	0	0	0		1
36202A-M4-6	GOVT NATL MTG ASSOC II # 379	09/01/2002	SCHEDULED REDEMPTION		490	490	503	490	(17)	0	0	0	0	12		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
36202A-PE-1	GOVT NATL MTG ASSOC II # 421	09/01/2002	SCHEDULED REDEMPTION		32	32	33	32	(1)	0	0	0	0	1		1
36202A-PY-7	GOVT NATL MTG ASSOC II # 439	09/01/2002	SCHEDULED REDEMPTION		4,590	4,590	4,684	4,590	(90)	0	0	0	0	97		1
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477	09/01/2002	SCHEDULED REDEMPTION		231	231	236	231	(3)	0	0	0	0	4		1
36202A-RR-0	GOVT NATL MTG ASSOC II # 496	09/01/2002	SCHEDULED REDEMPTION		6,461	6,461	6,606	6,461	(110)	0	0	0	0	113		1
36202A-SA-6	GOVT NATL MTG ASSOC II # 513	09/01/2002	SCHEDULED REDEMPTION		16,586	16,586	16,709	16,586	(147)	0	0	0	0	278		1
36202A-SB-4	GOVT NATL MTG ASSOC II # 514	09/01/2002	SCHEDULED REDEMPTION		6,687	6,687	6,852	6,687	0	0	0	0	0	164		1
36202A-VS-3	GOVT NATL MTG ASSOC II # 625	09/01/2002	SCHEDULED REDEMPTION		1,311	1,311	1,226	1,311	98	0	0	0	0	21		1
36202A-XW-2	GOVT NATL MTG ASSOC II # 693	09/01/2002	SCHEDULED REDEMPTION		176	176	159	176	15	0	0	0	0	2		1
36202A-XX-0	GOVT NATL MTG ASSOC II # 694	09/01/2002	SCHEDULED REDEMPTION		739	739	692	739	46	0	0	0	0	12		1
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730	09/01/2002	SCHEDULED REDEMPTION		1,164	1,164	1,048	1,164	148	0	0	0	0	21		1
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731	09/01/2002	SCHEDULED REDEMPTION		2,531	2,531	2,342	2,531	200	0	0	0	0	43		1
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748	09/01/2002	SCHEDULED REDEMPTION		3,732	3,732	3,463	3,732	248	0	0	0	0	46		1
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764	09/01/2002	SCHEDULED REDEMPTION		11,255	11,255	10,140	11,255	1,207	0	0	0	0	145		1
36202A-2P-1	GOVT NATL MTG ASSOC II # 782	09/01/2002	SCHEDULED REDEMPTION		4,809	4,809	4,474	4,809	438	0	0	0	0	94		1
36202A-3G-0	GOVT NATL MTG ASSOC II # 799	09/01/2002	SCHEDULED REDEMPTION		2,621	2,621	2,450	2,621	242	0	0	0	0	22		1
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816	09/01/2002	SCHEDULED REDEMPTION		3,180	3,180	2,973	3,180	139	0	0	0	0	58		1
36202A-4U-8	GOVT NATL MTG ASSOC II # 835	09/01/2002	SCHEDULED REDEMPTION		903	903	841	903	29	0	0	0	0	14		1
36202A-5N-3	GOVT NATL MTG ASSOC II # 853	09/01/2002	SCHEDULED REDEMPTION		306	306	285	306	38	0	0	0	0	5		1
36202A-6F-9	GOVT NATL MTG ASSOC II # 870	09/01/2002	SCHEDULED REDEMPTION		13,814	13,814	12,870	13,814	1,687	0	0	0	0	242		1
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887	09/01/2002	SCHEDULED REDEMPTION		1,364	1,364	1,274	1,364	121	0	0	0	0	21		1
36202B-AF-2	GOVT NATL MTG ASSOC II # 906	09/01/2002	SCHEDULED REDEMPTION		1,101	1,101	1,030	1,101	28	0	0	0	0	17		1
36202B-JN-6	GOVT NATL MTG ASSOC II #001169	09/01/2002	SCHEDULED REDEMPTION		736	736	763	736	(36)	0	0	0	0	6		1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596	09/01/2002	SCHEDULED REDEMPTION		4,310	4,310	4,436	4,310	(121)	0	0	0	0	87		1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668	09/01/2002	SCHEDULED REDEMPTION		6,069	6,069	6,247	6,069	(177)	0	0	0	0	87		1
36215X-5T-5	GOVT NATL MTG ASSOC II #148558	09/01/2002	SCHEDULED REDEMPTION		602	602	614	602	0	0	0	0	0	11		1
36216G-TY-4	GOVT NATL MTG ASSOC II #164467	09/01/2002	SCHEDULED REDEMPTION		3,836	3,836	3,543	3,836	226	0	0	0	0	58		1
36216K-EM-7	GOVT NATL MTG ASSOC II #166740	09/01/2002	SCHEDULED REDEMPTION		596	596	551	596	93	0	0	0	0	9		1
400907-AG-6	GUARANTEED EXPORT CERT 1994-A	07/15/2002	SCHEDULED REDEMPTION		234,960	234,960	231,794	234,960	1,512	0	0	0	0	4,184		1
400907-AD-3	GUARANTEED EXPORT CERTIFICATE 1993-D A	08/15/2002	SCHEDULED REDEMPTION		127,661	127,661	123,392	127,661	1,536	0	0	0	0	1,668		1PE
400757-AA-8	GUARANTEED TRADE TRUST 1992 A	09/01/2002	SCHEDULED REDEMPTION		1,041,671	1,041,671	1,041,671	1,041,671	0	0	0	0	0	36,563		1
63252F-AA-7	NATIONAL ARCHIVES CORP	09/01/2002	SCHEDULED REDEMPTION		128,646	128,646	143,710	128,646	(13,879)	0	0	0	0	5,463		1PE
690353-AR-8	OVERSEAS PRIVATE INV CORP	08/15/2002	PRINCIPAL PAYDOWN		2,283,587	2,181,250	2,181,250	2,181,250	0	0	0	102,337	102,337	33,155		1
83162C-AK-9	SM BUS ADMIN GOVT GTD DEV CO SER 87	06/03/2002	Various		143,213	143,213	143,213	143,213	0	0	0	0	0	4,464		1
83162C-AN-3	SM BUS ADMIN GOVT GTD DEV CO SER 87	07/01/2002	SCHEDULED REDEMPTION		130,843	130,843	130,602	130,843	185	0	0	0	0	12,402		1
83162C-AP-8	SM BUS ADMIN GOVT GTD DEV CO SER 87	08/01/2002	SCHEDULED REDEMPTION		45,279	45,279	45,279	45,279	0	0	0	0	0	2,252		1
83162C-AY-9	SM BUS ADMIN GOVT GTD DEV PARTN CTF	09/01/2002	SCHEDULED REDEMPTION		38,110	38,110	38,110	38,110	0	0	0	0	0	1,790		1
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS	09/01/2002	SCHEDULED REDEMPTION		110,930	110,930	119,028	110,930	(7,840)	0	0	0	0	4,972		1
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS	09/01/2002	SCHEDULED REDEMPTION		150,000	150,000	162,563	150,000	(12,205)	0	0	0	0	6,961		1
912833-CG-3	U S TREAS STRIP	08/15/2002	MATURED		5,253,000	5,253,000	1,486,599	5,253,000	58,151	0	0	0	0	0		1
90338H-AA-4	US TRADE TRUST 1994-A	08/15/2002	SCHEDULED REDEMPTION		833,333	833,333	832,939	833,333	(23,242)	0	0	0	0	32,497		1PE
90338H-AB-2	US TRADE TRUST 1994-A	07/15/2002	SCHEDULED REDEMPTION		916,667	916,667	921,713	916,667	(1,092)	0	0	0	0	137,017		1PE
Totals - UNITED STATES					183,337,603	178,185,229	179,050,949	182,701,397	(249,408)	0	0	636,207	636,207	3,381,973	XXX	XXX
0399996 - Bonds - U.S. Government					183,337,603	178,185,229	179,050,949	182,701,397	(249,408)	0	0	636,207	636,207	3,381,973	XXX	XXX
0399999 - Bonds - U.S. Governments					183,337,603	178,185,229	179,050,949	182,701,397	(249,408)	0	0	636,207	636,207	3,381,973	XXX	XXX
OTHER GOVERNMENTS																
OTHER COUNTRIES																
105756-AP-5	BRAZIL REP OF	07/24/2002	Various		3,785,500	7,000,000	4,699,000	4,699,603	57	0	0	(914,103)	(914,103)	336,417		4
105756-AS-9	FED REPUBLIC OF BRAZIL	07/26/2002	MERRILL LYNCH CAPITAL MARKETS		1,965,000	3,000,000	2,838,750	2,862,785	3,258	0	0	(897,785)	(897,785)	156,406		4
105756-AU-4	FED REPUBLIC OF BRAZIL	07/03/2002	MERRILL LYNCH CAPITAL MARKETS		6,375,000	10,000,000	9,910,200	9,913,689	239	0	0	(3,538,689)	(3,538,689)	373,750		4
X08158-AV-3	BULGARIA - IAB	07/30/2002	SCHEDULED REDEMPTION		115,000	115,000	91,019	115,000	21,384	0	0	0	0	1,635		4
X08158-AW-1	BULGARIA FLIRB-BR	07/28/2002	SCHEDULED REDEMPTION		571,429	571,429	479,524	571,429	82,237	0	0	0	0	8,122		4
P9767G-HX-2	MEXICO PAR NO WARRANTS	09/10/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		17,350,000	18,000,000	16,625,625	16,666,244	6,341	0	0	683,756	683,756	469,444		2
P66279-AY-9	UNITED MEXICAN STATES	08/15/2002	MERRILL LYNCH CAPITAL MARKETS		2,850,000	3,000,000	2,821,500	2,825,631	698	0	0	24,369	24,369	72,917		2
718286-AP-2	REPUBLIC OF PHILIPPINES	07/12/2002	MERRILL LYNCH CAPITAL MARKETS		2,100,000	2,000,000	1,985,000	1,985,068	7	0	0	114,932	114,932	71,424		3
718286-AQ-0	REPUBLIC OF PHILIPPINES	08/16/2002	Various		4,092,500	4,000,000	4,055,000	4,054,007	(508)	0	0	38,493	38,493	221,875		3
760942-AG-7	URUGUAY 7 7/8 11/18/03	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		500,000	1,000,000	1,012,500	1,004,365	(222)	0	0	(504,365)	(504,365)	14,875		3
P96077-AB-1	URUGUAY 6.75 02/19/2021 SERIES A	09/26/2002	WRITEDOWN		0	0	0	0	(438,387)	0	0	0	0	0		4

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
Totals - OTHER COUNTRIES					39,704,429	48,686,429	44,518,118	44,697,820	(324,896)	0	0	(4,993,392)	(4,993,392)	1,726,864	XXX	XXX
1099997 - Bonds - All Other Governments - Canada					0	0	0	0	0	0	0	0	0	0	XXX	XXX
1099998 - Bonds - All Other Governments - Other Countries					39,704,429	48,686,429	44,518,118	44,697,820	(324,896)	0	0	(4,993,392)	(4,993,392)	1,726,864	XXX	XXX
1099999 - Bonds - All Other Governments					39,704,429	48,686,429	44,518,118	44,697,820	(324,896)	0	0	(4,993,392)	(4,993,392)	1,726,864	XXX	XXX
STATES, TERRITORIES AND POSSESSIONS OTHER COUNTRIES																
577867-BE-3	MAYAGUEZ PR U S GOVT GTD NTS 1994 A	08/01/2002	MATURED		85,000	85,000	85,000	85,000	0	0	0	0	0	2,737		1
Totals - OTHER COUNTRIES					85,000	85,000	85,000	85,000	0	0	0	0	0	2,737	XXX	XXX
1799996 - Bonds - States, Territory, Poss - United States					0	0	0	0	0	0	0	0	0	0	XXX	XXX
1799997 - Bonds - States, Territory, Poss - Canada					0	0	0	0	0	0	0	0	0	0	XXX	XXX
1799998 - Bonds - States, Territory, Poss - Other Countries					85,000	85,000	85,000	85,000	0	0	0	0	0	2,737	XXX	XXX
1799999 - Bonds - States, Territories and Possessions					85,000	85,000	85,000	85,000	0	0	0	0	0	2,737	XXX	XXX
POLITICAL SUBDIVISIONS UNITED STATES MARYLAND																
230746-AJ-8	CUMBERLAND MD U S GOVT GTD NTS 1994 A	08/01/2002	MATURED		55,000	55,000	55,000	55,000	0	0	0	0	0	1,771		1
Total MARYLAND					55,000	55,000	55,000	55,000	0	0	0	0	0	1,771	XXX	XXX
NEW JERSEY																
282302-AH-1	EGG HARBOR NJ U S GOVT GTD NTS 1994 A	08/01/2002	MATURED		160,000	160,000	160,000	160,000	0	0	0	0	0	5,152		1
286722-AJ-2	ELIZABETH NJ U S GOVT GTD NTS 1994 A	08/01/2002	MATURED		85,000	85,000	85,000	85,000	0	0	0	0	0	2,737		1
Total NEW JERSEY					245,000	245,000	245,000	245,000	0	0	0	0	0	7,889	XXX	XXX
OHIO																
298053-AJ-8	EUCLID OH U S GOVT GTD NTS 1994 A	08/01/2002	MATURED		105,000	105,000	105,000	105,000	0	0	0	0	0	3,381		1
Total OHIO					105,000	105,000	105,000	105,000	0	0	0	0	0	3,381	XXX	XXX
PENNSYLVANIA																
61360M-AG-2	MONTGOMERY CNTY U S GOVT GTD	08/01/2002	MATURED		55,000	55,000	55,000	55,000	0	0	0	0	0	1,771		1
61360M-BA-4	MONTGOMERY CNTY U S GOVT GTD	08/01/2002	MATURED		25,000	25,000	25,000	25,000	0	0	0	0	0	805		1
755632-AJ-5	READING PA REGL ARPT US GOVT GTD 1994A	08/01/2002	MATURED		100,000	100,000	100,000	100,000	0	0	0	0	0	3,220		1
Total PENNSYLVANIA					180,000	180,000	180,000	180,000	0	0	0	0	0	5,796	XXX	XXX
SOUTH CAROLINA																
83714R-AH-6	SOUTH CAROLINA STUDENT LOAN	07/10/2002	HOUGH, WILLIAM R., & COMPANY		12,200,000	12,200,000	12,199,512	12,199,513	0	0	0	487	487	17,460		1
Total SOUTH CAROLINA					12,200,000	12,200,000	12,199,512	12,199,513	0	0	0	487	487	17,460	XXX	XXX
TEXAS																
486062-PE-6	KATY TX INDPT SCH DIST LTD TAX REF B	08/15/2002	MATURED		905,000	905,000	900,208	905,000	83	0	0	0	0	29,186		1PE
Total TEXAS					905,000	905,000	900,208	905,000	83	0	0	0	0	29,186	XXX	XXX
Totals - UNITED STATES					13,690,000	13,690,000	13,684,720	13,689,513	83	0	0	487	487	65,483	XXX	XXX
2499996 - Bonds - Political Subdivisions - United States					13,690,000	13,690,000	13,684,720	13,689,513	83	0	0	487	487	65,483	XXX	XXX
2499997 - Bonds - Political Subdivisions - Canada					0	0	0	0	0	0	0	0	0	0	XXX	XXX
2499998 - Bonds - Political Subdivisions - Other Countries					0	0	0	0	0	0	0	0	0	0	XXX	XXX
2499999 - Bonds - Political Subdivisions					13,690,000	13,690,000	13,684,720	13,689,513	83	0	0	487	487	65,483	XXX	XXX
ALASKA																
171265-AE-1	CHUGACH ELECTRIC	09/12/2002	J. P. MORGAN SECURITIES, INC		25,500,000	25,500,000	25,500,000	25,500,000	0	0	0	0	0	151,926		1PE
Total ALASKA					25,500,000	25,500,000	25,500,000	25,500,000	0	0	0	0	0	151,926	XXX	XXX
CALIFORNIA																
00432M-AB-5	ACCESS TO LNS FOR LEARNING STUDENT LN CORP CALIF REV-RAMS-STUDENT LN PG-SR-IV-A2	09/11/2002	DAIN RAUSCHER INCORPORATED		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	24,853		1PE
00432M-AA-7	ACCESS TO LOANS	09/04/2002	DAIN RAUSCHER INCORPORATED		24,100,000	24,100,000	24,100,000	24,100,000	0	0	0	0	0	108,995		1
13033K-LK-3	CALIFORNIA HOUSING	09/16/2002	Various		38,045,000	38,045,000	38,043,098	38,043,138	15	0	0	1,862	1,862	432,776		1
130909-JX-3	CALIFORNIA STWIDE CMNTY TEACHERS 93B	08/01/2002	CALLED @ 100.00		400,000	400,000	400,000	400,000	0	0	0	0	0	12,400		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
16309P-AH-1	CHELA FINL USA	08/30/2002	J. P. MORGAN SECURITIES, INC.		6,100,000	6,100,000	6,100,000	6,100,000	0	0	0	0	0	27,506		1
545176-AU-3	LOS ANGELES CNTY CA U S GOVT NT 1994 A	08/01/2002	MATURED		240,000	240,000	240,000	240,000	0	0	0	0	0	7,728		1
702284-AE-0	PASADENA CA U S GOVT GTD NTS 1994 A	08/01/2002	MATURED		180,000	180,000	180,000	180,000	0	0	0	0	0	5,796		1
785877-BB-6	SACRAMENTO CA US GOVT GTD NTS 1994 A	08/01/2002	MATURED		120,000	120,000	120,000	120,000	0	0	0	0	0	3,864		1
786132-AJ-9	SACRAMENTO CNTY CA US GOVT NTS 1994 A	08/01/2002	MATURED		285,000	285,000	285,000	285,000	0	0	0	0	0	9,177		1
801168-AC-9	SANTA ANA CA U S GOVT GTD NTS 1994 A	08/01/2002	MATURED		1,095,000	1,095,000	1,095,000	1,095,000	0	0	0	0	0	35,259		1
863903-AP-5	STUDENT ED LN MARKETING CORP CALI STMV	08/19/2002	Various		3,700,000	3,700,000	3,700,000	3,700,000	0	0	0	0	0	12,283		1PE
Total CALIFORNIA					79,765,000	79,765,000	79,763,098	79,763,138	15	0	0	1,862	1,862	680,637	XXX	XXX
COLORADO																
196777-KA-3	COLORADO STUDENT OBLIG BD AUTH STUDEN	09/05/2002	HOUGH, WILLIAM R., & COMPANY		20,950,000	20,950,000	20,950,000	20,950,000	0	0	0	0	0	30,960		1
Total COLORADO					20,950,000	20,950,000	20,950,000	20,950,000	0	0	0	0	0	30,960	XXX	XXX
DELAWARE																
280907-AV-8	EDUCATION LOANS	09/26/2002	SALOMON SMITH BARNEY		21,700,000	21,700,000	21,700,000	21,700,000	0	0	0	0	0	130,483		1
Total DELAWARE					21,700,000	21,700,000	21,700,000	21,700,000	0	0	0	0	0	130,483	XXX	XXX
FLORIDA																
86387Q-AG-9	FLORIDA STUDENT LOAN ASSET-BACKED NOTES	09/05/2002	BANK OF AMERICA		18,700,000	18,700,000	18,700,000	18,700,000	0	0	0	0	0	83,449		1Z
86387Q-AH-7	FLORIDA STUDENT LOAN ASSET-BACKED NOTES	09/12/2002	BANK OF AMERICA		15,750,000	15,750,000	15,750,000	15,750,000	0	0	0	0	0	70,315		1PE
469497-AH-4	JACKSONVILLE FL U S GOVT GTD NTS 1994A	08/01/2002	MATURED		1,550,000	1,550,000	1,550,000	1,550,000	0	0	0	0	0	49,910		1
955117-AP-1	WEST PALM BEACH FL US GOV GTD NT 1994A	08/01/2002	MATURED		120,000	120,000	120,000	120,000	0	0	0	0	0	3,864		1
Total FLORIDA					36,120,000	36,120,000	36,120,000	36,120,000	0	0	0	0	0	207,538	XXX	XXX
ILLINOIS																
452281-GL-6	ILLINOIS STUDENT ASSISTANCE COMMN STUDENT LN REV	08/22/2002	DAIN RAUSCHER INCORPORATED		7,300,000	7,300,000	7,300,000	7,300,000	0	0	0	0	0	22,749		1PE
Total ILLINOIS					7,300,000	7,300,000	7,300,000	7,300,000	0	0	0	0	0	22,749	XXX	XXX
LOUISIANA																
647744-AM-3	NEW ORLEANS LA U S GOVT GTD NTS 1994 A	08/01/2002	MATURED		4,415,000	4,415,000	4,415,000	4,415,000	0	0	0	0	0	142,163		1
Total LOUISIANA					4,415,000	4,415,000	4,415,000	4,415,000	0	0	0	0	0	142,163	XXX	XXX
MAINE																
56042B-AC-1	MAINE FIN AUTH TAXABLE ELEC BANGOR	07/01/2002	SCHEDULED REDEMPTION		3,740,761	3,740,761	3,885,430	3,740,761	(101,306)	0	0	0	0	191,774		1PE
560409-BT-0	MELMAC	07/11/2002	SALOMON SMITH BARNEY		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	58,468		1
Total MAINE					10,740,761	10,740,761	10,885,430	10,740,761	(101,306)	0	0	0	0	250,242	XXX	XXX
MARYLAND																
05921M-AD-8	BALTIMORE MD CMNTY DEV FING CORP 95	08/15/2002	CALLED @ 100.00		400,000	400,000	398,891	399,389	25	0	0	611	611	16,398		1
Total MARYLAND					400,000	400,000	398,891	399,389	25	0	0	611	611	16,398	XXX	XXX
MASSACHUSETTS																
101028-AF-5	BOSTON MA U S GOVT GTD NTS 1994 A	08/01/2002	MATURED		950,000	950,000	950,000	950,000	0	0	0	0	0	30,590		1
Total MASSACHUSETTS					950,000	950,000	950,000	950,000	0	0	0	0	0	30,590	XXX	XXX
MICHIGAN																
162756-AH-3	CHEBOYGAN MI U S GOVT GTD NTS 1994 A	08/01/2002	MATURED		215,000	215,000	215,000	215,000	0	0	0	0	0	6,923		1
Total MICHIGAN					215,000	215,000	215,000	215,000	0	0	0	0	0	6,923	XXX	XXX
MISSISSIPPI																
605354-DY-2	MISSISSIPPI HIGHER ED ASSISTANCE CORP	09/13/2002	SALOMON SMITH BARNEY		1,300,000	1,300,000	1,300,000	1,300,000	0	0	0	0	0	5,704		1
605354-EA-3	MISSISSIPPI HIGHER ED ASSISTANCE CORP	09/09/2002	SALOMON SMITH BARNEY		9,700,000	9,700,000	9,700,000	9,700,000	0	0	0	0	0	43,154		1
Total MISSISSIPPI					11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	48,859	XXX	XXX
MISSOURI																
606072-FZ-4	MISSOURI HIGHER ED	09/24/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	27,476		1PE

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
Total MISSOURI					6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	27,476	XXX	XXX
MONTANA																
612130-GV-0	MONTANA HIGHER EDUCATION CORP.	09/13/2002	SALOMON SMITH BARNEY		2,550,000	2,550,000	2,550,000	2,550,000	0	0	0	0	0	3,867		1PE
Total MONTANA					2,550,000	2,550,000	2,550,000	2,550,000	0	0	0	0	0	3,867	XXX	XXX
NEW JERSEY																
730477-AH-9	POHATCONG TWP NJ US GOVT GTD NT 1994 A	08/01/2002	MATURED		215,000	215,000	215,000	215,000	0	0	0	0	0	6,923		1
895179-AT-6	TRENTON NJ U S GOVT GTD NTS 1994 A	08/01/2002	MATURED		150,000	150,000	150,000	150,000	0	0	0	0	0	4,830		1
Total NEW JERSEY					365,000	365,000	365,000	365,000	0	0	0	0	0	11,753	XXX	XXX
NEW YORK																
090511-AD-8	BINGHAMTON NY U S GOVT GTD NTS 1994 A	08/01/2002	MATURED		90,000	90,000	90,000	90,000	0	0	0	0	0	2,898		1
610755-PP-9	MONROE CNTY NY INDL GENESEE HOSP 91B	09/18/2002	WRITEDOWN		0	0	0	0	(1,194,542)	0	0	0	0	0		5
649787-UF-3	NEW YORK ST	09/04/2002	SALOMON SMITH BARNEY		33,200,000	33,200,000	33,200,000	33,200,000	0	0	0	0	0	148,479		1
78440W-AA-1	SLC STUDENT LOAN TRUST-I	09/05/2002	CALLED @ 100.00000000		150,000	150,000	150,000	150,000	0	0	0	0	0	893		1PE
78440W-AB-9	SLC STUDENT LOAN TRUST-I	09/16/2002	Various		7,700,000	7,700,000	7,700,000	7,700,000	0	0	0	0	0	8,493		1
78440W-AC-7	SLC STUDENT LOAN TRUST-I	09/19/2002	CALLED @ 100.00000000		725,000	725,000	725,000	725,000	0	0	0	0	0	3,098		1PE
Total NEW YORK					41,865,000	41,865,000	41,865,000	41,865,000	(1,194,542)	0	0	0	0	163,860	XXX	XXX
NORTH CAROLINA																
658262-CS-7	NORTH CAROLINA STATE EDUCATION ASSISTANCE	09/12/2002	WACHOVIA SECURITIES		6,200,000	6,200,000	6,200,000	6,200,000	0	0	0	0	0	26,763		1
Total NORTH CAROLINA					6,200,000	6,200,000	6,200,000	6,200,000	0	0	0	0	0	26,763	XXX	XXX
OHIO																
06722C-AH-0	BARBERTON OH U S GOVT GTD NTS 1994 A	08/01/2002	MATURED		75,000	75,000	75,000	75,000	0	0	0	0	0	2,415		1
677595-AE-0	OHIO PETRO UNDERGRD STORG TANK 93A	08/15/2002	CALLED @ 100.00		415,000	415,000	410,738	412,979	69	0	0	2,021	2,021	14,003		1PE
987685-BE-3	YOUNGSTOWN OH U S GOVT GTD NTS 1994 A	08/01/2002	MATURED		330,000	330,000	330,000	330,000	0	0	0	0	0	10,626		1
Total OHIO					820,000	820,000	815,738	817,979	69	0	0	2,021	2,021	27,044	XXX	XXX
PENNSYLVANIA																
182743-AM-6	CLASS NOTES TRUST 1995-1 SERIES 95-2	07/24/2002	CALLED @ 100.00000000		800,000	800,000	800,000	800,000	0	0	0	0	0	3,772		1PE
Total PENNSYLVANIA					800,000	800,000	800,000	800,000	0	0	0	0	0	3,772	XXX	XXX
RHODE ISLAND																
743811-AN-1	PROVIDENCE RI U S GOVT GTD NTS 1994 A	08/01/2002	MATURED		75,000	75,000	75,000	75,000	0	0	0	0	0	2,415		1
762315-DW-6	RHODE ISLAND STUDENT LOAN AUTH.	09/18/2002	SALOMON SMITH BARNEY		6,100,000	6,100,000	6,100,000	6,100,000	0	0	0	0	0	24,886		1
762315-FE-4	RHODE ISLAND STUDENT LOAN AUTH.	09/12/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR.		3,400,000	3,400,000	3,400,000	3,400,000	0	0	0	0	0	5,086		1
Total RHODE ISLAND					9,575,000	9,575,000	9,575,000	9,575,000	0	0	0	0	0	32,386	XXX	XXX
SOUTH CAROLINA																
83714R-AC-7	SOUTH CAROLINA STUDENT LOAN	09/11/2002	HOUGH, WILLIAM R., & COMPANY		7,950,000	7,950,000	7,950,000	7,950,000	0	0	0	0	0	35,307		1PE
Total SOUTH CAROLINA					7,950,000	7,950,000	7,950,000	7,950,000	0	0	0	0	0	35,307	XXX	XXX
TENNESSEE																
28148N-AT-0	EDSOUTH	09/27/2002	HOUGH, WILLIAM R., & COMPANY		6,050,000	6,050,000	6,049,893	6,049,893	0	0	0	107	107	27,192		1
Total TENNESSEE					6,050,000	6,050,000	6,049,893	6,049,893	0	0	0	107	107	27,192	XXX	XXX
TEXAS																
10623P-BC-3	BRAZOS S.P.C.	09/30/2002	SALOMON SMITH BARNEY		3,400,000	3,400,000	3,400,000	3,400,000	0	0	0	0	0	15,780		1PE
10623P-BH-2	BRAZOS S.P.C.	09/27/2002	Various		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	7,742		1
106238-GT-9	BRAZOS, TEXAS HIGHER EDUC AUTH.	09/06/2002	SALOMON SMITH BARNEY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	4,511		1
698476-DA-3	PANHANDLE TEX SERIES A-3	09/25/2002	SALOMON SMITH BARNEY		22,600,000	22,600,000	22,600,000	22,600,000	0	0	0	0	0	135,858		1
840555-CE-4	SOUTH TEXAS HIGHER EDUCATION AUTHORITY	09/12/2002	SALOMON SMITH BARNEY		24,100,000	24,100,000	24,100,000	24,100,000	0	0	0	0	0	87,057		1
Total TEXAS					52,700,000	52,700,000	52,700,000	52,700,000	0	0	0	0	0	250,949	XXX	XXX
UTAH																
795692-AJ-1	SALT LAKE CTY U S GOVT GTD NTS 1994 A	08/01/2002	MATURED		135,000	135,000	135,000	135,000	0	0	0	0	0	4,347		1
917546-FD-0	UTAH ST BRD REGENTS STUDENT LN REV.	09/24/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR.		27,800,000	27,800,000	27,798,217	27,798,240	5	0	0	1,760	1,760	126,879		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
Total UTAH					27,935,000	27,935,000	27,933,217	27,933,240	5	0	0	1,760	1,760	131,226	XXX	XXX
VERMONT																
92428C-EC-4	VERMONT STUDENT ASSISTANCE	07/31/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		14,500,000	14,500,000	14,499,275	14,499,281	1	0	0	719	719	43,269		1PE
92428C-ED-2	VERMONT STUDENT ASSISTANCE	09/04/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		15,400,000	15,400,000	15,399,051	15,399,057	0	0	0	943	943	23,037		1
92428C-EF-7	VERMONT STUDENT ASSISTANCE	09/25/2002	HOUGH, WILLIAM R., & COMPANY		5,000,000	5,000,000	4,999,950	4,999,950	0	0	0	50	50	10,912		1PE
Total VERMONT					34,900,000	34,900,000	34,898,276	34,898,288	2	0	0	1,712	1,712	77,218	XXX	XXX
VIRGINIA																
303836-DK-3	FAIRFAX CNTY VA REDEL GOVT GTD 1994 A	08/01/2002	MATURED		85,000	85,000	85,000	85,000	0	0	0	0	0	2,737		1
770108-AJ-7	ROANOKE VA U S GOVT GTD NTS 1994 A	08/01/2002	MATURED		260,000	260,000	260,000	260,000	0	0	0	0	0	8,372		1
Total VIRGINIA					345,000	345,000	345,000	345,000	0	0	0	0	0	11,109	XXX	XXX
SPECIAL REVENUE AND ASSESSMENTS																
UNITED STATES																
Other States																
31359Q-L6-9	FANNIEMAE-ACES 1997-M7 B	09/01/2002	SCHEDULED REDEMPTION		325,334	325,334	338,906	325,334	(13,544)	0	0	0	0	4,195		1PE
313401-EN-7	FED HOME LOAN MTG CORP #160036	09/01/2002	SCHEDULED REDEMPTION		3,663	3,663	3,551	3,663	86	0	0	0	0	112		1
313401-EP-2	FED HOME LOAN MTG CORP #160037	09/01/2002	SCHEDULED REDEMPTION		3,847	3,847	3,730	3,847	85	0	0	0	0	83		1
313401-EQ-0	FED HOME LOAN MTG CORP #160038	09/01/2002	SCHEDULED REDEMPTION		5,147	5,147	4,970	5,147	132	0	0	0	0	134		1
313401-GD-7	FED HOME LOAN MTG CORP #160075	09/01/2002	SCHEDULED REDEMPTION		701	701	693	701	9	0	0	0	0	35		1
313401-GW-5	FED HOME LOAN MTG CORP #160092	09/01/2002	SCHEDULED REDEMPTION		167	167	162	167	7	0	0	0	0	7		1
313401-HA-2	FED HOME LOAN MTG CORP #160096	09/01/2002	SCHEDULED REDEMPTION		643	643	672	643	(38)	0	0	0	0	15		1
313401-JD-4	FED HOME LOAN MTG CORP #170019	09/01/2002	SCHEDULED REDEMPTION		2,939	2,939	2,839	2,939	68	0	0	0	0	68		1
313401-JP-7	FED HOME LOAN MTG CORP #170027	09/01/2002	SCHEDULED REDEMPTION		620	620	742	620	(142)	0	0	0	0	34		1
313401-NB-3	FED HOME LOAN MTG CORP #170095	09/01/2002	SCHEDULED REDEMPTION		931	931	912	931	33	0	0	0	0	30		1
31340M-X7-5	FED HOME LOAN MTG CORP #181602	09/01/2002	SCHEDULED REDEMPTION		142	142	103	142	31	0	0	0	0	8		1
31340M-6U-4	FED HOME LOAN MTG CORP #181783	09/01/2002	SCHEDULED REDEMPTION		3,885	3,885	3,101	3,885	910	0	0	0	0	84		1
31340Q-ZH-2	FED HOME LOAN MTG CORP #184344	09/01/2002	SCHEDULED REDEMPTION		2,675	2,675	2,299	2,675	525	0	0	0	0	66		1
31340R-AR-5	FED HOME LOAN MTG CORP #184516	09/01/2002	SCHEDULED REDEMPTION		367	367	362	367	6	0	0	0	0	8		1
31340T-XM-7	FED HOME LOAN MTG CORP #186984	09/01/2002	SCHEDULED REDEMPTION		645	645	542	645	87	0	0	0	0	19		1
31340U-KD-8	FED HOME LOAN MTG CORP #187492	09/01/2002	SCHEDULED REDEMPTION		1,682	1,682	1,670	1,682	9	0	0	0	0	37		1
31340V-CC-7	FED HOME LOAN MTG CORP #188167	09/01/2002	SCHEDULED REDEMPTION		41	41	40	41	1	0	0	0	0	1		1
31340W-5G-4	FED HOME LOAN MTG CORP #189847	09/01/2002	SCHEDULED REDEMPTION		624	624	619	624	5	0	0	0	0	34		1
31341K-W5-3	FED HOME LOAN MTG CORP #258768	09/01/2002	SCHEDULED REDEMPTION		378	378	373	378	5	0	0	0	0	12		1
31343A-UF-3	FED HOME LOAN MTG CORP #270582	09/01/2002	SCHEDULED REDEMPTION		1,416	1,416	1,405	1,416	9	0	0	0	0	49		1
31343A-WX-2	FED HOME LOAN MTG CORP #270662	09/01/2002	SCHEDULED REDEMPTION		239	239	237	239	3	0	0	0	0	8		1
31343A-6P-8	FED HOME LOAN MTG CORP #270878	09/01/2002	SCHEDULED REDEMPTION		15,046	15,046	14,934	15,046	103	0	0	0	0	399		1
31345M-JR-2	FED HOME LOAN MTG CORP #309272	09/01/2002	SCHEDULED REDEMPTION		150	150	138	150	30	0	0	0	0	25		1
31345N-AB-4	FED HOME LOAN MTG CORP #309902	09/01/2002	SCHEDULED REDEMPTION		21	21	21	21	1	0	0	0	0	1		1
313401-U2-5	FED HOME LOAN MTG CORP #360088	09/01/2002	SCHEDULED REDEMPTION		720	720	707	720	45	0	0	0	0	23		1
313401-Y8-8	FED HOME LOAN MTG CORP #360101	09/01/2002	SCHEDULED REDEMPTION		719	719	707	719	43	0	0	0	0	16		1
313401-A3-5	FED HOME LOAN MTG CORP #380010	09/01/2002	Various		430	430	428	430	0	0	0	0	0	10		1Z
313401-A5-0	FED HOME LOAN MTG CORP #380012	09/01/2002	SCHEDULED REDEMPTION		781	781	777	781	0	0	0	0	0	22		1Z
313401-S3-6	FED HOME LOAN MTG CORP #380057	09/01/2002	SCHEDULED REDEMPTION		249	249	253	249	(2)	0	0	0	0	9		1
31348B-NM-9	FED HOME LOAN MTG CORP #550396	09/01/2002	SCHEDULED REDEMPTION		28	28	28	28	2	0	0	0	0	1		1
31348B-VH-1	FED HOME LOAN MTG CORP #550616	09/01/2002	SCHEDULED REDEMPTION		3,461	3,461	3,401	3,461	231	0	0	0	0	83		1
31290G-GM-4	FED HOME LOAN MTG CORP #552004	09/01/2002	SCHEDULED REDEMPTION		13	13	13	13	1	0	0	0	0	0		1
31290G-L2-2	FED HOME LOAN MTG CORP #552145	09/01/2002	SCHEDULED REDEMPTION		179	179	176	179	8	0	0	0	0	6		1
31353G-PF-3	FED HOME LOAN MTG CORP #884022	09/01/2002	SCHEDULED REDEMPTION		71,448	71,448	76,619	71,448	(6,035)	0	0	0	0	5,527		1
312908-WD-4	FED HOME LOAN MTG CORP 1202 F	09/01/2002	SCHEDULED REDEMPTION		116,586	116,586	108,832	116,586	3,259	0	0	0	0	1,368		1PE
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ	09/01/2002	SCHEDULED REDEMPTION		3,124,089	3,124,089	2,830,087	3,124,089	94,240	0	0	0	0	38,762		1PE
312910-BX-9	FED HOME LOAN MTG CORP 1290 K	09/01/2002	SCHEDULED REDEMPTION		210,552	210,552	200,419	210,552	1,078	0	0	0	0	2,638		1PE
312910-BC-5	FED HOME LOAN MTG CORP 1297 L	09/01/2002	SCHEDULED REDEMPTION		225,717	225,717	212,773	225,717	1,050	0	0	0	0	2,828		1PE
312911-B7-4	FED HOME LOAN MTG CORP 1332 KD	09/01/2002	SCHEDULED REDEMPTION		10,806,934	10,806,934	11,094,615	10,806,934	(14,419)	0	0	0	0	141,447		1PE
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z	09/01/2002	SCHEDULED REDEMPTION		1,296,472	1,296,472	1,173,883	1,296,472	73,367	0	0	0	0	0		1PE
312912-V4-7	FED HOME LOAN MTG CORP 1411 H	09/01/2002	SCHEDULED REDEMPTION		5,670,495	5,670,495	5,444,794	5,670,495	45,250	0	0	0	0	68,737		1PE
312914-TJ-3	FED HOME LOAN MTG CORP 1468 H	09/01/2002	SCHEDULED REDEMPTION		666,024	666,024	668,418	666,024	(132)	0	0	0	0	8,257		1PE
312914-E4-2	FED HOME LOAN MTG CORP 1471 G	09/01/2002	SCHEDULED REDEMPTION		2,174,035	2,174,035	2,146,180	2,174,035	7,808	0	0	0	0	26,173		1
312914-WV-2	FED HOME LOAN MTG CORP 1475 L	09/01/2002	SCHEDULED REDEMPTION		1,968,230	1,968,230	1,935,630	1,968,230	4,864	0	0	0	0	58,061		1PE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
312915-DN-8	FED HOME LOAN MTG CORP 1490 PH	09/01/2002	SCHEDULED REDEMPTION		1,666,145	1,666,145	1,595,317	1,666,145	21,370	0	0	0	0	17,196		1PE
312915-GS-4	FED HOME LOAN MTG CORP 1499 PH	09/01/2002	SCHEDULED REDEMPTION		2,352,168	2,352,168	2,296,304	2,352,168	15,564	0	0	0	0	25,379		1PE
312915-MK-4	FED HOME LOAN MTG CORP 1501 H	09/01/2002	SCHEDULED REDEMPTION		436,071	436,071	420,549	436,071	3,441	0	0	0	0	5,005		1
312916-ED-7	FED HOME LOAN MTG CORP 1517 G	09/01/2002	SCHEDULED REDEMPTION		1,757,667	1,757,667	1,735,010	1,757,667	2,593	0	0	0	0	30,123		1PE
312915-6E-6	FED HOME LOAN MTG CORP 1527 H	09/01/2002	SCHEDULED REDEMPTION		405,637	405,637	391,408	405,637	4,454	0	0	0	0	18,644		1PE
312916-RH-4	FED HOME LOAN MTG CORP 1539 PL	09/01/2002	SCHEDULED REDEMPTION		1,808,363	1,808,363	1,739,701	1,808,363	19,752	0	0	0	0	19,501		1PE
312916-SA-8	FED HOME LOAN MTG CORP 1540 E	09/01/2002	SCHEDULED REDEMPTION		2,321,595	2,321,595	2,312,268	2,321,595	2,654	0	0	0	0	26,273		1PE
3133T0-AN-4	FED HOME LOAN MTG CORP 1541 G	09/01/2002	SCHEDULED REDEMPTION		245,801	245,801	228,699	245,801	4,788	0	0	0	0	3,756		1PE
312916-4R-7	FED HOME LOAN MTG CORP 1547 PJ	09/01/2002	SCHEDULED REDEMPTION		2,624,859	2,624,859	2,619,937	2,624,859	1,185	0	0	0	0	36,279		1PE
3133T0-XS-8	FED HOME LOAN MTG CORP 1552 F	09/01/2002	SCHEDULED REDEMPTION		1,123,605	1,123,605	1,052,220	1,123,605	2,366	0	0	0	0	11,493		1PE
3133T0-KH-6	FED HOME LOAN MTG CORP 1564 G	09/01/2002	SCHEDULED REDEMPTION		953,283	953,283	966,987	953,283	(940)	0	0	0	0	9,871		1PE
3133T0-C2-8	FED HOME LOAN MTG CORP 1579 PH	09/01/2002	SCHEDULED REDEMPTION		641,730	641,730	636,416	641,730	946	0	0	0	0	9,113		1PE
3133T1-BU-5	FED HOME LOAN MTG CORP 1584 G	07/01/2002	SCHEDULED REDEMPTION		99,607	99,607	90,091	99,607	0	0	0	0	0	498		1PE
3133T1-BV-3	FED HOME LOAN MTG CORP 1584 H	09/01/2002	SCHEDULED REDEMPTION		691,306	691,306	703,597	691,306	(3,510)	0	0	0	0	7,784		1PE
3133T0-4R-2	FED HOME LOAN MTG CORP 1588 PG	09/01/2002	SCHEDULED REDEMPTION		572,515	572,515	579,672	572,515	(308)	0	0	0	0	5,685		1PE
3133T1-LX-8	FED HOME LOAN MTG CORP 1590 FA	09/01/2002	SCHEDULED REDEMPTION		2,336,646	2,336,646	2,111,102	2,336,646	12,777	0	0	0	0	21,388		1PE
3133T1-TN-2	FED HOME LOAN MTG CORP 1592 G	09/01/2002	SCHEDULED REDEMPTION		1,767,102	1,767,102	1,575,592	1,767,102	10,847	0	0	0	0	17,645		1PE
3133T2-MD-9	FED HOME LOAN MTG CORP 1610 PG	09/01/2002	SCHEDULED REDEMPTION		2,978,938	2,978,938	2,920,709	2,978,938	1,017	0	0	0	0	26,837		1PE
3133T1-4X-7	FED HOME LOAN MTG CORP 1614 J	09/01/2002	SCHEDULED REDEMPTION		842,837	842,837	850,475	842,837	(1,441)	0	0	0	0	8,719		1PE
3133T2-BL-3	FED HOME LOAN MTG CORP 1617 PH	08/01/2002	SCHEDULED REDEMPTION		1,656,400	1,656,400	1,616,025	1,656,400	335	0	0	0	0	9,749		1PE
3133T1-K6-8	FED HOME LOAN MTG CORP 1618 G	09/01/2002	SCHEDULED REDEMPTION		567,528	567,528	552,542	567,528	1,383	0	0	0	0	5,501		1PE
3133T2-R4-4	FED HOME LOAN MTG CORP 1633 PG	09/01/2002	SCHEDULED REDEMPTION		1,431,823	1,431,823	1,395,133	1,431,823	912	0	0	0	0	14,297		1PE
3133T3-YY-8	FED HOME LOAN MTG CORP 1663 F	07/15/2002	SCHEDULED REDEMPTION		183,177	183,177	183,177	183,177	0	0	0	0	0	546		1PE
3133T3-4A-3	FED HOME LOAN MTG CORP 1669 FA	09/01/2002	SCHEDULED REDEMPTION		2,012,271	2,012,271	1,989,004	2,012,271	1,268	0	0	0	0	33,905		1PE
3133T3-T9-9	FED HOME LOAN MTG CORP 1672 C	09/01/2002	SCHEDULED REDEMPTION		2,157,863	2,157,863	1,978,704	2,157,863	8,995	0	0	0	0	22,347		1PE
3133T4-LV-6	FED HOME LOAN MTG CORP 1681 PG	09/01/2002	SCHEDULED REDEMPTION		1,281,350	1,281,350	1,272,241	1,281,350	1,269	0	0	0	0	27,839		1PE
3133T4-D5-2	FED HOME LOAN MTG CORP 1702-A PC	09/01/2002	SCHEDULED REDEMPTION		2,285,384	2,285,384	2,097,961	2,285,384	33,269	0	0	0	0	23,958		1PE
3133T4-5K-8	FED HOME LOAN MTG CORP 1722 PG	09/01/2002	SCHEDULED REDEMPTION		1,749,151	1,749,151	1,575,602	1,749,151	14,870	0	0	0	0	24,890		1
3133T6-L9-0	FED HOME LOAN MTG CORP 1837 E	09/01/2002	SCHEDULED REDEMPTION		356,742	356,742	347,321	356,742	1,191	0	0	0	0	41,039		1PE
3133T8-FU-6	FED HOME LOAN MTG CORP 1900 VA	09/01/2002	SCHEDULED REDEMPTION		1,792,845	1,792,845	1,830,102	1,792,845	(1,941)	0	0	0	0	63,146		1PE
3133T8-FW-2	FED HOME LOAN MTG CORP 1900 VC	09/01/2002	SCHEDULED REDEMPTION		3,998,950	3,998,950	4,091,426	3,998,950	(5,366)	0	0	0	0	51,696		1PE
3133TH-P6-8	FED HOME LOAN MTG CORP 2114 M	09/01/2002	SCHEDULED REDEMPTION		862,295	862,295	826,186	862,295	27,861	0	0	0	0	9,481		1PE
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891	09/01/2002	SCHEDULED REDEMPTION		15,084	15,084	15,951	15,084	(1,476)	0	0	0	0	235		1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299	09/01/2002	SCHEDULED REDEMPTION		3,806	3,806	4,025	3,806	(375)	0	0	0	0	62		1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043	09/01/2002	SCHEDULED REDEMPTION		16,124	16,124	19,468	16,124	(3,574)	0	0	0	0	392		1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091	09/01/2002	SCHEDULED REDEMPTION		19,883	19,883	21,026	19,883	(1,419)	0	0	0	0	577		1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896	09/01/2002	SCHEDULED REDEMPTION		52,963	52,963	54,995	52,963	(1,604)	0	0	0	0	1,101		1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910	09/01/2002	SCHEDULED REDEMPTION		27,806	27,806	28,612	27,806	(910)	0	0	0	0	655		1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108	09/01/2002	SCHEDULED REDEMPTION		54,002	54,002	56,297	54,002	(3,195)	0	0	0	0	1,068		1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273	09/01/2002	SCHEDULED REDEMPTION		9,146	9,146	9,423	9,146	(293)	0	0	0	0	200		1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342	09/01/2002	SCHEDULED REDEMPTION		29,356	29,356	30,244	29,356	(900)	0	0	0	0	450		1
31292V-B7-7	FED HOME LOAN MTG CORP GOLD #C10962	09/01/2002	SCHEDULED REDEMPTION		140,359	140,359	142,377	140,359	4,950	0	0	0	0	5,047		1
31293D-3X-8	FED HOME LOAN MTG CORP GOLD #C18014	09/01/2002	SCHEDULED REDEMPTION		3,257	3,257	3,141	3,257	115	0	0	0	0	44		1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107	09/01/2002	SCHEDULED REDEMPTION		335	335	323	335	11	0	0	0	0	91		1
31293E-J8-4	FED HOME LOAN MTG CORP GOLD #C18387	09/01/2002	SCHEDULED REDEMPTION		114,128	114,128	110,062	114,128	3,600	0	0	0	0	1,555		1
31293X-BE-7	FED HOME LOAN MTG CORP GOLD #C31837	09/01/2002	SCHEDULED REDEMPTION		69,029	69,029	70,712	69,029	(1,729)	0	0	0	0	1,259		1
31293X-EH-7	FED HOME LOAN MTG CORP GOLD #C31936	09/01/2002	SCHEDULED REDEMPTION		56,932	56,932	59,174	56,932	(1,410)	0	0	0	0	996		1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790	09/01/2002	SCHEDULED REDEMPTION		2,127	2,127	2,211	2,127	(47)	0	0	0	0	40		1
31294D-X4-8	FED HOME LOAN MTG CORP GOLD #C36999	09/01/2002	SCHEDULED REDEMPTION		188,354	188,354	179,760	188,354	10,685	0	0	0	0	3,993		1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628	09/01/2002	SCHEDULED REDEMPTION		3,738	3,738	3,897	3,738	(216)	0	0	0	0	73		1
31294E-WU-9	FED HOME LOAN MTG CORP GOLD #C37859	09/01/2002	SCHEDULED REDEMPTION		2,238	2,238	2,165	2,238	88	0	0	0	0	58		1
31294F-SG-2	FED HOME LOAN MTG CORP GOLD #C38619	09/01/2002	SCHEDULED REDEMPTION		11,182	11,182	10,818	11,182	429	0	0	0	0	290		1
31294G-XM-1	FED HOME LOAN MTG CORP GOLD #C39684	09/01/2002	SCHEDULED REDEMPTION		2,884	2,884	2,790	2,884	80	0	0	0	0	26		1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149	09/01/2002	SCHEDULED REDEMPTION		87,144	87,144	90,848	87,144	(5,081)	0	0	0	0	2,170		1
31297X-LM-4	FED HOME LOAN MTG CORP GOLD #C40332	09/01/2002	SCHEDULED REDEMPTION		27,934	27,934	29,121	27,934	(1,879)	0	0	0	0	213		1
31297X-XG-4	FED HOME LOAN MTG CORP GOLD #C40679	09/01/2002	SCHEDULED REDEMPTION		34,318	34,318	33,200	34,318	1,127	0	0	0	0	797		1
31298E-JX-4	FED HOME LOAN MTG CORP GOLD #C45678	09/01/2002	SCHEDULED REDEMPTION		4,515	4,515	4,439	4,515	1	0	0	0	0	121		1
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357	09/01/2002	SCHEDULED REDEMPTION		57,235	57,235	59,668	57,235	(5,017)	0	0	0	0	1,142		1
31298J-CP-7	FED HOME LOAN MTG CORP GOLD #C49078	09/01/2002	SCHEDULED REDEMPTION		98,804	98,804	96,380	98,804	2,360	0	0	0	0	1,476		1
31298J-QR-8	FED HOME LOAN MTG CORP GOLD #C49464	09/01/2002	SCHEDULED REDEMPTION		150,386	150,386	146,627	150,386	6,799	0	0	0	0	1,936		1
31298J-Y6-5	FED HOME LOAN MTG CORP GOLD #C49733	09/01/2002	SCHEDULED REDEMPTION		705	705	687	705	17	0	0	0	0	10		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
31298L-M8-9	FED HOME LOAN MTG CORP GOLD #C50383	09/01/2002	SCHEDULED REDEMPTION		2,519	2,519	2,456	2,519	62	0	0	0	0	38		1
31298L-NP-0	FED HOME LOAN MTG CORP GOLD #C50398	09/01/2002	SCHEDULED REDEMPTION		1,348	1,348	1,401	1,348	(43)	0	0	0	0	23		1
31298N-BM-6	FED HOME LOAN MTG CORP GOLD #C51844	09/01/2002	SCHEDULED REDEMPTION		75,321	75,321	73,438	75,321	1,738	0	0	0	0	1,445		1
31298N-MP-7	FED HOME LOAN MTG CORP GOLD #C52166	09/01/2002	SCHEDULED REDEMPTION		22,220	22,220	21,665	22,220	537	0	0	0	0	540		1
31298Y-ZJ-3	FED HOME LOAN MTG CORP GOLD #C60745	09/01/2002	SCHEDULED REDEMPTION		5,920	5,920	5,764	5,920	40	0	0	0	0	80		1
31287N-2U-1	FED HOME LOAN MTG CORP GOLD #C63487	08/01/2002	SCHEDULED REDEMPTION		26,937	26,937	26,226	26,937	181	0	0	0	0	0		1
31287N-4Q-8	FED HOME LOAN MTG CORP GOLD #C63531	09/01/2002	SCHEDULED REDEMPTION		4,949	4,949	4,819	4,949	33	0	0	0	0	51		1
31287N-5C-8	FED HOME LOAN MTG CORP GOLD #C63543	08/01/2002	SCHEDULED REDEMPTION		1,044	1,044	1,016	1,044	7	0	0	0	0	0		1
31287P-CN-1	FED HOME LOAN MTG CORP GOLD #C63677	09/01/2002	SCHEDULED REDEMPTION		119,373	119,373	116,223	119,373	803	0	0	0	0	0		1
31287P-KR-3	FED HOME LOAN MTG CORP GOLD #C63904	08/01/2002	SCHEDULED REDEMPTION		2,042	2,042	1,988	2,042	14	0	0	0	0	0		1
31287Q-TU-5	FED HOME LOAN MTG CORP GOLD #C65063	08/01/2002	SCHEDULED REDEMPTION		1,748	1,748	1,701	1,748	12	0	0	0	0	0		1
31287R-ZT-9	FED HOME LOAN MTG CORP GOLD #C66154	09/01/2002	SCHEDULED REDEMPTION		1,525	1,525	1,504	1,525	22	0	0	0	0	22		1
31287S-PY-7	FED HOME LOAN MTG CORP GOLD #C66739	08/01/2002	SCHEDULED REDEMPTION		693	693	675	693	5	0	0	0	0	0		1
31287S-PZ-4	FED HOME LOAN MTG CORP GOLD #C66740	08/01/2002	SCHEDULED REDEMPTION		320	320	314	320	2	0	0	0	0	0		1
31287S-V2-0	FED HOME LOAN MTG CORP GOLD #C66933	08/01/2002	SCHEDULED REDEMPTION		1,269	1,269	1,236	1,269	9	0	0	0	0	0		1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373	09/01/2002	SCHEDULED REDEMPTION		9,725	9,725	10,058	9,725	(333)	0	0	0	0	968		1
31335G-EK-7	FED HOME LOAN MTG CORP GOLD #C80138	09/01/2002	SCHEDULED REDEMPTION		184,964	184,964	176,070	184,964	12,343	0	0	0	0	4,054		1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311	09/01/2002	SCHEDULED REDEMPTION		2,627	2,627	2,739	2,627	(97)	0	0	0	0	22		1
31335G-PN-9	FED HOME LOAN MTG CORP GOLD #C80429	09/01/2002	SCHEDULED REDEMPTION		141,886	141,886	145,941	141,886	(5,401)	0	0	0	0	3,137		1
31335G-QA-6	FED HOME LOAN MTG CORP GOLD #C80449	09/01/2002	SCHEDULED REDEMPTION		186	186	194	186	(7)	0	0	0	0	4		1
313954-GK-9	FED HOME LOAN MTG CORP GOLD #D19202	09/01/2002	SCHEDULED REDEMPTION		1,167	1,167	1,234	1,167	(75)	0	0	0	0	28		1
3128F9-6K-1	FED HOME LOAN MTG CORP GOLD #D69874	09/01/2002	SCHEDULED REDEMPTION		659,812	659,812	630,176	659,812	30,920	0	0	0	0	16,290		1
3128FB-CY-9	FED HOME LOAN MTG CORP GOLD #D70087	09/01/2002	SCHEDULED REDEMPTION		56,345	56,345	52,166	56,345	5,693	0	0	0	0	1,724		1
3128FB-Y8-2	FED HOME LOAN MTG CORP GOLD #D70735	09/01/2002	SCHEDULED REDEMPTION		305,724	305,724	283,875	305,724	28,480	0	0	0	0	7,333		1
3128FB-6F-7	FED HOME LOAN MTG CORP GOLD #D70870	09/01/2002	SCHEDULED REDEMPTION		333,045	333,045	309,308	333,045	30,306	0	0	0	0	7,676		1
3128FF-FW-1	FED HOME LOAN MTG CORP GOLD #D73781	09/01/2002	SCHEDULED REDEMPTION		88,744	88,744	91,362	88,744	(2,720)	0	0	0	0	1,812		1
31294J-J3-3	FED HOME LOAN MTG CORP GOLD #E00282	09/01/2002	SCHEDULED REDEMPTION		55,484	55,484	54,741	55,484	849	0	0	0	0	992		1
31294J-NE-4	FED HOME LOAN MTG CORP GOLD #E00389	09/01/2002	SCHEDULED REDEMPTION		151,144	151,144	149,131	151,144	2,422	0	0	0	0	2,176		1
31294J-PE-2	FED HOME LOAN MTG CORP GOLD #E00421	09/01/2002	SCHEDULED REDEMPTION		226,734	226,734	214,507	226,734	14,401	0	0	0	0	3,823		1
31294J-PN-2	FED HOME LOAN MTG CORP GOLD #E00429	09/01/2002	SCHEDULED REDEMPTION		93,945	93,945	93,065	93,945	901	0	0	0	0	2,098		1
31294J-QW-1	FED HOME LOAN MTG CORP GOLD #E00469	09/01/2002	SCHEDULED REDEMPTION		78,642	78,642	76,750	78,642	1,652	0	0	0	0	1,821		1
31294J-UF-3	FED HOME LOAN MTG CORP GOLD #E00582	09/01/2002	SCHEDULED REDEMPTION		361,267	361,267	351,416	361,267	8,516	0	0	0	0	7,432		1
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881	09/01/2002	SCHEDULED REDEMPTION		4,999	4,999	5,175	4,999	(201)	0	0	0	0	96		1
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918	09/01/2002	SCHEDULED REDEMPTION		29,128	29,128	30,152	29,128	(1,040)	0	0	0	0	674		1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947	09/01/2002	SCHEDULED REDEMPTION		35,104	35,104	36,339	35,104	(1,206)	0	0	0	0	821		1
31294K-CE-3	FED HOME LOAN MTG CORP GOLD #E00969	09/01/2002	SCHEDULED REDEMPTION		293	293	303	293	(12)	0	0	0	0	7		1
31294K-EW-1	FED HOME LOAN MTG CORP GOLD #E01049	09/01/2002	SCHEDULED REDEMPTION		272,487	272,487	272,167	272,487	300	0	0	0	0	5,434		1
31280G-6H-8	FED HOME LOAN MTG CORP GOLD #E62672	09/01/2002	SCHEDULED REDEMPTION		136,231	136,231	132,911	136,231	3,904	0	0	0	0	2,621		1
31280H-HF-8	FED HOME LOAN MTG CORP GOLD #E62930	09/01/2002	SCHEDULED REDEMPTION		178,237	178,237	173,892	178,237	4,005	0	0	0	0	3,713		1
31280H-2H-0	FED HOME LOAN MTG CORP GOLD #E63476	09/01/2002	SCHEDULED REDEMPTION		86,277	86,277	82,435	86,277	3,575	0	0	0	0	1,638		1
31280M-BD-8	FED HOME LOAN MTG CORP GOLD #E66336	09/01/2002	SCHEDULED REDEMPTION		93,630	93,630	89,460	93,630	4,080	0	0	0	0	1,531		1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496	09/01/2002	SCHEDULED REDEMPTION		27,950	27,950	26,996	27,950	777	0	0	0	0	822		1
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436	09/01/2002	SCHEDULED REDEMPTION		20,793	20,793	20,228	20,793	488	0	0	0	0	1,302		1
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487	09/01/2002	SCHEDULED REDEMPTION		23,133	23,133	22,504	23,133	541	0	0	0	0	508		1
3128GE-BY-3	FED HOME LOAN MTG CORP GOLD #E79055	09/01/2002	SCHEDULED REDEMPTION		156,695	156,695	155,446	156,695	1,152	0	0	0	0	3,639		1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519	09/01/2002	SCHEDULED REDEMPTION		409,227	409,227	423,614	409,227	(11,333)	0	0	0	0	5,019		1
31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474	09/01/2002	SCHEDULED REDEMPTION		2,981	2,981	3,107	2,981	(146)	0	0	0	0	268		1
31283G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506	09/01/2002	SCHEDULED REDEMPTION		94,473	94,473	102,666	94,473	(8,776)	0	0	0	0	10,941		1
31283H-6E-9	FED HOME LOAN MTG CORP GOLD #G01097	09/01/2002	SCHEDULED REDEMPTION		330,609	330,609	340,532	330,609	(10,512)	0	0	0	0	7,397		1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153	09/01/2002	SCHEDULED REDEMPTION		8,798	8,798	9,017	8,798	(259)	0	0	0	0	179		1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173	09/01/2002	SCHEDULED REDEMPTION		202,748	202,748	207,800	202,748	(5,461)	0	0	0	0	4,678		1
31283K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927	09/01/2002	SCHEDULED REDEMPTION		200,997	200,997	180,552	200,997	17,938	0	0	0	0	3,212		1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054	09/01/2002	SCHEDULED REDEMPTION		715,537	715,537	703,798	715,537	10,006	0	0	0	0	13,634		1
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061	09/01/2002	SCHEDULED REDEMPTION		6,466	6,466	6,360	6,466	93	0	0	0	0	105		1
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100	09/01/2002	SCHEDULED REDEMPTION		372,214	372,214	372,272	372,214	(51)	0	0	0	0	9,215		1
31283Y-CL-0	FED HOME LOAN MTG CORP GOLD #P20176	09/01/2002	SCHEDULED REDEMPTION		492,709	492,709	493,325	492,709	(525)	0	0	0	0	55,896		1
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183	09/01/2002	SCHEDULED REDEMPTION		269,140	269,140	269,476	269,140	(258)	0	0	0	0	6,544		1
31359L-UK-9	FED NAT MTG ASSOC	09/01/2002	SCHEDULED REDEMPTION		1,599,266	1,599,266	1,671,606	1,599,266	(23,316)	0	0	0	0	69,821		1PE
31359A-3V-9	FED NATL MTG ASSN 1993-118 H	09/01/2002	SCHEDULED REDEMPTION		85,794	85,794	87,255	85,794	(401)	0	0	0	0	1,394		1PE
31359G-QW-9	FED NATL MTG ASSN 1994-17 H	08/14/2002	Various		5,252,509	5,000,000	5,088,420	5,037,837	(2,032)	0	0	214,672	214,672	64,647		1PE
31359N-JT-9	FED NATL MTG ASSN 1997-3 PB	09/01/2002	SCHEDULED REDEMPTION		516,785	516,785	521,468	516,785	(363)	0	0	0	0	5,876		1PE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
31361H-C8-1	FED NATL MTG ASSOC #031595	09/01/2002	SCHEDULED REDEMPTION		19,269	19,269	17,808	19,269	560	0	0	0	0	161		1
31361Y-W6-6	FED NATL MTG ASSOC #045669	09/01/2002	SCHEDULED REDEMPTION		74	74	69	74	0	0	0	0	0	2		1
313610-JH-1	FED NATL MTG ASSOC #046164	09/01/2002	SCHEDULED REDEMPTION		38	38	36	38	7	0	0	0	0	11		1
313612-Y6-4	FED NATL MTG ASSOC #048433	09/01/2002	SCHEDULED REDEMPTION		340	340	318	340	43	0	0	0	0	7		1
313613-AA-9	FED NATL MTG ASSOC #048601	09/01/2002	SCHEDULED REDEMPTION		214	214	200	214	10	0	0	0	0	5		1
313614-Y3-7	FED NATL MTG ASSOC #050230	09/01/2002	SCHEDULED REDEMPTION		1,682	1,682	1,625	1,682	26	0	0	0	0	48		1
313615-GJ-9	FED NATL MTG ASSOC #050601	09/01/2002	SCHEDULED REDEMPTION		22,244	22,244	24,412	22,244	(2,743)	0	0	0	0	514		1
31362U-QH-6	FED NATL MTG ASSOC #071556	09/01/2002	SCHEDULED REDEMPTION		32	32	31	32	0	0	0	0	0	1		1
31362X-PJ-7	FED NATL MTG ASSOC #074225	09/01/2002	SCHEDULED REDEMPTION		22,888	22,888	23,253	22,888	(213)	0	0	0	0	440		1
313626-SE-4	FED NATL MTG ASSOC #079717	09/01/2002	SCHEDULED REDEMPTION		533	533	515	533	0	0	0	0	0	12		1
313626-W7-4	FED NATL MTG ASSOC #079870	09/01/2002	SCHEDULED REDEMPTION		450	450	435	450	0	0	0	0	0	9		1
313627-U8-2	FED NATL MTG ASSOC #080707	09/01/2002	SCHEDULED REDEMPTION		2,571	2,571	2,484	2,571	36	0	0	0	0	58		1
313627-XQ-9	FED NATL MTG ASSOC #080787	09/01/2002	SCHEDULED REDEMPTION		99	99	95	99	0	0	0	0	0	2		1
313628-AC-3	FED NATL MTG ASSOC #081003	09/01/2002	SCHEDULED REDEMPTION		66	66	64	66	2	0	0	0	0	2		1
313628-FD-6	FED NATL MTG ASSOC #081164	09/01/2002	SCHEDULED REDEMPTION		250	250	242	250	6	0	0	0	0	7		1
313628-FE-4	FED NATL MTG ASSOC #081165	09/01/2002	SCHEDULED REDEMPTION		91	91	88	91	8	0	0	0	0	2		1
313628-NP-0	FED NATL MTG ASSOC #081398	09/01/2002	SCHEDULED REDEMPTION		518	518	501	518	13	0	0	0	0	12		1
31363W-JA-4	FED NATL MTG ASSOC #100256	09/01/2002	SCHEDULED REDEMPTION		590,098	590,098	621,973	590,098	(39,288)	0	0	0	0	58,696		1
31365C-XK-8	FED NATL MTG ASSOC #124082	09/01/2002	SCHEDULED REDEMPTION		15,520	15,520	15,958	15,520	(428)	0	0	0	0	386		1
31365D-G5-8	FED NATL MTG ASSOC #124520	09/01/2002	SCHEDULED REDEMPTION		152,020	152,020	150,385	152,020	2,054	0	0	0	0	3,314		1
31365D-G6-6	FED NATL MTG ASSOC #124521	09/01/2002	SCHEDULED REDEMPTION		44,092	44,092	43,619	44,092	573	0	0	0	0	1,130		1
31365D-N6-8	FED NATL MTG ASSOC #124713	09/01/2002	SCHEDULED REDEMPTION		307	307	310	307	(3)	0	0	0	0	18		1
31366L-6G-6	FED NATL MTG ASSOC #152171	09/01/2002	SCHEDULED REDEMPTION		23,538	23,538	24,306	23,538	0	0	0	0	0	314		1
31368T-FM-4	FED NATL MTG ASSOC #199172	09/01/2002	SCHEDULED REDEMPTION		5,690	5,690	5,849	5,690	(154)	0	0	0	0	101		1
31370J-B6-1	FED NATL MTG ASSOC #232361	09/01/2002	SCHEDULED REDEMPTION		1,022	1,022	1,014	1,022	9	0	0	0	0	15		1
31371G-AG-5	FED NATL MTG ASSOC #251207	09/01/2002	SCHEDULED REDEMPTION		2,552	2,552	2,596	2,552	(26)	0	0	0	0	60		1
31371G-EK-2	FED NATL MTG ASSOC #251338	09/01/2002	SCHEDULED REDEMPTION		272,836	272,836	274,599	272,836	(1,672)	0	0	0	0	5,349		1
31371G-Y2-0	FED NATL MTG ASSOC #251929	09/01/2002	SCHEDULED REDEMPTION		954	954	932	954	20	0	0	0	0	13		1
31371H-CX-4	FED NATL MTG ASSOC #252186	09/01/2002	SCHEDULED REDEMPTION		5,881	5,881	5,743	5,881	119	0	0	0	0	81		1
31371H-DS-4	FED NATL MTG ASSOC #252213	09/01/2002	SCHEDULED REDEMPTION		14,971	14,971	14,857	14,971	112	0	0	0	0	254		1
31371H-GY-8	FED NATL MTG ASSOC #252315	09/01/2002	SCHEDULED REDEMPTION		1,818	1,818	1,642	1,818	161	0	0	0	0	34		1
31371H-QT-8	FED NATL MTG ASSOC #252566	09/01/2002	SCHEDULED REDEMPTION		2,283	2,283	2,264	2,283	19	0	0	0	0	44		1
31371H-VR-6	FED NATL MTG ASSOC #252724	09/01/2002	SCHEDULED REDEMPTION		6,927	6,927	6,254	6,927	596	0	0	0	0	38		1
31371H-2C-1	FED NATL MTG ASSOC #252871	09/01/2002	SCHEDULED REDEMPTION		49,512	49,512	49,914	49,512	43	0	0	0	0	939		1
31371H-6T-0	FED NATL MTG ASSOC #252982	09/01/2002	SCHEDULED REDEMPTION		3,296	3,296	3,423	3,296	(147)	0	0	0	0	66		1
31371J-JD-7	FED NATL MTG ASSOC #253260	09/01/2002	SCHEDULED REDEMPTION		146,919	146,919	148,388	146,919	(1,208)	0	0	0	0	4,010		1
31371J-JJ-4	FED NATL MTG ASSOC #253265	09/01/2002	SCHEDULED REDEMPTION		268,345	268,345	274,621	268,345	(7,586)	0	0	0	0	5,461		1
31371J-L5-1	FED NATL MTG ASSOC #253348	09/01/2002	SCHEDULED REDEMPTION		19,367	19,367	20,511	19,367	(1,573)	0	0	0	0	403		1
31371J-NQ-3	FED NATL MTG ASSOC #253399	09/01/2002	SCHEDULED REDEMPTION		43,604	43,604	46,179	43,604	(3,762)	0	0	0	0	862		1
31371J-Q2-3	FED NATL MTG ASSOC #253473	09/01/2002	SCHEDULED REDEMPTION		22,059	22,059	22,438	22,059	(290)	0	0	0	0	438		1
31371J-Q9-8	FED NATL MTG ASSOC #253480	09/01/2002	SCHEDULED REDEMPTION		62,541	62,541	63,984	62,541	(1,679)	0	0	0	0	1,309		1
31371J-R5-5	FED NATL MTG ASSOC #253508	09/01/2002	SCHEDULED REDEMPTION		3,565	3,565	3,626	3,565	(45)	0	0	0	0	64		1
31371J-SE-5	FED NATL MTG ASSOC #253517	09/01/2002	SCHEDULED REDEMPTION		59,970	59,970	63,512	59,970	(4,831)	0	0	0	0	1,326		1
31371J-UE-2	FED NATL MTG ASSOC #253581	09/01/2002	SCHEDULED REDEMPTION		66,528	66,528	67,671	66,528	(774)	0	0	0	0	1,415		1
31371J-WA-8	FED NATL MTG ASSOC #253641	09/01/2002	SCHEDULED REDEMPTION		20,730	20,730	21,955	20,730	(1,266)	0	0	0	0	364		1
31371J-W4-2	FED NATL MTG ASSOC #253667	09/01/2002	SCHEDULED REDEMPTION		51,802	51,802	52,806	51,802	(15)	0	0	0	0	1,020		1
31371J-XA-7	FED NATL MTG ASSOC #253673	09/01/2002	SCHEDULED REDEMPTION		572,568	572,568	586,986	572,568	(16,281)	0	0	0	0	11,469		1
31371J-XB-5	FED NATL MTG ASSOC #253674	09/01/2002	SCHEDULED REDEMPTION		6,250	6,250	6,490	6,250	(294)	0	0	0	0	115		1
31371J-3W-2	FED NATL MTG ASSOC #253813	09/01/2002	SCHEDULED REDEMPTION		75,120	75,120	78,008	75,120	(4,446)	0	0	0	0	1,232		1
31371J-5B-6	FED NATL MTG ASSOC #253842	09/01/2002	SCHEDULED REDEMPTION		683,711	683,711	693,433	683,711	(11,937)	0	0	0	0	14,428		1
31371J-7C-2	FED NATL MTG ASSOC #253891	09/01/2002	SCHEDULED REDEMPTION		481,163	481,163	491,880	481,163	(12,052)	0	0	0	0	8,021		1
31371K-BS-9	FED NATL MTG ASSOC #253949	09/01/2002	SCHEDULED REDEMPTION		571,943	571,943	564,808	571,943	7,042	0	0	0	0	10,305		1
31371K-EZ-0	FED NATL MTG ASSOC #254052	09/01/2002	SCHEDULED REDEMPTION		60,887	60,887	61,768	60,887	(930)	0	0	0	0	1,368		1
31371K-GV-7	FED NATL MTG ASSOC #254112	09/01/2002	SCHEDULED REDEMPTION		7,107	7,107	7,527	7,107	(367)	0	0	0	0	174		1
31371K-HJ-3	FED NATL MTG ASSOC #254133	09/01/2002	SCHEDULED REDEMPTION		635,992	635,992	649,785	635,992	(14,069)	0	0	0	0	12,850		1
31371K-LU-3	FED NATL MTG ASSOC #254239	09/01/2002	SCHEDULED REDEMPTION		8,579	8,579	8,560	8,579	19	0	0	0	0	110		1
31371K-L7-4	FED NATL MTG ASSOC #254250	09/01/2002	SCHEDULED REDEMPTION		90,422	90,422	92,466	90,422	(1,900)	0	0	0	0	1,980		1
31371K-ML-2	FED NATL MTG ASSOC #254263	08/01/2002	SCHEDULED REDEMPTION		45,035	45,035	44,473	45,035	554	0	0	0	0	0		1
31371K-TD-3	FED NATL MTG ASSOC #254448	09/01/2002	SCHEDULED REDEMPTION		40,796	40,796	40,703	40,796	93	0	0	0	0	788		1
31371Q-5N-4	FED NATL MTG ASSOC #259253	09/01/2002	SCHEDULED REDEMPTION		158	158	158	158	0	0	0	0	0	2		1
31372P-V2-2	FED NATL MTG ASSOC #278833	09/01/2002	SCHEDULED REDEMPTION		43,927	43,927	44,777	43,927	(1,228)	0	0	0	0	478		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
31372P-V3-0	FED NATL MTG ASSOC #278834	09/01/2002	SCHEDULED REDEMPTION		1,408	1,408	1,435	1,408	(42)	0	0	0	0	21		1
31373U-LH-8	FED NATL MTG ASSOC #303728	09/01/2002	SCHEDULED REDEMPTION		23,380	23,380	23,201	23,380	167	0	0	0	0	396		1
31373U-M9-5	FED NATL MTG ASSOC #303784	09/01/2002	SCHEDULED REDEMPTION		95,500	95,500	95,073	95,500	366	0	0	0	0	1,855		1
31373U-P9-2	FED NATL MTG ASSOC #303848	09/01/2002	SCHEDULED REDEMPTION		60,964	60,964	62,046	60,964	(827)	0	0	0	0	1,197		1
31373U-SA-6	FED NATL MTG ASSOC #303913	09/01/2002	SCHEDULED REDEMPTION		104,909	104,909	106,778	104,909	(2,057)	0	0	0	0	2,240		1
31374A-3S-7	FED NATL MTG ASSOC #308709	09/01/2002	SCHEDULED REDEMPTION		14,565	14,565	14,345	14,565	284	0	0	0	0	295		1
31374E-Y8-9	FED NATL MTG ASSOC #312235	09/01/2002	SCHEDULED REDEMPTION		165	165	175	165	(9)	0	0	0	0	3		1
31374F-RU-5	FED NATL MTG ASSOC #312899	09/01/2002	SCHEDULED REDEMPTION		2,009	2,009	2,065	2,009	(53)	0	0	0	0	97		1
31374F-WG-0	FED NATL MTG ASSOC #313047	09/01/2002	SCHEDULED REDEMPTION		3,351	3,351	3,549	3,351	(168)	0	0	0	0	73		1
31374N-Q6-2	FED NATL MTG ASSOC #319177	09/01/2002	SCHEDULED REDEMPTION		248,674	248,674	244,920	248,674	4,526	0	0	0	0	6,141		1
31374T-B4-0	FED NATL MTG ASSOC #323259	09/01/2002	SCHEDULED REDEMPTION		28,152	28,152	27,936	28,152	210	0	0	0	0	528		1
31374T-LK-3	FED NATL MTG ASSOC #323530	09/01/2002	SCHEDULED REDEMPTION		52,055	52,055	52,982	52,055	(1,199)	0	0	0	0	1,092		1
31374T-VL-0	FED NATL MTG ASSOC #323819	09/01/2002	SCHEDULED REDEMPTION		5,595	5,595	5,724	5,595	(155)	0	0	0	0	114		1
31375E-U9-0	FED NATL MTG ASSOC #332808	09/01/2002	SCHEDULED REDEMPTION		96,640	96,640	99,406	96,640	(2,368)	0	0	0	0	2,322		1
31375M-XC-2	FED NATL MTG ASSOC #339175	09/01/2002	SCHEDULED REDEMPTION		243,678	243,678	226,392	243,678	15,074	0	0	0	0	6,575		1
31375N-PZ-8	FED NATL MTG ASSOC #339840	09/01/2002	SCHEDULED REDEMPTION		428,207	428,207	397,831	428,207	26,015	0	0	0	0	9,027		1
31375V-PC-1	FED NATL MTG ASSOC #346119	09/01/2002	SCHEDULED REDEMPTION		176,098	176,098	181,648	176,098	(4,764)	0	0	0	0	2,925		1
31378L-3K-6	FED NATL MTG ASSOC #402302	09/01/2002	SCHEDULED REDEMPTION		79,608	79,608	78,999	79,608	647	0	0	0	0	1,561		1
31378S-PH-4	FED NATL MTG ASSOC #407324	09/01/2002	SCHEDULED REDEMPTION		2,423	2,423	2,188	2,423	197	0	0	0	0	33		1
31378U-NX-6	FED NATL MTG ASSOC #409106	09/01/2002	SCHEDULED REDEMPTION		109,210	109,210	107,047	109,210	1,988	0	0	0	0	1,770		1
31378X-BP-0	FED NATL MTG ASSOC #411446	09/01/2002	SCHEDULED REDEMPTION		84,508	84,508	84,684	84,508	(889)	0	0	0	0	4,598		1
31379B-WP-4	FED NATL MTG ASSOC #414754	09/01/2002	SCHEDULED REDEMPTION		100	100	91	100	9	0	0	0	0	25		1
31379E-YT-8	FED NATL MTG ASSOC #417522	09/01/2002	SCHEDULED REDEMPTION		164,922	164,922	165,856	164,922	(839)	0	0	0	0	3,127		1
31379N-4W-4	FED NATL MTG ASSOC #424837	09/01/2002	SCHEDULED REDEMPTION		58,110	58,110	58,435	58,110	(309)	0	0	0	0	1,803		1
31379Q-WV-8	FED NATL MTG ASSOC #426460	09/01/2002	SCHEDULED REDEMPTION		389,658	389,658	362,078	389,658	24,196	0	0	0	0	5,108		1
31379Q-4A-5	FED NATL MTG ASSOC #426617	09/01/2002	SCHEDULED REDEMPTION		49,462	49,462	47,956	49,462	1,356	0	0	0	0	718		1
31379S-TZ-9	FED NATL MTG ASSOC #428168	09/01/2002	SCHEDULED REDEMPTION		3,952	3,952	4,068	3,952	(104)	0	0	0	0	1,416		1
31379T-TG-9	FED NATL MTG ASSOC #429051	09/01/2002	SCHEDULED REDEMPTION		130,414	130,414	131,188	130,414	(695)	0	0	0	0	2,212		1
31379T-3M-4	FED NATL MTG ASSOC #429304	09/01/2002	SCHEDULED REDEMPTION		73,149	73,149	73,556	73,149	(350)	0	0	0	0	994		1
31379V-WC-9	FED NATL MTG ASSOC #430943	09/01/2002	SCHEDULED REDEMPTION		8,865	8,865	8,916	8,865	(46)	0	0	0	0	146		1
31379V-WD-7	FED NATL MTG ASSOC #430944	09/01/2002	SCHEDULED REDEMPTION		68,421	68,421	68,844	68,421	(306)	0	0	0	0	823		1
31379Y-6V-0	FED NATL MTG ASSOC #433884	09/01/2002	SCHEDULED REDEMPTION		21,295	21,295	21,132	21,295	154	0	0	0	0	421		1
31380A-VM-1	FED NATL MTG ASSOC #434520	09/01/2002	SCHEDULED REDEMPTION		100,424	100,424	101,010	100,424	(387)	0	0	0	0	1,640		1
31380C-QW-1	FED NATL MTG ASSOC #436169	09/01/2002	SCHEDULED REDEMPTION		37,469	37,469	37,688	37,469	(192)	0	0	0	0	606		1
31380C-3A-4	FED NATL MTG ASSOC #436493	09/01/2002	SCHEDULED REDEMPTION		11,216	11,216	11,282	11,216	(52)	0	0	0	0	318		1
31380C-3B-2	FED NATL MTG ASSOC #436494	09/01/2002	SCHEDULED REDEMPTION		123,032	123,032	123,749	123,032	(666)	0	0	0	0	3,262		1
31380G-2M-0	FED NATL MTG ASSOC #440080	09/01/2002	SCHEDULED REDEMPTION		2,874	2,874	2,776	2,874	90	0	0	0	0	2,741		1
31380L-BP-2	FED NATL MTG ASSOC #442946	09/01/2002	SCHEDULED REDEMPTION		2,441	2,441	2,472	2,441	(25)	0	0	0	0	38		1
31380L-BT-4	FED NATL MTG ASSOC #442950	09/01/2002	SCHEDULED REDEMPTION		2,082	2,082	2,108	2,082	(18)	0	0	0	0	35		1
31380L-B5-6	FED NATL MTG ASSOC #442960	09/01/2002	SCHEDULED REDEMPTION		52,489	52,489	53,161	52,489	(521)	0	0	0	0	852		1
31380L-FK-9	FED NATL MTG ASSOC #443070	09/01/2002	SCHEDULED REDEMPTION		99,582	99,582	98,663	99,582	933	0	0	0	0	1,996		1
31380L-GF-9	FED NATL MTG ASSOC #443098	09/01/2002	SCHEDULED REDEMPTION		210,589	210,589	211,708	210,589	(1,004)	0	0	0	0	5,427		1
31380M-DY-9	FED NATL MTG ASSOC #443919	09/01/2002	SCHEDULED REDEMPTION		54,121	54,121	54,814	54,121	(624)	0	0	0	0	1,269		1
31380M-NF-9	FED NATL MTG ASSOC #444190	09/01/2002	SCHEDULED REDEMPTION		19,883	19,883	20,001	19,883	(104)	0	0	0	0	1,064		1
31380M-UL-8	FED NATL MTG ASSOC #444387	09/01/2002	SCHEDULED REDEMPTION		18,094	18,094	18,326	18,094	(204)	0	0	0	0	456		1
31380P-7J-2	FED NATL MTG ASSOC #446497	09/01/2002	SCHEDULED REDEMPTION		18,937	18,937	18,792	18,937	138	0	0	0	0	324		1
31380Q-FY-8	FED NATL MTG ASSOC #446683	09/01/2002	SCHEDULED REDEMPTION		317	317	286	317	26	0	0	0	0	4		1
31380R-MS-1	FED NATL MTG ASSOC #447769	09/01/2002	SCHEDULED REDEMPTION		24,678	24,678	24,824	24,678	(135)	0	0	0	0	470		1
31380S-WJ-8	FED NATL MTG ASSOC #448949	09/01/2002	SCHEDULED REDEMPTION		141	141	127	141	13	0	0	0	0	2		1
31380T-4P-3	FED NATL MTG ASSOC #450030	09/01/2002	SCHEDULED REDEMPTION		43,473	43,473	43,704	43,473	(206)	0	0	0	0	987		1
31380U-PD-4	FED NATL MTG ASSOC #450520	09/01/2002	SCHEDULED REDEMPTION		26,855	26,855	26,225	26,855	564	0	0	0	0	730		1
31380V-4K-9	FED NATL MTG ASSOC #451826	09/01/2002	SCHEDULED REDEMPTION		1,695	1,695	1,655	1,695	39	0	0	0	0	23		1
31380W-EG-5	FED NATL MTG ASSOC #452035	09/01/2002	SCHEDULED REDEMPTION		4,872	4,872	4,398	4,872	448	0	0	0	0	72		1
31380W-KB-9	FED NATL MTG ASSOC #452190	09/01/2002	SCHEDULED REDEMPTION		1,433	1,433	1,293	1,433	133	0	0	0	0	20		1
31380W-LU-6	FED NATL MTG ASSOC #452239	09/01/2002	SCHEDULED REDEMPTION		764	764	690	764	67	0	0	0	0	11		1
31380X-7D-8	FED NATL MTG ASSOC #453692	09/01/2002	SCHEDULED REDEMPTION		47,079	47,079	45,975	47,079	1,238	0	0	0	0	646		1
31380Y-LA-6	FED NATL MTG ASSOC #454021	09/01/2002	SCHEDULED REDEMPTION		70,126	70,126	72,547	70,126	(2,923)	0	0	0	0	955		1
31380Y-PD-6	FED NATL MTG ASSOC #454120	09/01/2002	SCHEDULED REDEMPTION		18,600	18,600	18,406	18,600	277	0	0	0	0	315		1
31380Y-QF-0	FED NATL MTG ASSOC #454154	09/01/2002	SCHEDULED REDEMPTION		6,618	6,618	6,454	6,618	131	0	0	0	0	91		1
31380Y-7J-3	FED NATL MTG ASSOC #454597	09/01/2002	SCHEDULED REDEMPTION		19,571	19,571	18,330	19,571	1,029	0	0	0	0	197		1
31381A-E7-2	FED NATL MTG ASSOC #454758	09/01/2002	SCHEDULED REDEMPTION		117,877	117,877	106,421	117,877	10,272	0	0	0	0	1,053		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
31381A-E8-0	FED NATL MTG ASSOC #454759	09/01/2002	SCHEDULED REDEMPTION		4,109	4,109	3,710	4,109	356	0	0	0	0	54		1
31381A-E9-8	FED NATL MTG ASSOC #454760	09/01/2002	SCHEDULED REDEMPTION		12,546	12,546	11,914	12,546	587	0	0	0	0	169		1
31381A-FA-4	FED NATL MTG ASSOC #454761	09/01/2002	SCHEDULED REDEMPTION		124,637	124,637	112,793	124,637	11,242	0	0	0	0	1,519		1
31381A-FE-6	FED NATL MTG ASSOC #454765	09/01/2002	SCHEDULED REDEMPTION		3,105	3,105	2,803	3,105	287	0	0	0	0	280		1
31381A-F3-0	FED NATL MTG ASSOC #454786	09/01/2002	SCHEDULED REDEMPTION		1,196	1,196	1,135	1,196	62	0	0	0	0	17		1
31381A-HK-0	FED NATL MTG ASSOC #454834	09/01/2002	SCHEDULED REDEMPTION		6,052	6,052	5,464	6,052	556	0	0	0	0	42		1
31381B-DB-2	FED NATL MTG ASSOC #455598	09/01/2002	SCHEDULED REDEMPTION		688	688	621	688	60	0	0	0	0	8		1
31381C-J2-4	FED NATL MTG ASSOC #456681	09/01/2002	SCHEDULED REDEMPTION		3,850	3,850	3,709	3,850	117	0	0	0	0	922		1
31381C-P5-0	FED NATL MTG ASSOC #456844	09/01/2002	SCHEDULED REDEMPTION		1,074	1,074	969	1,074	90	0	0	0	0	15		1
31381D-HW-8	FED NATL MTG ASSOC #457545	09/01/2002	SCHEDULED REDEMPTION		213,311	213,311	217,710	213,311	(3,420)	0	0	0	0	4,366		1
31381F-PK-0	FED NATL MTG ASSOC #459526	09/01/2002	SCHEDULED REDEMPTION		459	459	415	459	43	0	0	0	0	6		1
31381F-RZ-5	FED NATL MTG ASSOC #459604	09/01/2002	SCHEDULED REDEMPTION		4,423	4,423	4,262	4,423	127	0	0	0	0	63		1
31381F-TD-2	FED NATL MTG ASSOC #459648	09/01/2002	SCHEDULED REDEMPTION		3,433	3,433	3,099	3,433	299	0	0	0	0	53		1
31382D-4N-1	FED NATL MTG ASSOC #479729	09/01/2002	SCHEDULED REDEMPTION		3,741	3,741	3,605	3,741	115	0	0	0	0	49		1
31382E-K7-6	FED NATL MTG ASSOC #480118	09/01/2002	SCHEDULED REDEMPTION		1,531	1,531	1,383	1,531	123	0	0	0	0	565		1
31382E-PB-2	FED NATL MTG ASSOC #480218	09/01/2002	SCHEDULED REDEMPTION		9,885	9,885	9,943	9,885	(55)	0	0	0	0	421		1
31382F-VH-9	FED NATL MTG ASSOC #481316	09/01/2002	SCHEDULED REDEMPTION		2,113	2,113	1,908	2,113	196	0	0	0	0	27		1
31382F-VJ-5	FED NATL MTG ASSOC #481317	09/01/2002	SCHEDULED REDEMPTION		132	132	119	132	11	0	0	0	0	2		1
31382F-Z7-7	FED NATL MTG ASSOC #481466	09/01/2002	SCHEDULED REDEMPTION		22,621	22,621	21,794	22,621	717	0	0	0	0	135		1
31382F-4A-4	FED NATL MTG ASSOC #481517	09/01/2002	SCHEDULED REDEMPTION		4,449	4,449	4,286	4,449	143	0	0	0	0	63		1
31382F-6B-0	FED NATL MTG ASSOC #481566	09/01/2002	SCHEDULED REDEMPTION		30,442	30,442	29,328	30,442	956	0	0	0	0	418		1
31382G-BE-6	FED NATL MTG ASSOC #481637	09/01/2002	SCHEDULED REDEMPTION		205	205	185	205	18	0	0	0	0	3		1
31382G-2P-1	FED NATL MTG ASSOC #482382	09/01/2002	SCHEDULED REDEMPTION		4,509	4,509	4,344	4,509	140	0	0	0	0	65		1
31382J-CG-4	FED NATL MTG ASSOC #483471	09/01/2002	SCHEDULED REDEMPTION		2,579	2,579	2,559	2,579	21	0	0	0	0	217		1
31382J-WG-2	FED NATL MTG ASSOC #484047	09/01/2002	SCHEDULED REDEMPTION		57,704	57,704	58,046	57,704	(317)	0	0	0	0	936		1
31382L-HY-5	FED NATL MTG ASSOC #485447	09/01/2002	SCHEDULED REDEMPTION		1,043	1,043	941	1,043	84	0	0	0	0	6		1
31382R-ZH-9	FED NATL MTG ASSOC #490444	09/01/2002	SCHEDULED REDEMPTION		924	924	834	924	74	0	0	0	0	12		1
31382T-FW-4	FED NATL MTG ASSOC #491681	09/01/2002	SCHEDULED REDEMPTION		15,364	15,364	14,389	15,364	822	0	0	0	0	297		1
31382U-RV-0	FED NATL MTG ASSOC #492900	09/01/2002	SCHEDULED REDEMPTION		8,402	8,402	8,277	8,402	133	0	0	0	0	283		1
31382U-R3-2	FED NATL MTG ASSOC #492906	09/01/2002	SCHEDULED REDEMPTION		32,845	32,845	32,409	32,845	440	0	0	0	0	702		1
31382V-WN-0	FED NATL MTG ASSOC #493953	09/01/2002	SCHEDULED REDEMPTION		2,385	2,385	2,153	2,385	212	0	0	0	0	38		1
31383B-AB-3	FED NATL MTG ASSOC #497802	09/01/2002	SCHEDULED REDEMPTION		2,601	2,601	2,580	2,601	19	0	0	0	0	22		1
31383B-5Z-6	FED NATL MTG ASSOC #498664	09/01/2002	SCHEDULED REDEMPTION		2,124	2,124	2,106	2,124	16	0	0	0	0	34		1
31383C-DA-0	FED NATL MTG ASSOC #498797	09/01/2002	SCHEDULED REDEMPTION		893	893	885	893	8	0	0	0	0	13		1
31383E-E7-2	FED NATL MTG ASSOC #500658	09/01/2002	SCHEDULED REDEMPTION		3,854	3,854	3,822	3,854	31	0	0	0	0	47		1
31383E-5G-2	FED NATL MTG ASSOC #501347	09/01/2002	SCHEDULED REDEMPTION		25,795	25,795	25,481	25,795	270	0	0	0	0	499		1
31383E-5J-6	FED NATL MTG ASSOC #501349	09/01/2002	SCHEDULED REDEMPTION		6,471	6,471	6,393	6,471	67	0	0	0	0	99		1
31383F-XZ-6	FED NATL MTG ASSOC #502096	09/01/2002	SCHEDULED REDEMPTION		480	480	476	480	4	0	0	0	0	64		1
31383H-SE-5	FED NATL MTG ASSOC #503717	09/01/2002	SCHEDULED REDEMPTION		1,111	1,111	1,098	1,111	11	0	0	0	0	21		1
31383J-GU-8	FED NATL MTG ASSOC #504311	09/01/2002	SCHEDULED REDEMPTION		64,087	64,087	63,346	64,087	697	0	0	0	0	1,040		1
31383J-TM-2	FED NATL MTG ASSOC #504656	09/01/2002	SCHEDULED REDEMPTION		5,413	5,413	5,371	5,413	41	0	0	0	0	64		1
31383K-AP-2	FED NATL MTG ASSOC #505014	09/01/2002	SCHEDULED REDEMPTION		34,236	34,236	33,947	34,236	248	0	0	0	0	526		1
31383K-D5-3	FED NATL MTG ASSOC #505124	09/01/2002	SCHEDULED REDEMPTION		125	125	123	125	2	0	0	0	0	2		1
31383L-D7-7	FED NATL MTG ASSOC #506026	09/01/2002	SCHEDULED REDEMPTION		17,694	17,694	17,442	17,694	214	0	0	0	0	166		1
31383L-2Q-7	FED NATL MTG ASSOC #506683	09/01/2002	SCHEDULED REDEMPTION		1,620	1,620	1,606	1,620	13	0	0	0	0	23		1
31383M-LZ-4	FED NATL MTG ASSOC #507144	09/01/2002	SCHEDULED REDEMPTION		41,491	41,491	41,141	41,491	321	0	0	0	0	273		1
31383N-ZH-7	FED NATL MTG ASSOC #508444	09/01/2002	SCHEDULED REDEMPTION		1,635	1,635	1,621	1,635	13	0	0	0	0	29		1
31383S-Z3-7	FED NATL MTG ASSOC #512062	09/01/2002	SCHEDULED REDEMPTION		40,747	40,747	41,129	40,747	(327)	0	0	0	0	553		1
31383T-JV-1	FED NATL MTG ASSOC #512476	09/01/2002	SCHEDULED REDEMPTION		9,051	9,051	8,941	9,051	96	0	0	0	0	119		1
31383U-3H-6	FED NATL MTG ASSOC #513900	09/01/2002	SCHEDULED REDEMPTION		62	62	63	62	0	0	0	0	0	1		1
31383V-TJ-2	FED NATL MTG ASSOC #514553	09/01/2002	SCHEDULED REDEMPTION		1,547	1,547	1,485	1,547	65	0	0	0	0	25		1
31384A-H2-7	FED NATL MTG ASSOC #517849	09/01/2002	SCHEDULED REDEMPTION		21,437	21,437	21,460	21,437	0	0	0	0	0	733		1
31384A-LP-1	FED NATL MTG ASSOC #517934	09/01/2002	SCHEDULED REDEMPTION		63,302	63,302	64,390	63,302	(964)	0	0	0	0	992		1
31384C-NU-4	FED NATL MTG ASSOC #519803	09/01/2002	SCHEDULED REDEMPTION		24,756	24,756	25,328	24,756	96	0	0	0	0	594		1
31384D-LC-4	FED NATL MTG ASSOC #520623	09/01/2002	SCHEDULED REDEMPTION		3,740	3,740	3,826	3,740	19	0	0	0	0	202		1
31384D-WR-9	FED NATL MTG ASSOC #520956	09/01/2002	SCHEDULED REDEMPTION		2,243	2,243	2,295	2,243	8	0	0	0	0	42		1
31384F-FX-0	FED NATL MTG ASSOC #522282	09/01/2002	SCHEDULED REDEMPTION		10,368	10,368	10,636	10,368	(326)	0	0	0	0	156		1
31384H-EP-4	FED NATL MTG ASSOC #524042	09/01/2002	SCHEDULED REDEMPTION		65,932	65,932	64,994	65,932	1,330	0	0	0	0	2,487		1
31384J-CQ-0	FED NATL MTG ASSOC #524879	09/01/2002	SCHEDULED REDEMPTION		84,063	84,063	87,294	84,063	(3,877)	0	0	0	0	1,697		1
31384J-PQ-6	FED NATL MTG ASSOC #525231	09/01/2002	SCHEDULED REDEMPTION		365	365	380	365	(24)	0	0	0	0	7		1
31384K-S6-4	FED NATL MTG ASSOC #526241	09/01/2002	SCHEDULED REDEMPTION		8,842	8,842	9,047	8,842	38	0	0	0	0	524		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
31384K-XE-1	FED NATL MTG ASSOC #526377	09/01/2002	SCHEDULED REDEMPTION		2,643	2,643	2,744	2,643	(183)	0	0	0	0	62		1
31384L-QJ-6	FED NATL MTG ASSOC #527057	09/01/2002	SCHEDULED REDEMPTION		81,837	81,837	82,604	81,837	(685)	0	0	0	0	754		1
31384L-XX-7	FED NATL MTG ASSOC #527294	09/01/2002	SCHEDULED REDEMPTION		900	900	892	900	7	0	0	0	0	19		1
31384N-SY-7	FED NATL MTG ASSOC #528935	09/01/2002	SCHEDULED REDEMPTION		77,894	77,894	78,625	77,894	(820)	0	0	0	0	2,064		1
31384N-W7-1	FED NATL MTG ASSOC #529070	09/01/2002	SCHEDULED REDEMPTION		17,016	17,016	17,346	17,016	(5)	0	0	0	0	885		1
31384P-D8-5	FED NATL MTG ASSOC #529427	09/01/2002	SCHEDULED REDEMPTION		1,040	1,040	1,080	1,040	(66)	0	0	0	0	11		1
31384P-JZ-9	FED NATL MTG ASSOC #529580	09/01/2002	SCHEDULED REDEMPTION		4,269	4,269	4,303	4,269	5	0	0	0	0	84		1
31384P-QQ-1	FED NATL MTG ASSOC #529763	09/01/2002	SCHEDULED REDEMPTION		1,881	1,881	1,925	1,881	13	0	0	0	0	50		1
31384Q-AN-3	FED NATL MTG ASSOC #530213	09/01/2002	SCHEDULED REDEMPTION		7,810	7,810	8,111	7,810	(756)	0	0	0	0	105		1
31384Q-FU-2	FED NATL MTG ASSOC #530379	09/01/2002	SCHEDULED REDEMPTION		760	760	775	760	0	0	0	0	0	23		1
31384Q-NH-2	FED NATL MTG ASSOC #530592	09/01/2002	SCHEDULED REDEMPTION		7	7	7	7	(1)	0	0	0	0	0		1
31384Q-RH-8	FED NATL MTG ASSOC #530688	09/01/2002	SCHEDULED REDEMPTION		1,223	1,223	1,270	1,223	(93)	0	0	0	0	31		1
31384R-AX-9	FED NATL MTG ASSOC #531122	09/01/2002	SCHEDULED REDEMPTION		17,282	17,282	17,681	17,282	88	0	0	0	0	247		1
31384R-KE-0	FED NATL MTG ASSOC #531393	09/01/2002	SCHEDULED REDEMPTION		75,124	75,124	77,067	75,124	(2,506)	0	0	0	0	1,308		1
31384R-TH-4	FED NATL MTG ASSOC #531652	09/01/2002	SCHEDULED REDEMPTION		1,835	1,835	1,850	1,835	2	0	0	0	0	19		1
31384S-E2-1	FED NATL MTG ASSOC #532153	09/01/2002	SCHEDULED REDEMPTION		6,416	6,416	6,564	6,416	30	0	0	0	0	120		1
31384S-WZ-8	FED NATL MTG ASSOC #532664	09/01/2002	SCHEDULED REDEMPTION		2,831	2,831	2,886	2,831	(1)	0	0	0	0	63		1
31384S-2W-8	FED NATL MTG ASSOC #532789	09/01/2002	SCHEDULED REDEMPTION		105,889	105,889	107,709	105,889	(918)	0	0	0	0	1,820		1
31384T-AS-6	FED NATL MTG ASSOC #532917	09/01/2002	SCHEDULED REDEMPTION		102,141	102,141	104,246	102,141	(3,828)	0	0	0	0	1,788		1
31384T-FN-2	FED NATL MTG ASSOC #533073	09/01/2002	SCHEDULED REDEMPTION		1,218	1,218	1,265	1,218	(64)	0	0	0	0	24		1
31384T-JB-4	FED NATL MTG ASSOC #533158	09/01/2002	SCHEDULED REDEMPTION		1,102	1,102	1,068	1,102	27	0	0	0	0	414		1
31384T-SC-2	FED NATL MTG ASSOC #533415	09/01/2002	SCHEDULED REDEMPTION		3,200	3,200	3,226	3,200	4	0	0	0	0	254		1
31384T-SF-5	FED NATL MTG ASSOC #533418	09/01/2002	SCHEDULED REDEMPTION		5,745	5,745	5,856	5,745	(2)	0	0	0	0	68		1
31384T-YV-3	FED NATL MTG ASSOC #533624	09/01/2002	SCHEDULED REDEMPTION		2,675	2,675	2,727	2,675	(1)	0	0	0	0	50		1
31384U-B6-0	FED NATL MTG ASSOC #533861	09/01/2002	SCHEDULED REDEMPTION		19,970	19,970	19,764	19,970	214	0	0	0	0	591		1
31384U-FH-2	FED NATL MTG ASSOC #533968	09/01/2002	SCHEDULED REDEMPTION		2,169	2,169	2,189	2,169	(19)	0	0	0	0	949		1
31384U-FM-1	FED NATL MTG ASSOC #533972	09/01/2002	SCHEDULED REDEMPTION		28,502	28,502	29,597	28,502	(2,193)	0	0	0	0	295		1
31384U-PG-3	FED NATL MTG ASSOC #534223	09/01/2002	SCHEDULED REDEMPTION		1,401	1,401	1,455	1,401	(88)	0	0	0	0	19		1
31384U-UB-8	FED NATL MTG ASSOC #534378	09/01/2002	SCHEDULED REDEMPTION		50,711	50,711	52,023	50,711	(1,881)	0	0	0	0	2,210		1
31384V-T4-4	FED NATL MTG ASSOC #535271	09/01/2002	SCHEDULED REDEMPTION		1,379	1,379	1,432	1,379	(62)	0	0	0	0	30		1
31384V-UG-5	FED NATL MTG ASSOC #535283	09/01/2002	SCHEDULED REDEMPTION		65,502	65,502	68,020	65,502	(2,995)	0	0	0	0	1,166		1
31384V-UL-4	FED NATL MTG ASSOC #535287	09/01/2002	SCHEDULED REDEMPTION		64,003	64,003	66,463	64,003	(2,774)	0	0	0	0	1,299		1
31384V-UP-5	FED NATL MTG ASSOC #535290	09/01/2002	SCHEDULED REDEMPTION		52,070	52,070	54,072	52,070	(2,346)	0	0	0	0	1,062		1
31384V-VZ-2	FED NATL MTG ASSOC #535332	09/01/2002	SCHEDULED REDEMPTION		12,557	12,557	13,298	12,557	(825)	0	0	0	0	262		1
31384V-X4-9	FED NATL MTG ASSOC #535399	09/01/2002	SCHEDULED REDEMPTION		48,487	48,487	50,351	48,487	(3,006)	0	0	0	0	1,061		1
31384V-YT-3	FED NATL MTG ASSOC #535422	09/01/2002	SCHEDULED REDEMPTION		15,070	15,070	15,960	15,070	(863)	0	0	0	0	313		1
31384V-Z2-1	FED NATL MTG ASSOC #535461	09/01/2002	SCHEDULED REDEMPTION		16,719	16,719	17,006	16,719	(197)	0	0	0	0	344		1
31384V-5P-3	FED NATL MTG ASSOC #535554	09/01/2002	SCHEDULED REDEMPTION		1,077,788	1,077,788	1,096,517	1,077,788	(12,627)	0	0	0	0	20,481		1
31384W-A8-3	FED NATL MTG ASSOC #535631	09/01/2002	SCHEDULED REDEMPTION		40,558	40,558	41,607	40,558	(1,379)	0	0	0	0	827		1
31384W-GU-8	FED NATL MTG ASSOC #535811	09/01/2002	SCHEDULED REDEMPTION		790,507	790,507	788,699	790,507	1,794	0	0	0	0	9,562		1
31384W-G2-0	FED NATL MTG ASSOC #535817	09/01/2002	SCHEDULED REDEMPTION		94,817	94,817	96,166	94,817	(1,376)	0	0	0	0	1,923		1
31384W-G9-5	FED NATL MTG ASSOC #535824	09/01/2002	SCHEDULED REDEMPTION		273,329	273,329	277,215	273,329	(5,683)	0	0	0	0	5,454		1
31384W-HG-8	FED NATL MTG ASSOC #535831	09/01/2002	SCHEDULED REDEMPTION		62,380	62,380	62,244	62,380	144	0	0	0	0	1,358		1
31384W-HL-7	FED NATL MTG ASSOC #535835	09/01/2002	SCHEDULED REDEMPTION		222,717	222,717	226,266	222,717	(3,078)	0	0	0	0	4,235		1
31384W-KT-6	FED NATL MTG ASSOC #535906	09/01/2002	SCHEDULED REDEMPTION		1,568	1,568	1,628	1,568	(71)	0	0	0	0	30		1
31384W-KY-5	FED NATL MTG ASSOC #535911	09/01/2002	SCHEDULED REDEMPTION		25,903	25,903	25,844	25,903	59	0	0	0	0	317		1
31384W-UQ-1	FED NATL MTG ASSOC #536191	09/01/2002	SCHEDULED REDEMPTION		348	348	361	348	(36)	0	0	0	0	8		1
31384W-W9-7	FED NATL MTG ASSOC #536272	09/01/2002	SCHEDULED REDEMPTION		88,248	88,248	91,640	88,248	(4,896)	0	0	0	0	1,734		1
31384W-ZF-0	FED NATL MTG ASSOC #536342	09/01/2002	SCHEDULED REDEMPTION		23	23	24	23	(1)	0	0	0	0	25		1
31384W-2H-2	FED NATL MTG ASSOC #536376	09/01/2002	SCHEDULED REDEMPTION		732	732	738	732	(6)	0	0	0	0	11		1
31384W-2J-8	FED NATL MTG ASSOC #536377	09/01/2002	SCHEDULED REDEMPTION		56,133	56,133	57,220	56,133	(19)	0	0	0	0	859		1
31384X-F4-5	FED NATL MTG ASSOC #536687	09/01/2002	SCHEDULED REDEMPTION		50,946	50,946	52,905	50,946	(3,230)	0	0	0	0	907		1
31384X-PU-6	FED NATL MTG ASSOC #536935	09/01/2002	SCHEDULED REDEMPTION		3,739	3,739	3,883	3,739	(212)	0	0	0	0	65		1
31384X-RT-7	FED NATL MTG ASSOC #536998	09/01/2002	SCHEDULED REDEMPTION		467,873	467,873	479,347	467,873	(11,865)	0	0	0	0	6,651		1
31384X-RU-4	FED NATL MTG ASSOC #536999	09/01/2002	SCHEDULED REDEMPTION		75,915	75,915	78,833	75,915	(4,394)	0	0	0	0	1,537		1
31384X-XS-2	FED NATL MTG ASSOC #537189	09/01/2002	SCHEDULED REDEMPTION		42,224	42,224	44,718	42,224	(2,628)	0	0	0	0	1,005		1
31384X-5D-6	FED NATL MTG ASSOC #537344	09/01/2002	SCHEDULED REDEMPTION		31,557	31,557	31,853	31,557	(234)	0	0	0	0	431		1
31384Y-NX-0	FED NATL MTG ASSOC #537806	09/01/2002	SCHEDULED REDEMPTION		48,652	48,652	50,522	48,652	(2,311)	0	0	0	0	1,005		1
31384Y-VQ-6	FED NATL MTG ASSOC #538023	09/01/2002	SCHEDULED REDEMPTION		24,730	24,730	25,680	24,730	(1,557)	0	0	0	0	289		1
31384Y-2U-9	FED NATL MTG ASSOC #538187	09/01/2002	SCHEDULED REDEMPTION		24	24	25	24	(2)	0	0	0	0	44		1
31384Y-6P-6	FED NATL MTG ASSOC #538278	09/01/2002	SCHEDULED REDEMPTION		53,475	53,475	54,858	53,475	(1,853)	0	0	0	0	613		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
31385A-LE-5	FED NATL MTG ASSOC #538625	09/01/2002	SCHEDULED REDEMPTION		17	17	17	17	(2)	0	0	0	0	0		1
31385A-N6-0	FED NATL MTG ASSOC #538713	09/01/2002	SCHEDULED REDEMPTION		14,292	14,292	14,426	14,292	(122)	0	0	0	0	122		1
31385A-XJ-1	FED NATL MTG ASSOC #538981	09/01/2002	SCHEDULED REDEMPTION		2,524	2,524	2,621	2,524	(181)	0	0	0	0	31		1
31385B-Z7-3	FED NATL MTG ASSOC #539966	09/01/2002	SCHEDULED REDEMPTION		70,503	70,503	71,869	70,503	(21)	0	0	0	0	1,044		1
31385C-EK-5	FED NATL MTG ASSOC #540238	09/01/2002	SCHEDULED REDEMPTION		135,018	135,018	140,208	135,018	(11,085)	0	0	0	0	1,692		1
31385C-WQ-2	FED NATL MTG ASSOC #540755	09/01/2002	SCHEDULED REDEMPTION		78,323	78,323	81,334	78,323	(4,501)	0	0	0	0	1,983		1
31385D-KN-0	FED NATL MTG ASSOC #541301	09/01/2002	SCHEDULED REDEMPTION		22,732	22,732	23,320	22,732	(772)	0	0	0	0	308		1
31385D-LG-4	FED NATL MTG ASSOC #541327	09/01/2002	SCHEDULED REDEMPTION		77,433	77,433	78,934	77,433	(22)	0	0	0	0	1,252		1
31385D-4L-2	FED NATL MTG ASSOC #541827	09/01/2002	SCHEDULED REDEMPTION		2,838	2,838	2,947	2,838	(190)	0	0	0	0	41		1
31385D-4U-2	FED NATL MTG ASSOC #541835	09/01/2002	SCHEDULED REDEMPTION		31,887	31,887	32,504	31,887	(13)	0	0	0	0	309		1
31385D-6A-4	FED NATL MTG ASSOC #541865	09/01/2002	SCHEDULED REDEMPTION		6,073	6,073	6,306	6,073	(554)	0	0	0	0	64		1
31385E-BT-5	FED NATL MTG ASSOC #541950	09/01/2002	SCHEDULED REDEMPTION		68,462	68,462	71,093	68,462	(4,944)	0	0	0	0	918		1
31385E-VP-1	FED NATL MTG ASSOC #542522	09/01/2002	SCHEDULED REDEMPTION		142,264	142,264	147,732	142,264	(8,046)	0	0	0	0	1,792		1
31385E-WN-5	FED NATL MTG ASSOC #542553	09/01/2002	SCHEDULED REDEMPTION		53,189	53,189	54,219	53,189	(19)	0	0	0	0	1,294		1
31385E-6H-7	FED NATL MTG ASSOC #542772	09/01/2002	SCHEDULED REDEMPTION		171	171	178	171	(8)	0	0	0	0	4		1
31385F-CT-1	FED NATL MTG ASSOC #542882	09/01/2002	SCHEDULED REDEMPTION		11,606	11,606	11,714	11,606	(159)	0	0	0	0	86		1
31385F-DQ-6	FED NATL MTG ASSOC #542911	09/01/2002	SCHEDULED REDEMPTION		8,879	8,879	9,220	8,879	(476)	0	0	0	0	177		1
31385F-F8-4	FED NATL MTG ASSOC #542991	09/01/2002	SCHEDULED REDEMPTION		4,923	4,923	5,112	4,923	(317)	0	0	0	0	56		1
31385F-JF-4	FED NATL MTG ASSOC #543062	09/01/2002	SCHEDULED REDEMPTION		90,270	90,270	95,602	90,270	(4,367)	0	0	0	0	643		1
31385F-LV-6	FED NATL MTG ASSOC #543140	09/01/2002	SCHEDULED REDEMPTION		120,891	120,891	128,031	120,891	(7,004)	0	0	0	0	2,409		1
31385F-MZ-6	FED NATL MTG ASSOC #543176	09/01/2002	SCHEDULED REDEMPTION		40,701	40,701	42,265	40,701	(3,107)	0	0	0	0	1,346		1
31385F-PH-3	FED NATL MTG ASSOC #543224	09/01/2002	SCHEDULED REDEMPTION		75,453	75,453	78,354	75,453	(4,053)	0	0	0	0	694		1
31385F-6E-1	FED NATL MTG ASSOC #543669	09/01/2002	SCHEDULED REDEMPTION		53,363	53,363	54,397	53,363	(21)	0	0	0	0	2,007		1
31385F-6Y-7	FED NATL MTG ASSOC #543687	09/01/2002	SCHEDULED REDEMPTION		2,077	2,077	2,096	2,077	(21)	0	0	0	0	42		1
31385G-DG-6	FED NATL MTG ASSOC #543803	09/01/2002	SCHEDULED REDEMPTION		7,029	7,029	7,299	7,029	(385)	0	0	0	0	141		1
31385G-E8-3	FED NATL MTG ASSOC #543859	09/01/2002	SCHEDULED REDEMPTION		251,481	251,481	266,334	251,481	(16,308)	0	0	0	0	5,361		1
31385G-FR-0	FED NATL MTG ASSOC #543876	09/01/2002	SCHEDULED REDEMPTION		648	648	673	648	(46)	0	0	0	0	1,655		1
31385G-FZ-2	FED NATL MTG ASSOC #543884	09/01/2002	SCHEDULED REDEMPTION		669	669	695	669	(55)	0	0	0	0	14		1
31385G-LS-1	FED NATL MTG ASSOC #544037	09/01/2002	SCHEDULED REDEMPTION		4	4	4	4	(1)	0	0	0	0	0		1
31385G-RH-9	FED NATL MTG ASSOC #544188	09/01/2002	SCHEDULED REDEMPTION		31,537	31,537	32,148	31,537	(10)	0	0	0	0	587		1
31385G-S9-6	FED NATL MTG ASSOC #544244	09/01/2002	SCHEDULED REDEMPTION		1,525	1,525	1,584	1,525	(101)	0	0	0	0	31		1
31385G-2G-8	FED NATL MTG ASSOC #544475	09/01/2002	SCHEDULED REDEMPTION		693	693	719	693	(76)	0	0	0	0	5		1
31385G-4Z-4	FED NATL MTG ASSOC #544540	09/01/2002	SCHEDULED REDEMPTION		19	19	20	19	(1)	0	0	0	0	0		1
31385H-DY-5	FED NATL MTG ASSOC #544719	09/01/2002	SCHEDULED REDEMPTION		21,901	21,901	22,474	21,901	(527)	0	0	0	0	691		1
31385H-LR-1	FED NATL MTG ASSOC #544936	09/01/2002	SCHEDULED REDEMPTION		1,884	1,884	1,956	1,884	(116)	0	0	0	0	25		1
31385H-S3-7	FED NATL MTG ASSOC #545138	09/01/2002	SCHEDULED REDEMPTION		107,429	107,429	110,149	107,429	(2,794)	0	0	0	0	2,061		1
31385H-TB-8	FED NATL MTG ASSOC #545146	09/01/2002	SCHEDULED REDEMPTION		47,402	47,402	48,087	47,402	(671)	0	0	0	0	955		1
31385J-JC-3	FED NATL MTG ASSOC #545759	09/01/2002	SCHEDULED REDEMPTION		49,976	49,976	49,861	49,976	113	0	0	0	0	648		1
31385J-RZ-3	FED NATL MTG ASSOC #546004	09/01/2002	SCHEDULED REDEMPTION		10,395	10,395	10,795	10,395	(915)	0	0	0	0	73		1
31385J-SH-2	FED NATL MTG ASSOC #546020	09/01/2002	SCHEDULED REDEMPTION		1,687	1,687	1,752	1,687	(124)	0	0	0	0	27		1
31385J-U7-1	FED NATL MTG ASSOC #546106	09/01/2002	SCHEDULED REDEMPTION		11,530	11,530	11,973	11,530	(630)	0	0	0	0	154		1
31385J-2F-4	FED NATL MTG ASSOC #546274	09/01/2002	SCHEDULED REDEMPTION		445	445	462	445	(22)	0	0	0	0	9		1
31385J-7C-6	FED NATL MTG ASSOC #546391	09/01/2002	SCHEDULED REDEMPTION		571	571	593	571	(24)	0	0	0	0	21		1
31385K-NL-5	FED NATL MTG ASSOC #546795	09/01/2002	SCHEDULED REDEMPTION		7,159	7,159	7,282	7,159	(61)	0	0	0	0	47		1
31385K-QT-5	FED NATL MTG ASSOC #546866	09/01/2002	SCHEDULED REDEMPTION		1,557	1,557	1,597	1,557	(46)	0	0	0	0	132		1
31385K-UP-8	FED NATL MTG ASSOC #546990	09/01/2002	SCHEDULED REDEMPTION		55,313	55,313	57,439	55,313	(3,091)	0	0	0	0	1,036		1
31385K-VM-4	FED NATL MTG ASSOC #547020	09/01/2002	SCHEDULED REDEMPTION		30,589	30,589	31,765	30,589	(1,767)	0	0	0	0	634		1
31385K-ZM-0	FED NATL MTG ASSOC #547148	09/01/2002	SCHEDULED REDEMPTION		882	882	905	882	(31)	0	0	0	0	17		1
31385K-3H-6	FED NATL MTG ASSOC #547200	09/01/2002	SCHEDULED REDEMPTION		63,336	63,336	64,563	63,336	(19)	0	0	0	0	849		1
31385N-CW-7	FED NATL MTG ASSOC #547385	09/01/2002	SCHEDULED REDEMPTION		13,085	13,085	13,588	13,085	(852)	0	0	0	0	272		1
31385N-EV-7	FED NATL MTG ASSOC #547448	09/01/2002	SCHEDULED REDEMPTION		11,951	11,951	12,410	11,951	(670)	0	0	0	0	222		1
31385N-FN-4	FED NATL MTG ASSOC #547473	09/01/2002	SCHEDULED REDEMPTION		49,782	49,782	51,696	49,782	(3,717)	0	0	0	0	1,052		1
31385N-F3-8	FED NATL MTG ASSOC #547486	09/01/2002	SCHEDULED REDEMPTION		37,470	37,470	38,910	37,470	(2,671)	0	0	0	0	1,121		1
31385N-GV-5	FED NATL MTG ASSOC #547512	09/01/2002	SCHEDULED REDEMPTION		3,904	3,904	4,054	3,904	(184)	0	0	0	0	49		1
31385N-Q9-3	FED NATL MTG ASSOC #547780	09/01/2002	SCHEDULED REDEMPTION		4,859	4,859	5,045	4,859	(344)	0	0	0	0	115		1
31385N-7B-9	FED NATL MTG ASSOC #548190	09/01/2002	SCHEDULED REDEMPTION		56,765	56,765	58,304	56,765	(1,691)	0	0	0	0	1,166		1
31385P-KC-7	FED NATL MTG ASSOC #548491	09/01/2002	SCHEDULED REDEMPTION		20	20	21	20	(2)	0	0	0	0	0		1
31385P-WG-5	FED NATL MTG ASSOC #548847	09/01/2002	SCHEDULED REDEMPTION		21,043	21,043	21,405	21,043	(304)	0	0	0	0	318		1
31385P-WV-2	FED NATL MTG ASSOC #548860	09/01/2002	SCHEDULED REDEMPTION		39,500	39,500	41,019	39,500	(2,899)	0	0	0	0	1,141		1
31385P-5Y-6	FED NATL MTG ASSOC #549063	09/01/2002	SCHEDULED REDEMPTION		43,402	43,402	45,966	43,402	(2,330)	0	0	0	0	981		1
31385Q-AR-3	FED NATL MTG ASSOC #549116	09/01/2002	SCHEDULED REDEMPTION		12,523	12,523	13,004	12,523	(800)	0	0	0	0	183		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
31385Q-A4-4	FED NATL MTG ASSOC #549127	09/01/2002	SCHEDULED REDEMPTION		1,923	1,923	1,997	1,923	(149)	0	0	0	0	62		1
31385Q-U3-4	FED NATL MTG ASSOC #549702	09/01/2002	SCHEDULED REDEMPTION		2,742	2,742	2,847	2,742	(138)	0	0	0	0	55		1
31385R-BF-6	FED NATL MTG ASSOC #550038	09/01/2002	SCHEDULED REDEMPTION		73,175	73,175	74,592	73,175	(22)	0	0	0	0	1,184		1
31385R-K8-2	FED NATL MTG ASSOC #550319	09/01/2002	SCHEDULED REDEMPTION		66,393	66,393	68,945	66,393	(4,843)	0	0	0	0	1,529		1
31385R-WX-4	FED NATL MTG ASSOC #550662	09/01/2002	SCHEDULED REDEMPTION		93,652	93,652	97,252	93,652	(5,486)	0	0	0	0	1,419		1
31385R-3Y-4	FED NATL MTG ASSOC #550815	09/01/2002	SCHEDULED REDEMPTION		38,111	38,111	38,766	38,111	(474)	0	0	0	0	1,620		1
31385R-6B-1	FED NATL MTG ASSOC #550866	09/01/2002	SCHEDULED REDEMPTION		2,986	2,986	3,043	2,986	(1)	0	0	0	0	69		1
31385S-FW-3	FED NATL MTG ASSOC #551081	09/01/2002	SCHEDULED REDEMPTION		3,518	3,518	3,653	3,518	(219)	0	0	0	0	47		1
31385S-JZ-2	FED NATL MTG ASSOC #551180	09/01/2002	SCHEDULED REDEMPTION		141	141	147	141	(10)	0	0	0	0	375		1
31385S-NA-2	FED NATL MTG ASSOC #551285	09/01/2002	SCHEDULED REDEMPTION		1,172	1,172	1,217	1,172	(82)	0	0	0	0	21		1
31385U-QP-1	FED NATL MTG ASSOC #553162	09/01/2002	SCHEDULED REDEMPTION		100,932	100,932	104,811	100,932	(6,558)	0	0	0	0	1,973		1
31385U-7A-5	FED NATL MTG ASSOC #553589	09/01/2002	SCHEDULED REDEMPTION		14,397	14,397	14,951	14,397	(802)	0	0	0	0	193		1
31385W-KD-0	FED NATL MTG ASSOC #554792	09/01/2002	SCHEDULED REDEMPTION		6,653	6,653	6,909	6,653	(449)	0	0	0	0	158		1
31385W-QJ-1	FED NATL MTG ASSOC #554957	09/01/2002	SCHEDULED REDEMPTION		5,195	5,195	5,145	5,195	96	0	0	0	0	102		1
31385X-5W-3	FED NATL MTG ASSOC #556261	09/01/2002	SCHEDULED REDEMPTION		1,353	1,353	1,341	1,353	10	0	0	0	0	49		1
31385X-6P-7	FED NATL MTG ASSOC #556278	09/01/2002	SCHEDULED REDEMPTION		44,739	44,739	45,508	44,739	(456)	0	0	0	0	768		1
31385Y-G4-1	FED NATL MTG ASSOC #556519	09/01/2002	SCHEDULED REDEMPTION		67,861	67,861	70,469	67,861	(4,505)	0	0	0	0	1,250		1
31386A-CY-0	FED NATL MTG ASSOC #557287	09/01/2002	SCHEDULED REDEMPTION		118	118	121	118	0	0	0	0	0	17		1
31386A-KH-8	FED NATL MTG ASSOC #557496	09/01/2002	SCHEDULED REDEMPTION		25,500	25,500	25,253	25,500	433	0	0	0	0	1,053		1
31386A-4N-3	FED NATL MTG ASSOC #558029	09/01/2002	SCHEDULED REDEMPTION		2,825	2,825	2,874	2,825	(39)	0	0	0	0	67		1
31386B-M4-3	FED NATL MTG ASSOC #558479	09/01/2002	SCHEDULED REDEMPTION		3	3	3	3	(1)	0	0	0	0	0		1
31386B-3X-0	FED NATL MTG ASSOC #558914	09/01/2002	SCHEDULED REDEMPTION		12,913	12,913	13,409	12,913	(1,209)	0	0	0	0	258		1
31386B-5L-4	FED NATL MTG ASSOC #558951	09/01/2002	SCHEDULED REDEMPTION		25,733	25,733	26,398	25,733	(891)	0	0	0	0	741		1
31386C-R9-5	FED NATL MTG ASSOC #559512	09/01/2002	SCHEDULED REDEMPTION		590,027	590,027	601,458	590,027	(157)	0	0	0	0	8,436		1
31386C-SY-9	FED NATL MTG ASSOC #559535	09/01/2002	SCHEDULED REDEMPTION		173,459	173,459	176,820	173,459	(46)	0	0	0	0	3,256		1
31386C-T4-4	FED NATL MTG ASSOC #559571	09/01/2002	SCHEDULED REDEMPTION		2,734	2,734	2,839	2,734	(138)	0	0	0	0	142		1
31386C-UC-4	FED NATL MTG ASSOC #559579	09/01/2002	SCHEDULED REDEMPTION		111,223	111,223	115,499	111,223	(7,416)	0	0	0	0	2,234		1
31386C-6A-5	FED NATL MTG ASSOC #559865	09/01/2002	SCHEDULED REDEMPTION		85	85	89	85	(4)	0	0	0	0	2		1
31386C-7F-3	FED NATL MTG ASSOC #559894	09/01/2002	SCHEDULED REDEMPTION		7,194	7,194	7,177	7,194	16	0	0	0	0	102		1
31386D-RG-7	FED NATL MTG ASSOC #560387	09/01/2002	SCHEDULED REDEMPTION		24,909	24,909	25,553	24,909	(838)	0	0	0	0	480		1
31386D-6L-9	FED NATL MTG ASSOC #560775	09/01/2002	SCHEDULED REDEMPTION		35,946	35,946	37,328	35,946	(2,061)	0	0	0	0	490		1
31386E-CQ-9	FED NATL MTG ASSOC #560879	09/01/2002	SCHEDULED REDEMPTION		854	854	886	854	(52)	0	0	0	0	43		1
31386E-CS-5	FED NATL MTG ASSOC #560881	09/01/2002	SCHEDULED REDEMPTION		64,284	64,284	65,842	64,284	(1,587)	0	0	0	0	1,538		1
31386E-SS-8	FED NATL MTG ASSOC #561329	09/01/2002	SCHEDULED REDEMPTION		4,162	4,162	4,270	4,162	(133)	0	0	0	0	122		1
31386E-XY-9	FED NATL MTG ASSOC #561495	09/01/2002	SCHEDULED REDEMPTION		114,029	114,029	116,238	114,029	(34)	0	0	0	0	1,515		1
31386E-YM-4	FED NATL MTG ASSOC #561516	09/01/2002	SCHEDULED REDEMPTION		2,207	2,207	2,292	2,207	(105)	0	0	0	0	30		1
31386E-7L-6	FED NATL MTG ASSOC #561699	09/01/2002	SCHEDULED REDEMPTION		3,782	3,782	3,928	3,782	(211)	0	0	0	0	33		1
31386F-BJ-3	FED NATL MTG ASSOC #561741	09/01/2002	SCHEDULED REDEMPTION		41,968	41,968	42,735	41,968	(813)	0	0	0	0	654		1
31386F-CE-3	FED NATL MTG ASSOC #561769	09/01/2002	SCHEDULED REDEMPTION		16,900	16,900	17,191	16,900	(166)	0	0	0	0	185		1
31386H-AJ-0	FED NATL MTG ASSOC #563509	09/01/2002	SCHEDULED REDEMPTION		2,302	2,302	2,391	2,302	(146)	0	0	0	0	69		1
31386H-CY-5	FED NATL MTG ASSOC #563587	09/01/2002	SCHEDULED REDEMPTION		40	40	42	40	(2)	0	0	0	0	1		1
31386H-H2-0	FED NATL MTG ASSOC #563749	09/01/2002	SCHEDULED REDEMPTION		526,394	526,394	533,879	526,394	(10,031)	0	0	0	0	8,187		1
31386H-MX-6	FED NATL MTG ASSOC #563874	09/01/2002	SCHEDULED REDEMPTION		4,478	4,478	4,594	4,478	(239)	0	0	0	0	72		1
31386H-QG-9	FED NATL MTG ASSOC #563955	09/01/2002	SCHEDULED REDEMPTION		1,341	1,341	1,364	1,341	(16)	0	0	0	0	25		1
31386H-QT-1	FED NATL MTG ASSOC #563966	09/01/2002	SCHEDULED REDEMPTION		134,288	134,288	139,450	134,288	(5,328)	0	0	0	0	2,063		1
31386H-XD-8	FED NATL MTG ASSOC #564176	09/01/2002	SCHEDULED REDEMPTION		17,305	17,305	17,970	17,305	(1,007)	0	0	0	0	346		1
31386J-AA-5	FED NATL MTG ASSOC #564401	09/01/2002	SCHEDULED REDEMPTION		3,086	3,086	3,204	3,086	(173)	0	0	0	0	40		1
31386J-FC-6	FED NATL MTG ASSOC #564563	09/01/2002	SCHEDULED REDEMPTION		79	79	82	79	(4)	0	0	0	0	2		1
31386J-QM-2	FED NATL MTG ASSOC #564860	09/01/2002	SCHEDULED REDEMPTION		43,320	43,320	44,985	43,320	(2,313)	0	0	0	0	3,210		1
31386J-UN-5	FED NATL MTG ASSOC #564989	09/01/2002	SCHEDULED REDEMPTION		2,492	2,492	2,535	2,492	(28)	0	0	0	0	44		1
31386K-YF-5	FED NATL MTG ASSOC #566010	09/01/2002	SCHEDULED REDEMPTION		59,843	59,843	61,390	59,843	(1,768)	0	0	0	0	918		1
31386L-FL-1	FED NATL MTG ASSOC #566371	09/01/2002	SCHEDULED REDEMPTION		11,609	11,609	11,497	11,609	179	0	0	0	0	852		1
31386L-RW-4	FED NATL MTG ASSOC #566701	09/01/2002	SCHEDULED REDEMPTION		125,137	125,137	129,947	125,137	(5,888)	0	0	0	0	1,615		1
31386L-WM-0	FED NATL MTG ASSOC #566852	09/01/2002	SCHEDULED REDEMPTION		37,100	37,100	37,692	37,100	(468)	0	0	0	0	859		1
31386M-AE-0	FED NATL MTG ASSOC #567105	09/01/2002	SCHEDULED REDEMPTION		95,898	95,898	98,160	95,898	(2,421)	0	0	0	0	1,883		1
31386M-GR-5	FED NATL MTG ASSOC #567308	09/01/2002	SCHEDULED REDEMPTION		15,898	15,898	15,769	15,898	40	0	0	0	0	239		1
31386M-PJ-3	FED NATL MTG ASSOC #567525	09/01/2002	SCHEDULED REDEMPTION		114	114	118	114	(7)	0	0	0	0	2		1
31386M-QP-8	FED NATL MTG ASSOC #567562	09/01/2002	SCHEDULED REDEMPTION		2,613	2,613	2,681	2,613	(80)	0	0	0	0	57		1
31386M-RC-6	FED NATL MTG ASSOC #567583	09/01/2002	SCHEDULED REDEMPTION		4,650	4,650	4,828	4,650	(264)	0	0	0	0	85		1
31386M-R7-7	FED NATL MTG ASSOC #567610	09/01/2002	SCHEDULED REDEMPTION		17,224	17,224	17,025	17,224	183	0	0	0	0	322		1
31386N-UT-3	FED NATL MTG ASSOC #568594	09/01/2002	SCHEDULED REDEMPTION		4,352	4,352	4,519	4,352	(168)	0	0	0	0	87		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
31386N-VS-4	FED NATL MTG ASSOC #568625	09/01/2002	SCHEDULED REDEMPTION		134,056	134,056	137,011	134,056	(2,807)	0	0	0	0	3,352		1
31386N-YF-9	FED NATL MTG ASSOC #568710	09/01/2002	SCHEDULED REDEMPTION		39,722	39,722	40,492	39,722	(19)	0	0	0	0	313		1
31386P-CX-9	FED NATL MTG ASSOC #568986	09/01/2002	SCHEDULED REDEMPTION		38,916	38,916	39,670	38,916	(11)	0	0	0	0	2,000		1
31386P-L6-8	FED NATL MTG ASSOC #569249	09/01/2002	SCHEDULED REDEMPTION		18,474	18,474	18,768	18,474	(210)	0	0	0	0	302		1
31386P-P3-1	FED NATL MTG ASSOC #569342	09/01/2002	SCHEDULED REDEMPTION		100,922	100,922	104,801	100,922	(6,324)	0	0	0	0	3,626		1
31386P-S6-1	FED NATL MTG ASSOC #569441	09/01/2002	SCHEDULED REDEMPTION		37,208	37,208	38,638	37,208	(1,337)	0	0	0	0	504		1
31386P-US-0	FED NATL MTG ASSOC #569493	09/01/2002	SCHEDULED REDEMPTION		3,756	3,756	3,900	3,756	(135)	0	0	0	0	25		1
31386P-WU-3	FED NATL MTG ASSOC #569559	09/01/2002	SCHEDULED REDEMPTION		21,010	21,010	21,371	21,010	(188)	0	0	0	0	254		1
31386P-ZD-8	FED NATL MTG ASSOC #569640	09/01/2002	SCHEDULED REDEMPTION		349,738	349,738	370,394	349,738	(19,685)	0	0	0	0	6,437		1
31386Q-E6-4	FED NATL MTG ASSOC #569957	09/01/2002	SCHEDULED REDEMPTION		55,776	55,776	56,734	55,776	(816)	0	0	0	0	926		1
31386Q-FM-8	FED NATL MTG ASSOC #569972	09/01/2002	SCHEDULED REDEMPTION		7,235	7,235	7,430	7,235	(213)	0	0	0	0	140		1
31386Q-HB-0	FED NATL MTG ASSOC #570026	09/01/2002	SCHEDULED REDEMPTION		24	24	25	24	0	0	0	0	0	0		1
31386Q-XU-0	FED NATL MTG ASSOC #570491	09/01/2002	SCHEDULED REDEMPTION		13,688	13,688	13,953	13,688	(5)	0	0	0	0	188		1
31386R-WR-6	FED NATL MTG ASSOC #571356	09/01/2002	SCHEDULED REDEMPTION		3,649	3,649	3,790	3,649	(177)	0	0	0	0	25		1
31386S-CH-8	FED NATL MTG ASSOC #571672	09/01/2002	SCHEDULED REDEMPTION		1,026	1,026	1,065	1,026	(42)	0	0	0	0	60		1
31386S-EE-3	FED NATL MTG ASSOC #571733	09/01/2002	SCHEDULED REDEMPTION		4,678	4,678	4,639	4,678	36	0	0	0	0	112		1
31386S-LS-4	FED NATL MTG ASSOC #571937	09/01/2002	SCHEDULED REDEMPTION		591	591	598	591	(7)	0	0	0	0	11		1
31386S-PD-3	FED NATL MTG ASSOC #572020	09/01/2002	SCHEDULED REDEMPTION		32,543	32,543	32,279	32,543	94	0	0	0	0	815		1
31386S-QG-5	FED NATL MTG ASSOC #572055	09/01/2002	SCHEDULED REDEMPTION		33,896	33,896	34,799	33,896	(829)	0	0	0	0	701		1
31386T-AS-4	FED NATL MTG ASSOC #572517	09/01/2002	SCHEDULED REDEMPTION		169,780	169,780	176,306	169,780	(12,207)	0	0	0	0	3,628		1
31386T-GZ-2	FED NATL MTG ASSOC #572716	09/01/2002	SCHEDULED REDEMPTION		130,536	130,536	132,780	130,536	(1,743)	0	0	0	0	1,727		1
31386T-HB-4	FED NATL MTG ASSOC #572726	09/01/2002	SCHEDULED REDEMPTION		58,669	58,669	59,678	58,669	(612)	0	0	0	0	1,069		1
31386T-KR-5	FED NATL MTG ASSOC #572804	09/01/2002	SCHEDULED REDEMPTION		382	382	396	382	(14)	0	0	0	0	8		1
31386T-KY-0	FED NATL MTG ASSOC #572811	09/01/2002	SCHEDULED REDEMPTION		115,532	115,532	117,518	115,532	(1,336)	0	0	0	0	1,671		1
31386T-PE-9	FED NATL MTG ASSOC #572921	09/01/2002	SCHEDULED REDEMPTION		15,599	15,599	16,002	15,599	(487)	0	0	0	0	427		1
31386T-3L-7	FED NATL MTG ASSOC #573303	09/01/2002	SCHEDULED REDEMPTION		2,000	2,000	2,035	2,000	(35)	0	0	0	0	35		1
31386U-ES-7	FED NATL MTG ASSOC #573545	09/01/2002	SCHEDULED REDEMPTION		72,232	72,232	73,473	72,232	(699)	0	0	0	0	1,037		1
31386U-FQ-0	FED NATL MTG ASSOC #573575	09/01/2002	SCHEDULED REDEMPTION		3,239	3,239	3,364	3,239	(141)	0	0	0	0	43		1
31386U-NK-4	FED NATL MTG ASSOC #573794	09/01/2002	SCHEDULED REDEMPTION		23,991	23,991	23,166	23,991	780	0	0	0	0	585		1
31386U-RK-0	FED NATL MTG ASSOC #573890	09/01/2002	SCHEDULED REDEMPTION		101,408	101,408	105,306	101,408	(9,178)	0	0	0	0	1,355		1
31386U-U3-4	FED NATL MTG ASSOC #574002	09/01/2002	SCHEDULED REDEMPTION		27,100	27,100	26,879	27,100	74	0	0	0	0	442		1
31386V-VV-9	FED NATL MTG ASSOC #574928	09/01/2002	SCHEDULED REDEMPTION		114	114	119	114	(10)	0	0	0	0	2		1
31386W-DN-5	FED NATL MTG ASSOC #575309	09/01/2002	SCHEDULED REDEMPTION		28,134	28,134	28,730	28,134	(507)	0	0	0	0	969		1
31386X-JK-3	FED NATL MTG ASSOC #576366	09/01/2002	SCHEDULED REDEMPTION		73,729	73,729	75,636	73,729	(1,827)	0	0	0	0	1,182		1
31386X-LQ-7	FED NATL MTG ASSOC #576435	09/01/2002	SCHEDULED REDEMPTION		753	753	782	753	(58)	0	0	0	0	15		1
31387B-HW-6	FED NATL MTG ASSOC #579045	09/01/2002	SCHEDULED REDEMPTION		11,323	11,323	11,606	11,323	(269)	0	0	0	0	212		1
31387C-LC-3	FED NATL MTG ASSOC #580023	09/01/2002	SCHEDULED REDEMPTION		28,787	28,787	28,508	28,787	524	0	0	0	0	816		1
31387C-WN-7	FED NATL MTG ASSOC #580353	09/01/2002	SCHEDULED REDEMPTION		86,448	86,448	89,771	86,448	(4,855)	0	0	0	0	1,155		1
31387D-BR-9	FED NATL MTG ASSOC #580648	09/01/2002	SCHEDULED REDEMPTION		47,593	47,593	49,423	47,593	(3,180)	0	0	0	0	882		1
31387D-FD-6	FED NATL MTG ASSOC #580764	09/01/2002	SCHEDULED REDEMPTION		18	18	19	18	(2)	0	0	0	0	0		1
31387D-FM-6	FED NATL MTG ASSOC #580772	09/01/2002	SCHEDULED REDEMPTION		103	103	107	103	(26)	0	0	0	0	2		1
31387D-F5-3	FED NATL MTG ASSOC #580788	09/01/2002	SCHEDULED REDEMPTION		126	126	131	126	(14)	0	0	0	0	3		1
31387E-FB-8	FED NATL MTG ASSOC #581662	09/01/2002	SCHEDULED REDEMPTION		249,769	249,769	256,748	249,769	(6,944)	0	0	0	0	5,021		1
31387E-RH-2	FED NATL MTG ASSOC #581988	09/01/2002	SCHEDULED REDEMPTION		296	296	307	296	(25)	0	0	0	0	6		1
31387F-WT-7	FED NATL MTG ASSOC #583058	09/01/2002	SCHEDULED REDEMPTION		4,772	4,772	4,779	4,772	(7)	0	0	0	0	59		1
31387H-XK-1	FED NATL MTG ASSOC #584882	09/01/2002	SCHEDULED REDEMPTION		2,757	2,757	2,829	2,757	(82)	0	0	0	0	54		1
31387H-2V-1	FED NATL MTG ASSOC #584988	09/01/2002	SCHEDULED REDEMPTION		19,179	19,179	19,658	19,179	(518)	0	0	0	0	402		1
31387J-FK-7	FED NATL MTG ASSOC #585270	09/01/2002	SCHEDULED REDEMPTION		69,531	69,531	70,639	69,531	(897)	0	0	0	0	1,974		1
31387K-AW-3	FED NATL MTG ASSOC #586021	09/01/2002	SCHEDULED REDEMPTION		31,626	31,626	32,130	31,626	(382)	0	0	0	0	1,379		1
31387M-GN-3	FED NATL MTG ASSOC #588005	09/01/2002	SCHEDULED REDEMPTION		182,759	182,759	187,537	182,759	(5,073)	0	0	0	0	2,571		1
31387M-KC-2	FED NATL MTG ASSOC #588091	09/01/2002	SCHEDULED REDEMPTION		103,552	103,552	105,441	103,552	(1,825)	0	0	0	0	827		1
31387M-KK-4	FED NATL MTG ASSOC #588098	09/01/2002	SCHEDULED REDEMPTION		287	287	293	287	(5)	0	0	0	0	6		1
31387N-TR-8	FED NATL MTG ASSOC #589260	09/01/2002	SCHEDULED REDEMPTION		1,508	1,508	1,566	1,508	(54)	0	0	0	0	29		1
31387N-YY-7	FED NATL MTG ASSOC #589427	09/01/2002	SCHEDULED REDEMPTION		66,212	66,212	68,757	66,212	(3,052)	0	0	0	0	2,366		1
31387N-ZS-9	FED NATL MTG ASSOC #589453	09/01/2002	SCHEDULED REDEMPTION		147,237	147,237	147,444	147,237	(193)	0	0	0	0	2,604		1
31387N-3T-2	FED NATL MTG ASSOC #589510	09/01/2002	SCHEDULED REDEMPTION		97,715	97,715	100,036	97,715	(2,285)	0	0	0	0	2,093		1
31387P-LP-5	FED NATL MTG ASSOC #589934	09/01/2002	SCHEDULED REDEMPTION		96,463	96,463	100,170	96,463	(5,140)	0	0	0	0	1,928		1
31387Q-G6-1	FED NATL MTG ASSOC #590721	09/01/2002	SCHEDULED REDEMPTION		64,891	64,891	65,925	64,891	(829)	0	0	0	0	852		1
31387Q-JX-9	FED NATL MTG ASSOC #590778	09/01/2002	SCHEDULED REDEMPTION		136,719	136,719	138,855	136,719	(2,065)	0	0	0	0	2,105		1
31387Q-UQ-1	FED NATL MTG ASSOC #591091	09/01/2002	SCHEDULED REDEMPTION		862,227	862,227	874,487	862,227	(12,541)	0	0	0	0	20,551		1
31387R-AJ-7	FED NATL MTG ASSOC #591409	09/01/2002	SCHEDULED REDEMPTION		8,430	8,430	8,650	8,430	(198)	0	0	0	0	159		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
31387S-NZ-5	FED NATL MTG ASSOC #592708	09/01/2002	SCHEDULED REDEMPTION		201,125	201,125	201,408	201,125	(300)	0	0	0	0	4,722		1
31387S-Y3-4	FED NATL MTG ASSOC #593030	09/01/2002	SCHEDULED REDEMPTION		48,221	48,221	49,308	48,221	(1,091)	0	0	0	0	1,006		1
31387S-ZZ-2	FED NATL MTG ASSOC #593060	09/01/2002	SCHEDULED REDEMPTION		32,330	32,330	33,573	32,330	(4,829)	0	0	0	0	432		1
31387T-AY-0	FED NATL MTG ASSOC #593223	09/01/2002	SCHEDULED REDEMPTION		31,324	31,324	32,104	31,324	(715)	0	0	0	0	1,819		1
31387T-BC-7	FED NATL MTG ASSOC #593235	09/01/2002	SCHEDULED REDEMPTION		89,279	89,279	90,770	89,279	(1,364)	0	0	0	0	588		1
31387T-3K-8	FED NATL MTG ASSOC #594002	09/01/2002	SCHEDULED REDEMPTION		80,265	80,265	81,519	80,265	(1,162)	0	0	0	0	1,012		1
31387V-EF-2	FED NATL MTG ASSOC #595134	09/01/2002	SCHEDULED REDEMPTION		91,807	91,807	93,270	91,807	(1,271)	0	0	0	0	2,760		1
31387V-SQ-3	FED NATL MTG ASSOC #595527	09/01/2002	SCHEDULED REDEMPTION		171,576	171,576	174,311	171,576	(1,949)	0	0	0	0	1,921		1
31387V-4K-2	FED NATL MTG ASSOC #595826	09/01/2002	SCHEDULED REDEMPTION		65,516	65,516	66,560	65,516	(776)	0	0	0	0	1,263		1
31387W-LA-3	FED NATL MTG ASSOC #596221	09/01/2002	SCHEDULED REDEMPTION		164,155	164,155	166,771	164,155	(1,922)	0	0	0	0	3,741		1
31387W-VB-0	FED NATL MTG ASSOC #596510	09/01/2002	SCHEDULED REDEMPTION		76,344	76,344	77,561	76,344	(898)	0	0	0	0	1,652		1
31387W-WK-9	FED NATL MTG ASSOC #596550	09/01/2002	SCHEDULED REDEMPTION		2,240	2,240	2,272	2,240	(33)	0	0	0	0	42		1
31387X-AY-1	FED NATL MTG ASSOC #596823	09/01/2002	SCHEDULED REDEMPTION		4,967	4,967	5,081	4,967	(56)	0	0	0	0	63		1
31388A-A4-6	FED NATL MTG ASSOC #598627	09/01/2002	SCHEDULED REDEMPTION		23,907	23,907	24,460	23,907	118	0	0	0	0	300		1
31388A-4V-3	FED NATL MTG ASSOC #599436	09/01/2002	SCHEDULED REDEMPTION		48,028	48,028	48,946	48,028	(994)	0	0	0	0	621		1
31388B-HL-9	FED NATL MTG ASSOC #599735	09/01/2002	SCHEDULED REDEMPTION		195,929	195,929	201,307	195,929	(5,347)	0	0	0	0	3,267		1
31388B-V3-3	FED NATL MTG ASSOC #600134	09/01/2002	SCHEDULED REDEMPTION		1,130	1,130	1,157	1,130	(31)	0	0	0	0	22		1
31388C-FF-2	FED NATL MTG ASSOC #600566	09/01/2002	SCHEDULED REDEMPTION		11,453	11,453	11,469	11,453	(16)	0	0	0	0	268		1
31388C-FZ-8	FED NATL MTG ASSOC #600584	09/01/2002	SCHEDULED REDEMPTION		196,279	196,279	196,555	196,279	(265)	0	0	0	0	4,938		1
31388C-MH-0	FED NATL MTG ASSOC #600760	09/01/2002	SCHEDULED REDEMPTION		358,311	358,311	358,815	358,311	(466)	0	0	0	0	7,570		1
31388C-MR-8	FED NATL MTG ASSOC #600768	09/01/2002	SCHEDULED REDEMPTION		18,336	18,336	18,361	18,336	(25)	0	0	0	0	414		1
31388C-NB-2	FED NATL MTG ASSOC #600786	09/01/2002	SCHEDULED REDEMPTION		258,886	258,886	264,413	258,886	(5,498)	0	0	0	0	3,257		1
31388C-TA-8	FED NATL MTG ASSOC #600945	09/01/2002	SCHEDULED REDEMPTION		1,420	1,420	1,449	1,420	(29)	0	0	0	0	37		1
31388C-Y8-7	FED NATL MTG ASSOC #601135	09/01/2002	SCHEDULED REDEMPTION		177,166	177,166	180,981	177,166	(4,108)	0	0	0	0	3,454		1
31388C-Z8-6	FED NATL MTG ASSOC #601167	09/01/2002	SCHEDULED REDEMPTION		47,220	47,220	47,973	47,220	(596)	0	0	0	0	983		1
31388C-7B-0	FED NATL MTG ASSOC #601290	09/01/2002	SCHEDULED REDEMPTION		333,227	333,227	333,695	333,227	(455)	0	0	0	0	7,573		1
31388D-YD-4	FED NATL MTG ASSOC #602008	09/01/2002	SCHEDULED REDEMPTION		47,853	47,853	49,692	47,853	(3,403)	0	0	0	0	986		1
31388D-4W-5	FED NATL MTG ASSOC #602137	09/01/2002	SCHEDULED REDEMPTION		5,930	5,930	6,024	5,930	(74)	0	0	0	0	128		1
31388E-GD-2	FED NATL MTG ASSOC #602396	09/01/2002	SCHEDULED REDEMPTION		480	480	498	480	(39)	0	0	0	0	10		1
31388F-EG-4	FED NATL MTG ASSOC #603235	09/01/2002	SCHEDULED REDEMPTION		53,680	53,680	53,331	53,680	661	0	0	0	0	1,338		1
31388F-FT-5	FED NATL MTG ASSOC #603278	09/01/2002	SCHEDULED REDEMPTION		31,744	31,744	31,671	31,744	72	0	0	0	0	363		1
31388F-NW-9	FED NATL MTG ASSOC #603505	09/01/2002	SCHEDULED REDEMPTION		34,653	34,653	34,593	34,653	79	0	0	0	0	397		1
31388F-Q9-7	FED NATL MTG ASSOC #603580	09/01/2002	SCHEDULED REDEMPTION		247,652	247,652	254,170	247,652	(6,973)	0	0	0	0	1,565		1
31388G-XJ-5	FED NATL MTG ASSOC #604681	09/01/2002	SCHEDULED REDEMPTION		938	938	959	938	(24)	0	0	0	0	328		1
31388H-B8-1	FED NATL MTG ASSOC #604963	09/01/2002	SCHEDULED REDEMPTION		6,397	6,397	6,545	6,397	(156)	0	0	0	0	157		1
31388H-P8-6	FED NATL MTG ASSOC #605347	09/01/2002	SCHEDULED REDEMPTION		5,449	5,449	5,594	5,449	(162)	0	0	0	0	36		1
31388H-R4-3	FED NATL MTG ASSOC #605407	09/01/2002	SCHEDULED REDEMPTION		28,950	28,950	30,660	28,950	(1,509)	0	0	0	0	415		1
31388H-SY-6	FED NATL MTG ASSOC #605435	09/01/2002	SCHEDULED REDEMPTION		196,497	196,497	199,567	196,497	(2,807)	0	0	0	0	3,816		1
31388J-EU-5	FED NATL MTG ASSOC #605947	09/01/2002	SCHEDULED REDEMPTION		9,609	9,609	9,762	9,609	(127)	0	0	0	0	160		1
31388J-TE-5	FED NATL MTG ASSOC #606349	09/01/2002	SCHEDULED REDEMPTION		657,455	657,455	671,028	657,455	(18,509)	0	0	0	0	10,378		1
31388L-6H-8	FED NATL MTG ASSOC #608472	09/01/2002	SCHEDULED REDEMPTION		24,473	24,473	24,966	24,473	(451)	0	0	0	0	156		1
31388M-CY-2	FED NATL MTG ASSOC #608587	09/01/2002	SCHEDULED REDEMPTION		1,475	1,475	1,512	1,475	(34)	0	0	0	0	29		1
31388M-UC-0	FED NATL MTG ASSOC #609079	09/01/2002	SCHEDULED REDEMPTION		33,761	33,761	34,299	33,761	(398)	0	0	0	0	805		1
31388N-BN-5	FED NATL MTG ASSOC #609445	09/01/2002	SCHEDULED REDEMPTION		132,353	132,353	140,170	132,353	(6,827)	0	0	0	0	1,535		1
31388N-FM-3	FED NATL MTG ASSOC #609572	09/01/2002	SCHEDULED REDEMPTION		9,745	9,745	9,623	9,745	120	0	0	0	0	67		1
31388N-GH-3	FED NATL MTG ASSOC #609600	09/01/2002	SCHEDULED REDEMPTION		264,470	264,470	269,242	264,470	(4,508)	0	0	0	0	4,896		1
31388N-P4-2	FED NATL MTG ASSOC #609843	09/01/2002	SCHEDULED REDEMPTION		51,229	51,229	52,549	51,229	(1,240)	0	0	0	0	2,036		1
31388P-CX-7	FED NATL MTG ASSOC #610386	09/01/2002	SCHEDULED REDEMPTION		76,188	76,188	77,735	76,188	(1,541)	0	0	0	0	962		1
31388P-G3-9	FED NATL MTG ASSOC #610518	09/01/2002	SCHEDULED REDEMPTION		18,698	18,698	19,205	18,698	(464)	0	0	0	0	341		1
31388P-Q8-7	FED NATL MTG ASSOC #610779	09/01/2002	SCHEDULED REDEMPTION		1,551	1,551	1,584	1,551	(30)	0	0	0	0	30		1
31388P-RU-7	FED NATL MTG ASSOC #610799	09/01/2002	SCHEDULED REDEMPTION		3,096	3,096	3,145	3,096	(44)	0	0	0	0	76		1
31388Q-BP-3	FED NATL MTG ASSOC #611246	09/01/2002	SCHEDULED REDEMPTION		47,731	47,731	48,685	47,731	(1,014)	0	0	0	0	1,284		1
31388Q-KR-9	FED NATL MTG ASSOC #611504	09/01/2002	SCHEDULED REDEMPTION		12,150	12,150	12,340	12,150	(174)	0	0	0	0	1,843		1
31388R-FR-3	FED NATL MTG ASSOC #612276	09/01/2002	SCHEDULED REDEMPTION		81,355	81,355	82,626	81,355	(1,181)	0	0	0	0	2,357		1
31388T-UY-7	FED NATL MTG ASSOC #614499	09/01/2002	SCHEDULED REDEMPTION		43,359	43,359	42,818	43,359	534	0	0	0	0	904		1
31388U-NZ-9	FED NATL MTG ASSOC #615208	09/01/2002	SCHEDULED REDEMPTION		4,037	4,037	4,154	4,037	(158)	0	0	0	0	143		1
31389A-6E-8	FED NATL MTG ASSOC #620169	09/01/2002	SCHEDULED REDEMPTION		55,074	55,074	56,317	55,074	(1,509)	0	0	0	0	647		1
31389B-FS-5	FED NATL MTG ASSOC #620377	09/01/2002	SCHEDULED REDEMPTION		167,475	167,475	171,272	167,475	(3,472)	0	0	0	0	2,470		1
31389C-E8-8	FED NATL MTG ASSOC #621259	09/01/2002	SCHEDULED REDEMPTION		13,225	13,225	13,195	13,225	30	0	0	0	0	74		1
31389L-XE-4	FED NATL MTG ASSOC #628977	09/01/2002	SCHEDULED REDEMPTION		2,546	2,546	2,587	2,546	(38)	0	0	0	0	1,408		1
31389P-DF-4	FED NATL MTG ASSOC #631102	09/01/2002	SCHEDULED REDEMPTION		1,503	1,503	1,521	1,503	(17)	0	0	0	0	2,315		1

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
31389P-EC-0	FED NATL MTG ASSOC #631131	09/01/2002	SCHEDULED REDEMPTION		69,775	69,775	71,114	69,775	(1,223)	0	0	0	0	457		1
31389Q-4L-9	FED NATL MTG ASSOC #632727	09/01/2002	SCHEDULED REDEMPTION		13,826	13,826	14,110	13,826	(260)	0	0	0	0	176		1
31389V-FX-0	FED NATL MTG ASSOC #636582	08/01/2002	SCHEDULED REDEMPTION		11,462	11,462	11,319	11,462	141	0	0	0	0	0		1
31390F-PT-0	FED NATL MTG ASSOC #644934	08/01/2002	SCHEDULED REDEMPTION		14,962	14,962	14,776	14,962	184	0	0	0	0	0		1
31390K-XN-3	FED NATL MTG ASSOC #648785	09/01/2002	SCHEDULED REDEMPTION		6,293	6,293	6,279	6,293	14	0	0	0	0	1,077		1
31390L-FA-9	FED NATL MTG ASSOC #649161	09/01/2002	SCHEDULED REDEMPTION		7,284	7,284	7,193	7,284	90	0	0	0	0	0		1
31390N-VM-1	FED NATL MTG ASSOC #651420	08/01/2002	SCHEDULED REDEMPTION		10,144	10,144	10,018	10,144	125	0	0	0	0	0		1
31390N-3C-4	FED NATL MTG ASSOC #651595	08/01/2002	SCHEDULED REDEMPTION		51,347	51,347	50,706	51,347	632	0	0	0	0	0		1
31390P-GD-3	FED NATL MTG ASSOC #651896	09/01/2002	SCHEDULED REDEMPTION		330,281	330,281	327,404	330,281	2,840	0	0	0	0	1,824		1
31390U-W9-3	FED NATL MTG ASSOC #656872	09/01/2002	SCHEDULED REDEMPTION		4,477	4,477	4,467	4,477	10	0	0	0	0	171		1
31390U-2D-7	FED NATL MTG ASSOC #656972	09/01/2002	SCHEDULED REDEMPTION		501	501	500	501	1	0	0	0	0	186		1
31360Z-EB-6	FED NATL MTG ASSOC 1988-16 E	09/01/2002	SCHEDULED REDEMPTION		14,735	14,735	15,144	14,735	(550)	0	0	0	0	233		1PE
31360Z-QA-5	FED NATL MTG ASSOC 1989-19 A	09/01/2002	SCHEDULED REDEMPTION		29,912	29,912	31,277	29,912	(1,185)	0	0	0	0	574		1
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X	09/01/2002	SCHEDULED REDEMPTION		12	12	9	12	1	0	0	0	0	0		1PE
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z	09/01/2002	SCHEDULED REDEMPTION		1,535,041	1,535,041	1,243,656	1,535,041	87,924	0	0	0	0	20,060		1PE
31358Q-CF-0	FED NATL MTG ASSOC 1992-156 J	09/01/2002	SCHEDULED REDEMPTION		1,120,360	1,120,360	1,133,484	1,120,360	(3,164)	0	0	0	0	14,819		1
31358Q-PQ-2	FED NATL MTG ASSOC 1992-175 PH	09/01/2002	SCHEDULED REDEMPTION		304,897	304,897	300,800	304,897	992	0	0	0	0	3,539		1PE
31358R-RB-1	FED NATL MTG ASSOC 1992-200 H	09/01/2002	SCHEDULED REDEMPTION		4,635,847	4,635,847	4,517,503	4,635,847	32,880	0	0	0	0	58,889		1PE
31358R-VS-9	FED NATL MTG ASSOC 1992-209 J	09/01/2002	SCHEDULED REDEMPTION		1,187,024	1,187,024	1,130,641	1,187,024	14,249	0	0	0	0	13,758		1PE
31358L-U6-1	FED NATL MTG ASSOC 1992-25 J	09/01/2002	SCHEDULED REDEMPTION		739,234	739,234	710,820	739,234	4,469	0	0	0	0	9,385		1
31358L-7F-7	FED NATL MTG ASSOC 1992-37 C	08/01/2002	SCHEDULED REDEMPTION		774,401	774,401	760,607	774,401	414	0	0	0	0	6,314		1PE
31358M-3L-6	FED NATL MTG ASSOC 1992-54 H	09/01/2002	SCHEDULED REDEMPTION		122,013	122,013	115,912	122,013	504	0	0	0	0	1,434		1PE
31358M-D5-0	FED NATL MTG ASSOC 1992-72 H	09/01/2002	SCHEDULED REDEMPTION		674,025	674,025	675,921	674,025	(318)	0	0	0	0	8,721		1PE
31358N-UV-2	FED NATL MTG ASSOC 1992-98 C	08/01/2002	SCHEDULED REDEMPTION		2,938,516	2,938,516	2,921,678	2,938,516	559	0	0	0	0	26,517		1PE
31358R-YH-0	FED NATL MTG ASSOC 1992-G65 H	09/01/2002	SCHEDULED REDEMPTION		4,280,524	4,280,524	4,089,238	4,280,524	21,966	0	0	0	0	51,338		1PE
31359A-U4-9	FED NATL MTG ASSOC 1993 106 E	09/01/2002	SCHEDULED REDEMPTION		2,321,698	2,321,698	2,299,206	2,321,698	6,424	0	0	0	0	26,465		1PE
31358T-PX-1	FED NATL MTG ASSOC 1993-10 PH	09/01/2002	SCHEDULED REDEMPTION		802,942	802,942	746,234	802,942	14,708	0	0	0	0	8,657		1PE
31359B-CS-4	FED NATL MTG ASSOC 1993-114 E	07/01/2002	SCHEDULED REDEMPTION		260,708	260,708	261,278	260,708	0	0	0	0	0	1,412		1PE
31359B-MR-5	FED NATL MTG ASSOC 1993-121 PK	09/01/2002	SCHEDULED REDEMPTION		825,940	825,940	820,587	825,940	1,792	0	0	0	0	10,600		1PE
31359D-VZ-3	FED NATL MTG ASSOC 1993-160 PH	09/01/2002	SCHEDULED REDEMPTION		852,335	852,335	865,919	852,335	(1,681)	0	0	0	0	9,216		1PE
31359D-A9-4	FED NATL MTG ASSOC 1993-166 HB	09/01/2002	SCHEDULED REDEMPTION		848,450	848,450	732,451	848,450	34,052	0	0	0	0	13,790		1PE
31358T-NS-4	FED NATL MTG ASSOC 1993-18 PJ	09/01/2002	SCHEDULED REDEMPTION		2,392,802	2,392,802	2,288,117	2,392,802	27,308	0	0	0	0	25,790		1
31359D-Y3-1	FED NATL MTG ASSOC 1993-187 G	07/01/2002	SCHEDULED REDEMPTION		346,786	346,786	336,684	346,786	0	0	0	0	0	1,734		1PE
31359E-NQ-0	FED NATL MTG ASSOC 1993-197 PH	09/01/2002	SCHEDULED REDEMPTION		738,910	738,910	729,212	738,910	1,845	0	0	0	0	9,562		1PE
31359F-NJ-3	FED NATL MTG ASSOC 1993-233 G	09/01/2002	SCHEDULED REDEMPTION		2,902,463	2,902,463	2,746,456	2,902,463	7,195	0	0	0	0	26,368		1PE
31359F-WH-7	FED NATL MTG ASSOC 1993-250 BZ	09/01/2002	SCHEDULED REDEMPTION		1,435,874	1,435,874	1,254,076	1,435,874	39,723	0	0	0	0	18,333		1PE
31358U-PA-8	FED NATL MTG ASSOC 1993-45 PJ	09/01/2002	SCHEDULED REDEMPTION		2,309,115	2,309,115	2,242,305	2,309,115	18,279	0	0	0	0	27,070		1PE
31358U-SL-1	FED NATL MTG ASSOC 1993-46 H	09/01/2002	SCHEDULED REDEMPTION		4,003,994	4,003,994	3,928,142	4,003,994	17,900	0	0	0	0	48,656		1PE
31359A-BQ-1	FED NATL MTG ASSOC 1993-71 PH	09/01/2002	SCHEDULED REDEMPTION		3,446,593	3,446,593	3,372,901	3,446,593	19,481	0	0	0	0	36,972		1PE
31359F-G2-8	FED NATL MTG ASSOC 1993-G38 PB	09/01/2002	SCHEDULED REDEMPTION		2,503,015	2,503,015	2,434,973	2,503,015	2,323	0	0	0	0	24,163		1PE
31359G-PF-7	FED NATL MTG ASSOC 1994-15 G	09/01/2002	SCHEDULED REDEMPTION		493,061	493,061	451,882	493,061	3,360	0	0	0	0	4,490		1PE
31359H-HX-5	FED NATL MTG ASSOC 1994-55 D	09/01/2002	SCHEDULED REDEMPTION		324,687	324,687	293,791	324,687	2,225	0	0	0	0	12,081		1PE
31359H-RC-0	FED NATL MTG ASSOC 1994-65 PG	09/01/2002	SCHEDULED REDEMPTION		1,217,602	1,217,602	1,122,523	1,217,602	6,970	0	0	0	0	29,691		1
31359H-TM-6	FED NATL MTG ASSOC 1994-75 G	09/01/2002	SCHEDULED REDEMPTION		662,733	662,733	600,446	662,733	2,593	0	0	0	0	7,555		1PE
31359H-2H-6	FED NATL MTG ASSOC 1994-88 PG	09/01/2002	SCHEDULED REDEMPTION		2,422,892	2,422,892	2,307,048	2,422,892	4,442	0	0	0	0	42,352		1PE
31359G-MX-1	FED NATL MTG ASSOC 1994-M1B	09/15/2002	SCHEDULED REDEMPTION		51,791	51,791	52,240	51,791	(38)	0	0	0	0	560		1PE
31359L-D4-4	FED NATL MTG ASSOC 1995-M4 A2	09/01/2002	SCHEDULED REDEMPTION		1,687,625	1,687,625	1,705,641	1,687,625	(6,587)	0	0	0	0	27,363		1PE
31359K-QR-1	FED NATL MTG ASSOC 1996-35 G	09/01/2002	SCHEDULED REDEMPTION		8,135,756	8,135,756	7,942,531	8,135,756	1,874	0	0	0	0	101,600		1PE
31359L-6W-0	FED NATL MTG ASSOC 1996-M3 A	07/01/2002	SCHEDULED REDEMPTION		174,531	174,531	177,508	174,531	(1,898)	0	0	0	0	1,074		1
31359K-RE-9	FED NATL MTG ASSOC 1996-M5 A2	09/01/2002	SCHEDULED REDEMPTION		1,115,430	1,115,430	1,125,926	1,115,430	1,321	0	0	0	0	17,508		1PE
31358P-CT-2	FED NATL MTG ASSOC G39 ZB	09/01/2002	SCHEDULED REDEMPTION		2,023,687	2,023,687	1,521,844	2,023,687	200,456	0	0	0	0	24,364		1PE
31359B-LU-9	FED NATL MTG ASSOC G93-26 PJ	09/01/2002	SCHEDULED REDEMPTION		3,708,010	3,708,010	3,662,818	3,708,010	9,158	0	0	0	0	41,316		1PE
999990-BA-1	FED NATL MTG ASSOC TBA	07/10/2002	BANK OF AMERICA		360,000	350,000	358,258	358,258	0	0	0	1,742	1,742	0		1
312915-PB-1	FHR 1494 PJ	09/01/2002	SCHEDULED REDEMPTION		528,308	528,308	504,301	528,308	10,521	0	0	0	0	7,271		1PE
31358R-G2-3	FNR 1992-214 PK	09/01/2002	SCHEDULED REDEMPTION		448,709	448,709	438,626	448,709	2,032	0	0	0	0	5,386		1PE
31359E-JT-9	FNR1993-194 E	09/01/2002	SCHEDULED REDEMPTION		13,356	13,356	12,734	13,356	210	0	0	0	0	145		1PE
3837H0-PP-2	GNR 1996-7 C	08/01/2002	SCHEDULED REDEMPTION		197,519	197,519	196,825	197,519	46	0	0	0	0	1,880		1PE
400757-AE-0	GUARANTEE TRADE TRUST 1994-3	07/26/2002	SCHEDULED REDEMPTION		123,626	123,626	123,626	123,626	0	0	0	0	0	2,316		1
400757-AD-2	GUARANTEED TRADE TRUST 1994 A	06/26/2002	SCHEDULED REDEMPTION		333,333	333,333	332,903	333,333	141	0	0	0	0	98,532		1
911760-BM-7	VENDEE MTG TR 1993-1 I	09/01/2002	SCHEDULED REDEMPTION		803,658	803,658	810,690	803,658	(99)	0	0	0	0	7,307		1PE
911760-JY-3	VENDEE MTG TR 1997-1 2E	09/01/2002	SCHEDULED REDEMPTION		1,076,537	1,076,537	1,098,236	1,076,537	0	0	0	0	0	14,123		1

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
928497-AB-2	VITESSE SEMICOND	08/13/2002	CIBC WORLD MARKETS		241,500	350,000	273,875	283,419	2,678	0	0	(41,919)	(41,919)	5,872		4
Total Other States					188,645,352	188,491,343	184,372,358	188,470,857	599,735	0	0	174,495	174,495	2,934,383	XXX	XXX
3199996 - Bonds - Special Revenues - United States					605,756,113	605,602,104	601,616,901	605,573,546	(695,996)	0	0	182,566	182,566	5,483,775	XXX	XXX
3199997 - Bonds - Special Revenues - Canada					0	0	0	0	0	0	0	0	0	0	XXX	XXX
3199998 - Bonds - Special Revenues - Other Countries					0	0	0	0	0	0	0	0	0	0	XXX	XXX
3199999 - Bonds - Special Revenues					605,756,113	605,602,104	601,616,901	605,573,546	(695,996)	0	0	182,566	182,566	5,483,775	XXX	XXX
PUBLIC UTILITIES UNITED STATES																
017363-AD-4	ALLEGHENY ENERGY	09/13/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		6,737,500	10,000,000	9,979,500	9,981,679	321	0	0	(3,244,179)	(3,244,179)	396,500		2PE
01958X-AQ-0	ALLIED WASTE NA	08/01/2002	Various		2,086,750	2,300,000	2,395,875	2,355,034	(26,227)	0	0	(268,284)	(268,284)	60,694		4
12568@-AA-5	CL POWER SALES THREE (SCE AS PAYEE)	08/28/2002	Various		4,180,310	4,741,529	4,741,529	4,741,529	0	0	0	(561,219)	(561,219)	100,536		4
18551*-AA-3	CLECO EVANGELINE SENIOR NOTES	09/01/2002	SCHEDULED REDEMPTION		212,539	212,539	212,539	212,539	367	0	0	0	0	9,357		2
125896-AE-0	CMS ENERGY	08/06/2002	BEAR STEARNS SECURITIES CORP		742,875	1,050,000	1,057,500	1,053,210	(138)	0	0	(310,335)	(310,335)	18,681		4
125896-AH-3	CMS ENERGY	09/24/2002	BEAR STEARNS SECURITIES CORP		3,279,500	4,550,000	4,562,938	4,559,232	(278)	0	0	(1,279,732)	(1,279,732)	221,010		4
202795-FB-1	COMMONWEALTH EDISON	09/16/2002	CALLED @ 103.425		1,034,250	1,000,000	972,730	973,713	102	0	0	60,537	60,537	42,108		1PE
26816L-AC-6	DYNEGY HOLDINGS	09/27/2002	WRITEDOWN		0	0	0	0	(7,080,448)	0	0	0	0	0		4
33632*-PE-1	KANSAS CITY PWR & LT/FIRST SEC BK UT	08/13/2002	SCHEDULED REDEMPTION		529,074	529,074	529,074	529,074	388	0	0	0	0	0		2
65141#-AA-7	NEWHALL FUNDING CO. (SCE AS PAYEE)	07/30/2002	SCHEDULED REDEMPTION		361,731	361,731	361,731	361,731	(6,519)	0	0	0	0	6,626		4
66478#-AC-4	NORTHERN BORDER PIPELINE SR NTS SER C	08/13/2002	MATURED		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	455,158		1
629377-AA-0	NRG ENERGY INC	09/27/2002	WRITEDOWN		0	0	0	0	(1,067,239)	0	0	0	0	0		5
629377-AD-4	NRG ENERGY INC	09/27/2002	WRITEDOWN		0	0	0	0	(2,512,041)	0	0	0	0	0		5
677755-C*-9	OHIO WTR SVC CO 1ST MTG	07/15/2002	SCHEDULED REDEMPTION		300,000	300,000	300,000	300,000	657	0	0	0	0	14,685		2
898613-AA-2	QWEST/TUCKAHOE CTL	09/20/2002	SCHEDULED REDEMPTION		4,452	4,452	4,666	4,452	(211)	0	0	0	0	35		4
78481#-AB-6	STS HYDRO POWER SENIOR SECURED NOTES	09/30/2002	SCHEDULED REDEMPTION		10,250	10,250	10,250	10,250	(168)	0	0	0	0	0		3Z
872375-AF-7	TECO ENERGY INC	09/26/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		6,537,300	7,000,000	6,981,310	6,982,562	816	0	0	(445,262)	(445,262)	164,354		2
872375-AG-5	TECO ENERGY INC	09/26/2002	SALOMON SMITH BARNEY		1,802,080	2,000,000	1,997,800	1,997,860	39	0	0	(195,780)	(195,780)	53,667		2
29272#-AA-4	TXU CORP/ENERGY PLAZA CERT. SER A-1-A	08/14/2002	SCHEDULED REDEMPTION		1,062,500	1,062,500	1,062,500	1,062,500	0	0	0	0	0	31,223		2Z
927804-CR-3	VIRGINIA ELEC & PWR CO 1ST MTG	08/01/2002	MATURED		5,000,000	5,000,000	4,945,750	5,000,000	645	0	0	0	0	150,000		1PE
969457-AV-2	WILLIAMS COS	09/30/2002	DEUTSCHE BANK SECURITIES		2,500,000	4,000,000	3,793,720	3,908,644	5,283	0	0	(1,408,644)	(1,408,644)	174,778		4
Totals - UNITED STATES					46,381,111	54,122,074	53,909,411	54,034,007	(10,684,653)	0	0	(7,652,897)	(7,652,897)	1,899,412	XXX	XXX
OTHER COUNTRIES																
Y1484*-AB-2	CASTLE PEAK PWR CO LTD	08/15/2002	SCHEDULED REDEMPTION		2,272,727	2,272,727	2,267,409	2,272,727	1,402	0	0	0	0	96,724		1
G0348#-AD-2	ANGLIAN WATER 6.84% SERIES B SR NTS	07/30/2002	PRINCIPAL PAYDOWN		25,000,000	25,000,000	22,740,800	22,832,025	10,680	0	0	2,167,975	2,167,975	4,749,250		1
Totals - OTHER COUNTRIES					27,272,727	27,272,727	25,008,209	25,104,752	12,082	0	0	2,167,975	2,167,975	4,845,974	XXX	XXX
3899996 - Bonds - Public Utilities - United States					46,381,111	54,122,074	53,909,411	54,034,007	(10,684,653)	0	0	(7,652,897)	(7,652,897)	1,899,412	XXX	XXX
3899997 - Bonds - Public Utilities - Canada					0	0	0	0	0	0	0	0	0	0	XXX	XXX
3899998 - Bonds - Public Utilities - Other Countries					27,272,727	27,272,727	25,008,209	25,104,752	12,082	0	0	2,167,975	2,167,975	4,845,974	XXX	XXX
3899999 - Bonds - Public Utilities					73,653,838	81,394,802	78,917,620	79,138,759	(10,672,571)	0	0	(5,484,922)	(5,484,922)	6,745,386	XXX	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED) UNITED STATES																
00339B-AA-5	ABGENIX INC	09/11/2002	Various		328,000	500,000	500,000	500,000	0	0	0	(172,000)	(172,000)	8,011		4Z
00077B-KW-2	ABN AMRO MTG CORP 1999-6 B1	09/01/2002	SCHEDULED REDEMPTION		9,282	9,282	8,702	9,282	478	0	0	0	0	109		1PE
990991-9A-1	ACCREDO HEALTH TERM B	09/30/2002	PRINCIPAL PAYMENT		7,500	7,500	7,500	7,500	0	0	0	0	0	88		3Z
00636@-AC-4	ADAMS OUTDOOR TERM B	09/27/2002	PRINCIPAL PAYMENT		0	0	0	0	0	0	0	0	0	503		4
006848-BK-0	ADELPHIA COMMUNICATIONS	09/19/2002	Various		711,225	1,830,000	1,778,046	915,000	192,150	0	0	(203,775)	(203,775)	0		6
006848-AP-0	ADELPHIA COMMUNICATIONS CORP	09/19/2002	Various		1,308,800	3,430,000	3,370,200	1,663,550	291,550	0	0	(354,750)	(354,750)	0		6
006848-BJ-3	ADELPHIA COMMUNICATIONS CORP	09/19/2002	Various		476,000	1,205,000	1,198,575	626,600	132,550	0	0	(150,600)	(150,600)	0		6
00755W-EW-2	ADVANTA MTG LN TR 98-1 A6	09/01/2002	SCHEDULED REDEMPTION		82,327	82,327	82,290	82,327	21	0	0	0	0	889		1PE
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII LTD. SERIES B (OTHER ASSETS)	08/31/2002	SCHEDULED REDEMPTION		64,866	64,866	41,832	64,866	17,362	0	0	0	0	0		1Z
00777#-AA-5	ADVANTAGE CAPITAL WISCONSIN (OTHER ASSET)	09/15/2002	SCHEDULED REDEMPTION		10,417	10,417	6,434	10,417	3,356	0	0	0	0	0		1Z
00764P-AW-0	AERCO LIMITED CLASS B-2	09/16/2002	SCHEDULED REDEMPTION		115,595	115,595	115,595	115,595	0	0	0	0	0	560		1PE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
00130H-AU-9	AES CORP	08/01/2002	WARBURG DILLION READ LLC		1,320,000	3,000,000	3,059,688	3,054,190	(418)	0	0	(1,734,190)	(1,734,190)	126,469		3
00104C-AA-6	AES CORPORATION	09/03/2002	Various		2,219,750	4,475,000	4,717,656	4,689,458	(2,738)	0	0	(2,469,708)	(2,469,708)	184,980		3
00109*-AA-8	AES EDC FUNDING II TERM LOAN	09/09/2002	Various		1,570,000	1,625,000	1,625,000	1,625,000	0	0	0	(55,000)	(55,000)	52,605		4
008098-AE-5	AETNA COMMERCIAL MORTGAGE TRUST 1995-C5 D	09/01/2002	SCHEDULED REDEMPTION		45,290	45,290	44,340	45,290	585	0	0	0	0	8,039		1
991085-9A-1	AFC ENTERPRISES TERM B	09/12/2002	Various		999,000	1,000,000	1,000,000	1,000,000	0	0	0	(1,000)	(1,000)	2,429		3Z
03749#-AA-4	AIMCO PROPERTIES TERM LOAN	08/30/2002	PRINCIPAL PAYMENT		26,177	26,177	26,177	26,177	0	0	0	0	0	8,138		3
00871*-AB-2	AIRBUS/A.I. LEASING II, INC	07/02/2002	SCHEDULED REDEMPTION		1,343,616	1,343,616	1,343,616	1,343,616	0	0	0	0	0	68,731		1
009341-AN-8	AIRCRAFT FINANCE TRUST	09/16/2002	SCHEDULED REDEMPTION		56,767	56,767	56,767	56,767	0	0	0	0	0	427		1
001546-AC-4	AK STEEL CORP	07/11/2002	CALLED @ 104.56		5,776,940	5,525,000	5,676,604	5,590,856	(691)	0	0	186,084	186,084	36,411		4
01608#-AA-8	ALIAMANU MILITARY RESERVATION PROJECT	08/01/2002	SCHEDULED REDEMPTION		408,073	408,073	408,073	408,073	(10,672)	0	0	0	0	10,385		2Z
017363-AE-2	ALLEGHENY ENERGY SUPPLY	09/13/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		2,695,000	4,000,000	3,992,880	3,993,089	101	0	0	(1,298,089)	(1,298,089)	146,667		2
018490-AA-0	ALLERGAN INC	07/15/2002	WARBURG DILLION READ LLC		186,000	300,000	183,375	188,014	227	0	0	(2,014)	(2,014)	0		2
018804-A@-3	ALLIANT TECHSYSTEMS TERM C	09/27/2002	PRINCIPAL PAYMENT		238,571	238,571	238,571	238,571	0	0	0	0	0	2,745		3
129620-AB-6	ALLIED SIGNAL/CALHOUN CNTY/GARRETT	07/01/2002	SCHEDULED REDEMPTION		76,802	76,802	76,802	76,802	0	0	0	0	0	3,597		1
01958X-C*-6	ALLIED WASTE NA INC. SR SECD TERM A	09/30/2002	PRINCIPAL PAYMENT		32,059	32,059	30,617	31,247	68	0	0	813	813	18,608		3
01958X-B@-5	ALLIED WASTE NA, INC. SR. SECD. TERM B	09/30/2002	PRINCIPAL PAYMENT		18,028	18,028	18,028	18,028	90	0	0	0	0	31,092		3
01958X-B#-3	ALLIED WASTE NA, INC. SR. SECD. TERM C	09/30/2002	PRINCIPAL PAYMENT		22,599	22,599	22,599	22,599	120	0	0	0	0	41,212		3
01975E-AB-4	ALLMERICA CBO I LTD. FIXED RATE NTS	09/27/2002	WRITEDOWN		0	0	0	0	(4,784,013)	0	0	0	0	0		4
02010*-AH-7	ALLTEL NEW YORK INC DEB	08/01/2002	SCHEDULED REDEMPTION		863,550	863,550	959,741	863,550	(38,041)	0	0	0	0	40,765		1Z
02083*-AA-4	ALPHARMA INC. TERM B	09/30/2002	Various		1,971,640	2,005,390	2,005,390	2,005,390	0	0	0	(33,750)	(33,750)	23,806		4
02261W-AB-5	ALZA CORP	08/08/2002	Various		1,583,250	2,050,000	1,574,893	1,390,963	(18,759)	0	0	192,287	192,287	0		1
02406P-AC-4	AMER AXLE & MFG	08/05/2002	CIBC WORLD MARKETS		1,177,000	1,100,000	1,091,420	1,093,494	72	0	0	83,506	83,506	46,773		4
U02582-AL-5	AMER EXPRESS CR	08/12/2002	MATURED		10,000,000	10,000,000	10,002,500	10,000,000	(66)	0	0	0	0	650,000		1PE
02364J-AC-8	AMERICA ONLINE	07/29/2002	GOLDMAN, SACHS & CO		2,438,488	5,230,000	2,776,659	2,927,581	8,140	0	0	(489,093)	(489,093)	0		2
025058-AF-5	AMERICAN CELLULAR CORP	09/19/2002	MILLER TABAK HIRSCH		698,985	3,950,000	3,840,551	1,264,000	0	0	0	(565,015)	(565,015)	0		5
025058-A*-9	AMERICAN CELLULAR CORP. TERM B	09/30/2002	Various		545,322	700,175	697,846	698,184	42	0	0	(152,863)	(152,863)	16,862		5
025058-A@-7	AMERICAN CELLULAR CORP. TERM C	09/30/2002	Various		622,634	799,441	796,782	797,104	40	0	0	(174,471)	(174,471)	20,225		5
026651-A*-0	AMERICAN HOMESTAR CORPORATION SR. NTS	08/02/2002	Various		0	0	0	0	0	0	0	0	0	0		6
02913#-AA-6	AMERICAN PSYCHO ASSOC SR SEC NT SER A	07/01/2002	SCHEDULED REDEMPTION		163,415	163,415	163,415	163,415	2,301	0	0	0	0	6,257		2
02926#-AA-1	AMERICAN REPROGRAPHICS TERM B	07/15/2002	PRINCIPAL PAYMENT		6,885	6,885	6,885	6,885	41	0	0	0	0	779		4Z
03060R-AG-6	AMERICREDIT CORP	09/17/2002	Various		3,872,469	4,575,000	4,539,063	4,546,690	1,416	0	0	(674,221)	(674,221)	180,335		3
031162-AC-4	AMGEN INC	07/29/2002	WARBURG DILLION READ LLC		1,716,450	2,500,000	1,763,510	1,771,167	1,718	0	0	(54,717)	(54,717)	0		1
031652-AD-2	AMKOR TECH INC	08/01/2002	GRANTCHESTER SECURITIES, INC		1,230,000	1,500,000	1,495,781	1,500,000	0	0	0	(270,000)	(270,000)	36,615		4
031652-AM-2	AMKOR TECH INC	09/23/2002	Various		5,020,750	6,575,000	6,575,000	6,575,000	0	0	0	(1,554,250)	(1,554,250)	330,919		4
C03167-AA-8	AMOCO CANADA	09/17/2002	MATURED		7,500,000	7,500,000	7,726,200	7,500,000	(10,760)	0	0	0	0	543,750		1PE
991003-9A-4	AMSTED INDUSTRIES TERM A	07/11/2002	PRINCIPAL PAYMENT		516,537	516,537	459,718	463,569	662	0	0	52,968	52,968	10,388		3Z
033037-AC-6	ANCHOR GAMING	07/16/2002	TENDER OFFER		1,778,355	1,500,000	1,489,824	1,491,428	42	0	0	286,927	286,927	37,443		4
00181Q-AD-5	ANRC AUTO OWNER TRUST	09/15/2002	SCHEDULED REDEMPTION		6,000,993	6,000,993	6,000,064	6,000,993	105	0	0	0	0	69,572		1
00184A-AG-0	AOL TIME WARNER INC	07/26/2002	Various		9,477,115	13,300,000	13,217,008	13,217,222	47	0	0	(3,740,107)	(3,740,107)	300,161		2PE
037705-AA-8	APPALACHIAN NPI (EQUITABLE) 7.76% SR BOND	08/31/2002	SCHEDULED REDEMPTION		1,634,500	1,634,500	1,637,366	1,634,500	9,811	0	0	0	0	63,374		2Z
038777-AA-6	ARBY'S FRANCHISE TRUST 1A 1	09/20/2002	SCHEDULED REDEMPTION		133,531	133,531	133,514	133,531	(1,227)	0	0	0	0	1,658		1
040097-AA-5	ARES LEVERAGED INVESTMENT FUND L.P	08/04/2002	PRINCIPAL PAYMENT		1,069,688	1,069,688	1,069,688	1,069,040	19	0	0	648	648	6,549		2
040097-AG-2	ARES LEVERAGED INVESTMENT FUND L.P	08/04/2002	PRINCIPAL PAYMENT		641,813	641,813	637,775	635,513	793	0	0	6,300	6,300	3,627		2
04022@-AA-2	ARGOSY GAMING TERM B	09/30/2002	PRINCIPAL PAYMENT		6,875	6,875	6,875	6,875	0	0	0	0	0	419		3
04225#-AA-5	ARMKEL TERM B	09/12/2002	J. P. MORGAN SECURITIES, INC		998,703	992,500	992,500	992,500	0	0	0	6,203	6,203	12,323		4
042735-AN-0	ARROW ELECTRONICS, INC. SENIOR NOTES	08/05/2002	DIRECT		5,232,500	5,000,000	4,997,000	4,983,799	1,262	0	0	248,701	248,701	86,000		2
045424-DQ-8	ASC SERIES 1997-D4 CLASS A-1B	09/11/2002	SCHEDULED REDEMPTION		25,671	25,671	26,028	25,671	(104)	0	0	0	0	474		1
045424-EL-8	ASC SERIES 1997-MDVII CLASS A-	05/20/2002	MORGAN STANLEY DEAN WITTER		0	0	0	0	0	0	0	0	0	357		1
045424-EG-9	ASC SERIES 1997-MDVII CLASS A-1A	09/13/2002	SCHEDULED REDEMPTION		158,982	158,982	160,919	158,982	(1,211)	0	0	0	0	5,148		1
00205W-A#-9	ASLAC 1999-1 COLLATERALIZED NOTES	09/15/2002	SCHEDULED REDEMPTION		559,149	559,149	559,149	559,149	0	0	0	0	0	7,873		1
00205W-B@-0	ASLAC 2000-1 COLLATERIZED NOTES	09/15/2002	SCHEDULED REDEMPTION		183,356	183,356	183,601	183,356	(404)	0	0	0	0	3,119		4
00212@-AA-0	ASP HOLDINGS, LLC	08/01/2002	PRINCIPAL PAYMENT		10,885,467	10,885,467	5,933,709	64,426	0	0	0	10,821,041	10,821,041	181,921		4Z
045424-AN-8	ASSET SECURITIES CORP 1995 MDIV,A1	09/11/2002	SCHEDULED REDEMPTION		1,323,644	1,323,644	1,341,524	1,323,644	(23,872)	0	0	0	0	85,845		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
045424-AA-6	ASSET SECURITIES CORPORATION 1995-D1	09/01/2002	SCHEDULED REDEMPTION		236,942	236,942	243,454	236,942	(3,229)	0	0	0	0	2,852		1
045424-CA-4	ASSET SECURITIZATION CORP 1996 D3 A1B	09/10/2002	SCHEDULED REDEMPTION		336,604	336,604	341,583	336,604	(427)	0	0	0	0	36,176		1
045424-BF-4	ASSET SECURITIZATION CORP SERIES 1996	09/11/2002	SCHEDULED REDEMPTION		389,290	389,290	393,730	389,290	(1,029)	0	0	0	0	15,677		1
22540A-AE-8	ASSOCIATE MANUF HSG CONTR	07/15/2002	SCHEDULED REDEMPTION		573,354	573,354	572,817	573,354	0	0	0	0	0	3,416		1PE
046003-*L-5	ASSOCIATES CORP NORTH AMER SR NTS	07/15/2002	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,134,934	1,000,000	(51,841)	0	0	0	0	52,450		1
001957-A*-0	AT & T FIBER OPTIC EASEMENT AGMT #5	07/16/2002	SCHEDULED REDEMPTION		231,616	231,616	231,616	231,616	0	0	0	0	0	32,820		2
00209A-AF-3	AT&T WIRELESS GROUP	07/03/2002	J. P. MORGAN SECURITIES, INC		1,750,000	2,500,000	2,738,150	2,736,185	(49)	0	0	(986,185)	(986,185)	77,778		2
05164B-A#-3	AURORA FOODS TERM B	09/30/2002	PRINCIPAL PAYMENT		2,207	2,207	2,072	2,104	5	0	0	103	103	245		4
05164B-B*-6	AURORA FOODS TERM B2	09/30/2002	PRINCIPAL PAYMENT		7,496	7,496	6,928	7,068	22	0	0	428	428	351		4
053469-AA-0	AVALON PROPERTIES, INC	09/15/2002	MATURED		10,725,000	10,725,000	10,708,250	10,725,000	459	0	0	0	0	395,484		2PE
053499-AB-5	AVAYA INC	09/24/2002	SALOMON SMITH BARNEY		1,032,300	1,665,000	1,645,220	1,646,175	459	0	0	(613,875)	(613,875)	92,101		3
054540-AB-5	AXCELIS TECHNOLOGIES	08/23/2002	MORGAN STANLEY DEAN WITTER		193,125	250,000	237,656	238,228	377	0	0	(45,103)	(45,103)	6,582		4Z
055240-JA-4	BA MORTGAGE SECURITIES, INC 1998-4 1B1	09/01/2002	SCHEDULED REDEMPTION		11,034	11,034	9,833	11,034	964	0	0	0	0	123		1PE
058498-F@-0	BALL CORP TERM B	09/27/2002	PRINCIPAL PAYMENT		12,690	12,690	12,696	12,694	0	0	0	(4)	(4)	1,994		3
055240-BS-3	BAMS 1997-2 B1	09/01/2002	SCHEDULED REDEMPTION		8,004	8,004	7,970	8,004	28	0	0	0	0	13,846		1PE
055240-DZ-5	BAMS 1998-2 1A5	09/01/2002	SCHEDULED REDEMPTION		292,169	292,169	295,730	292,169	(1,225)	0	0	0	0	2,673		1PE
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41% NTS	09/01/2002	SCHEDULED REDEMPTION		10,339	10,339	10,339	10,339	0	0	0	0	0	167		1
060716-BQ-9	BANK OF BOSTON	07/29/2002	LEHMAN BROTHERS INC		5,298,100	5,000,000	5,084,100	5,041,459	(938)	0	0	256,641	256,641	55,208		1
06805C-AE-7	BARNETT CAP II 144A	07/25/2002	BANC AMERICA SECURITIES		5,225,000	5,000,000	5,055,000	5,051,688	(59)	0	0	173,312	173,312	65,146		1PE
073914-NA-7	BEAR STEARNS MTG SEC 1995 1 2 D	09/01/2002	SCHEDULED REDEMPTION		955,055	955,055	908,795	955,055	14,256	0	0	0	0	13,309		1PE
073914-RE-5	BEAR STEARNS MTG SEC INC 1996-5 A10	09/01/2002	SCHEDULED REDEMPTION		264,218	264,218	264,878	264,218	(410)	0	0	0	0	4,911		1PE
40700#-AA-3	BENEFICIAL CORP/HAMILTON ASSOC SR SECD	09/02/2002	SCHEDULED REDEMPTION		166,904	166,904	166,904	166,904	0	0	0	0	0	3,040		1
991142-9A-0	BERRY PLASTICS TERM B	09/30/2002	PRINCIPAL PAYMENT		7,500	7,500	7,500	7,500	0	0	0	0	0	0		4Z
086516-AE-1	BEST BUY	09/06/2002	GOLDMAN, SACHS & CO		133,438	175,000	175,000	175,000	0	0	0	(41,563)	(41,563)	2,581		3
09071*-AA-3	BIRCHWOOD POWER PARTNERS	09/30/2002	SCHEDULED REDEMPTION		60,960	60,960	60,503	60,960	(835)	0	0	0	0	1,460		2Z
055482-AE-3	BJ SERVICES CO	08/20/2002	WARBURG DILLION READ LLC		994,450	1,250,000	988,450	992,126	1,606	0	0	2,324	2,324	1,634		2
060506-5P-3	BOAMS 2002-1 1A1	09/01/2002	SCHEDULED REDEMPTION		928,440	928,440	937,434	928,440	(8,053)	0	0	0	0	12,346		1PE
97180*-HJ-0	BOEING N520EA/WILMINGTON	08/19/2002	SCHEDULED REDEMPTION		363,771	363,771	376,608	363,771	(3,869)	0	0	0	0	22,373		1
971804-*C-5	BOEING/WILMINGTON	09/05/2002	SCHEDULED REDEMPTION		105,554	105,554	105,554	105,554	0	0	0	0	0	5,937		1
97181#-FT-5	BORDERS GROUP, INC. SR SECD NTS	09/01/2002	SCHEDULED REDEMPTION		111,151	111,151	113,525	111,151	(916)	0	0	0	0	1,923		1
68241M-AB-3	BROADWAY 1633 TRUST	09/01/2002	SCHEDULED REDEMPTION		263,005	263,005	265,060	263,005	(241)	0	0	0	0	30,501		1
111620-A*-1	BROADWING INCREMENTAL TERM C	09/27/2002	PRINCIPAL PAYMENT		9,569	9,569	9,569	9,569	0	0	0	0	0	26,618		3
056001-AB-6	BTR2 1999-S1A	08/28/2002	SCHEDULED REDEMPTION		1,240,301	1,240,301	1,240,108	1,240,301	0	0	0	0	0	7,389		1
991137-9A-0	BUFFETS, INC. TERM LOAN	09/30/2002	PRINCIPAL PAYMENT		3,750	3,750	3,750	3,750	0	0	0	0	0	0		4Z
12058*-AZ-9	BUNGE CORP. SECURED NOTES	07/01/2002	VARIOUS		9,800,575	9,800,575	9,800,575	9,800,575	0	0	0	0	0	0		1Z
94978#-AQ-0	BURLINGTON NORTHERN LEASE-BACKED CRTS	09/01/2002	SCHEDULED REDEMPTION		4,336	4,336	4,336	4,336	0	0	0	0	0	89		2Z
121899-DF-2	BURLINGTON NORTHN EQUIP TR PASS THRU	06/28/2002	Various		7,046	7,046	7,046	7,046	0	0	0	0	0	38,740		1PE
12230#-AA-1	BURNHAM CORPORATION SR NOTES	08/23/2002	SCHEDULED REDEMPTION		1,714,286	1,714,286	1,714,286	1,714,286	3,012	0	0	0	0	64,298		2
122574-AF-3	BURR-BROWN CORP	08/16/2002	SALOMON SMITH BARNEY		950,000	950,000	1,465,551	1,059,728	(26,349)	0	0	(109,728)	(109,728)	20,860		1
126304-AD-6	CABLEVISION SYS	09/16/2002	Various		1,823,750	2,250,000	2,292,413	2,276,185	(178)	0	0	(452,435)	(452,435)	89,258		4
126304-AP-9	CABLEVISION SYS CORP	08/05/2002	MERRILL LYNCH CAPITAL MARKETS		400,000	500,000	498,395	498,551	12	0	0	(98,551)	(98,551)	13,450		3
12960Q-AA-3	CALHOUN CBO, LIMITED FLOAT	07/23/2002	SCHEDULED REDEMPTION		53,948	53,948	53,850	53,948	0	0	0	0	0	658		1Z
131347-AZ-9	CALPINE CORP	07/24/2002	Various		458,920	950,000	906,250	909,206	593	0	0	(450,286)	(450,286)	3,233		4
14076T-AE-6	CARAVELLE II CLASS C-1	08/31/2002	Various		12,000,000	12,000,000	12,102,527	12,082,124	(13,100)	0	0	(82,124)	(82,124)	272,520		2
141781-B@-2	CARGILL 10.02% SR NTS, DUE 2018	09/15/2002	SCHEDULED REDEMPTION		750,000	750,000	792,370	750,000	(32,379)	0	0	0	0	37,769		1
147444-AV-5	CASE EQUIPMENT LOAN TRUST	09/15/2002	SCHEDULED REDEMPTION		389,343	389,343	389,321	389,343	0	0	0	0	0	4,723		1PE
12613X-AN-1	CASE NEW HOLLAND 2001-A CLASS A3	09/16/2002	SCHEDULED REDEMPTION		93,249	93,249	93,249	93,249	0	0	0	0	0	467		1PE
12613X-AQ-4	CASE NEW HOLLAND 2001-A CLASS B	09/15/2002	SCHEDULED REDEMPTION		289,163	289,163	289,121	289,163	29	0	0	0	0	2,605		1PE
14911R-AB-5	CATERPILLAR FINANCIAL SERVICES CORP FRN	08/01/2002	MATURED		30,000,000	30,000,000	29,964,656	30,000,000	1,259	0	0	0	0	169,625		1PE
12489L-A*-9	CB RICHARD ELLIS TERM B	09/30/2002	PRINCIPAL PAYMENT		5,625	5,625	5,625	5,625	0	0	0	0	0	401		4
124833-AM-6	CBM FUNDING CORP. SERIES 1996-1 CLASS A-3	09/01/2002	SCHEDULED REDEMPTION		130,962	130,962	135,132	130,962	(1,753)	0	0	0	0	2,330		1
398037-J@-1	CBS CORP/FINOVA CAPITAL SEC NTS	06/30/2002	SCHEDULED REDEMPTION		2,047,437	2,047,437	2,291,510	2,047,437	89,966	0	0	0	0	399,293		1
12501#-AC-9	CC VIII OPERATING TERM A	09/30/2002	PRINCIPAL PAYMENT		52,407	52,407	49,131	49,332	138	0	0	3,074	3,074	493		3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
12501#-AA-3	CC VIII OPERATING TERM B	09/30/2002	PRINCIPAL PAYMENT		2,500	2,500	2,500	2,500	0	0	0	0	0	91		3
15131G-HH-0	CDMC 2000-10 D2	09/01/2002	SCHEDULED REDEMPTION		2,247,872	2,247,872	2,204,429	2,247,872	36,376	0	0	0	0	30,860		1PE
15131G-JC-9	CDMC 2000-11	09/01/2002	SCHEDULED REDEMPTION		1,659	1,659	1,535	1,659	112	0	0	0	0	1,191		1PE
15131G-HW-7	CDMC 2000-11 A3	09/01/2002	SCHEDULED REDEMPTION		2,368,376	2,368,376	2,297,406	2,368,376	30,970	0	0	0	0	30,517		1PE
15131G-JB-1	CDMC 2000-11 B1	09/01/2002	SCHEDULED REDEMPTION		3,318	3,318	3,110	3,318	187	0	0	0	0	2,383		1PE
15131G-JD-7	CDMC 2000-11 B3	09/01/2002	SCHEDULED REDEMPTION		1,037	1,037	927	1,037	100	0	0	0	0	745		1PE
15131G-JA-3	CDMC 2000-11 M1	09/01/2002	SCHEDULED REDEMPTION		6,222	6,222	5,870	6,222	317	0	0	0	0	4,467		1PE
15131G-KZ-6	CDMC 2001-07 A2	09/01/2002	SCHEDULED REDEMPTION		5,524,045	5,524,045	5,559,288	5,524,045	(31,108)	0	0	0	0	127,252		1PE
15131G-JW-5	CDMC 2001-3 A2	09/01/2002	SCHEDULED REDEMPTION		5,463,033	5,463,033	5,532,249	5,463,033	(71,293)	0	0	0	0	97,514		1PE
15131G-KA-1	CDMC 2001-3 A6	09/01/2002	SCHEDULED REDEMPTION		5,045,777	5,045,777	5,111,584	5,045,777	(34,040)	0	0	0	0	68,499		1PE
15131G-EV-2	CENDANT MTG CORP 2000-02 A4	07/01/2002	SCHEDULED REDEMPTION		1,717,608	1,717,608	1,661,268	1,717,608	3,590	0	0	0	0	10,377		1PE
155485-C*-4	CENTRAL TEL CO VA	07/01/2002	SCHEDULED REDEMPTION		123,213	123,213	120,686	123,213	615	0	0	0	0	4,116		1
156503-AG-9	CENTURY COMMUN	08/02/2002	Various		82,875	375,000	407,031	140,625	28,125	0	0	(57,750)	(57,750)	0		6
156503-AJ-3	CENTURY COMMUN	08/02/2002	Various		175,500	900,000	937,908	342,000	76,500	0	0	(166,500)	(166,500)	0		6
156503-AL-8	CENTURY COMMUN	08/02/2002	BANK OF AMERICA		200,850	1,030,000	974,125	391,400	86,557	0	0	(190,550)	(190,550)	0		6
156503-AH-7	CENTURY COMMUNICATIONS CORP	08/02/2002	BANK OF AMERICA		321,750	1,650,000	1,600,500	643,500	140,250	0	0	(321,750)	(321,750)	0		6
16117P-AE-0	CHARTER COMM HLD	09/12/2002	BEAR STEARNS SECURITIES CORP		1,484,050	2,215,000	2,130,325	2,141,480	1,704	0	0	(657,430)	(657,430)	88,092		4
16117P-BB-5	CHARTER COMM HLD	09/12/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,282,500	1,900,000	1,862,000	1,863,528	552	0	0	(581,028)	(581,028)	64,389		4
16119*-AB-0	CHARTER COMM. OPER. INCREMENTAL TERM LOAN	09/30/2002	PRINCIPAL PAYMENT		9,975	9,975	9,975	9,975	0	0	0	0	0	281		3
16119*-AA-2	CHARTER COMM. OPER. TERM B	09/30/2002	PRINCIPAL PAYMENT		13,466	13,466	13,466	13,466	35	0	0	0	0	76,802		3
16162T-XV-3	CHASE 2001-S2 A1	09/01/2002	SCHEDULED REDEMPTION		5,115,916	5,115,916	5,120,179	5,115,916	(2,651)	0	0	0	0	63,734		1PE
161581-BP-7	CHASE MANHATTAN AUTO OWNER TRUST	09/15/2002	SCHEDULED REDEMPTION		463,616	463,616	463,577	463,616	25	0	0	0	0	5,035		1PE
163717-FH-9	CHASE MANHATTAN CORP	09/15/2002	MATURED		4,000,000	4,000,000	4,159,360	4,000,000	(7,587)	0	0	0	0	145,000		1PE
161623-AJ-2	CHASE MANHATTEN RV OWN TR 97-A A9	09/15/2002	SCHEDULED REDEMPTION		362,235	362,235	362,164	362,235	0	0	0	0	0	5,720		1PE
16162T-QQ-2	CHASE MTG FINANCE CORP 1999-S14 A3	08/01/2002	SCHEDULED REDEMPTION		559,177	559,177	548,779	559,177	0	0	0	0	0	3,898		1PE
161623-AH-6	CHASE RV OWNER TRUST 97-A A8	08/15/2002	SCHEDULED REDEMPTION		4,021,468	4,021,468	4,016,802	4,021,468	0	0	0	0	0	34,878		1PE
16277#-AA-6	CHECK PRINTERS, INC. TERM B	09/30/2002	PRINCIPAL PAYMENT		23,683	23,683	23,683	23,683	45	0	0	0	0	379		4
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS	09/30/2002	SCHEDULED REDEMPTION		135,284	135,284	135,284	135,284	838	0	0	0	0	0		2
171340-A#-9	CHURCH & DWIGHT TERM B	09/30/2002	PRINCIPAL PAYMENT		7,500	7,500	7,500	7,500	0	0	0	0	0	83		3
12557R-AE-2	CIT EQUIPMENT COLLATERAL	09/20/2002	SCHEDULED REDEMPTION		480,920	480,920	480,891	480,920	23	0	0	0	0	3,563		1PE
125596-AA-4	CIT RV OWNER TR 1995 A A	08/15/2002	SCHEDULED REDEMPTION		698,059	698,059	696,096	698,059	0	0	0	0	0	7,057		1
908474-AA-7	CITIBANK NA ASSET RECV	09/01/2002	SCHEDULED REDEMPTION		38,662	38,662	40,602	38,662	(434)	0	0	0	0	607		1
172921-L8-9	CITICORP MTG SECURITIES 1994 2 A7	09/25/2002	SCHEDULED REDEMPTION		1,393,173	1,393,173	1,393,173	1,393,173	0	0	0	0	0	8,180		1PE
172953-PW-5	CITICORP MTG SECURITIES INC 99-7 M	09/01/2002	SCHEDULED REDEMPTION		19,275	19,275	18,074	19,275	985	0	0	0	0	218		1PE
172967-BK-6	CITIGROUP INC	07/25/2002	Various		16,684,214	16,560,000	16,355,794	16,366,129	2,978	0	0	318,086	318,086	331,200		1PE
12565#-AA-6	CL POWER SALES, LLC SR SECURED NOTES	09/30/2002	Various		574,322	574,322	574,322	574,322	0	0	0	0	0	118,279		2
12567@-AA-6	CL/PK FUNDING LLC FLOATING RATE NOTES	09/05/2002	SCHEDULED REDEMPTION		101,382	101,382	101,382	101,382	0	0	0	0	0	13,148		1PE
92180*-AM-1	CLAYTON HOMES/VANDERBILT COLL NTS	09/15/2002	SCHEDULED REDEMPTION		183,600	183,600	187,077	183,600	(1,272)	0	0	0	0	3,037		2
184502-AB-8	CLEAR CHANNEL COMM., INC., CONVERTIBLE	07/24/2002	WARBURG DILLION READ LLC		1,423,125	1,500,000	1,508,050	1,500,747	(86)	0	0	(77,622)	(77,622)	12,906		2
201728-CE-0	CMAC 1997-ML1	09/01/2002	SCHEDULED REDEMPTION		300,139	300,139	297,536	300,139	1,082	0	0	0	0	3,236		1
201728-CH-3	CMAC 1997-ML1, A4	09/01/2002	SCHEDULED REDEMPTION		77,700	77,700	82,144	77,700	(3,751)	0	0	0	0	30,486		1
201728-DJ-8	CMAC 1998-C2 A1	09/01/2002	SCHEDULED REDEMPTION		237,210	237,210	226,498	237,210	4,344	0	0	0	0	32,508		1
125715-EP-3	CMC SECURITIES CORPORATION III	09/01/2002	SCHEDULED REDEMPTION		3,927,966	3,927,966	3,779,032	3,927,966	87,132	0	0	0	0	174,764		1PE
16162T-RQ-1	CMFC 1999-S15 B1	09/01/2002	SCHEDULED REDEMPTION		3,268	3,268	3,346	3,268	(73)	0	0	0	0	39		1PE
16162T-WX-0	CMFC 2001-S1 A2	09/01/2002	SCHEDULED REDEMPTION		2,761,338	2,761,338	2,777,734	2,761,338	(8,716)	0	0	0	0	34,945		1PE
16162T-ZL-3	CMFC 2001-S5 1A5	09/01/2002	SCHEDULED REDEMPTION		3,665,025	3,665,025	3,745,340	3,665,025	(78,580)	0	0	0	0	43,894		1PE
172953-HG-9	CMSI 1998-9 A2	09/01/2002	SCHEDULED REDEMPTION		1,039,152	1,039,152	987,194	1,039,152	25,577	0	0	0	0	21,388		1PE
12613X-AD-3	CNH 2000-A CLASS A4	09/15/2002	SCHEDULED REDEMPTION		146,916	146,916	153,987	146,916	(3,932)	0	0	0	0	2,697		1
12613X-BA-8	CNH EQUIPMENT TRUST	09/16/2002	SCHEDULED REDEMPTION		1,160,426	1,160,426	1,160,426	1,160,426	0	0	0	0	0	5,829		1PE
19259@-AD-8	COINMACH CORP TERM B	07/01/2002	PRINCIPAL PAYMENT		20,000	20,000	20,000	20,000	0	0	0	0	0	871		4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
20029#-AE-1	COMCAR INDUSTRIES SERIES B SR NTS	07/19/2002	Various		4,094,820	4,386,713	4,006,385	4,097,532	3,057	0	0	(2,712)	(2,712)	72,466		3
20029#-AF-8	COMCAR INDUSTRIES SERIES C SR NTS	07/19/2002	Various		7,890,878	8,773,425	7,766,236	7,893,858	4,270	0	0	(2,980)	(2,980)	179,519		3
20029P-AF-6	COMCAST CABLE COMMUNICATIONS 144A	07/31/2002	Various		6,380,000	7,000,000	7,574,660	7,330,043	(5,234)	0	0	(950,043)	(950,043)	150,285		2
20029P-AJ-8	COMCAST CABLEVISION	08/08/2002	Various		10,210,000	12,000,000	10,775,018	11,056,002	13,731	0	0	(846,002)	(846,002)	181,867		2
203666-B@-0	COMMUNITY HEALTH SYSTEMS, INC. SR. SECD TERM D	07/16/2002	PRINCIPAL PAYMENT		5,266,127	5,266,127	5,266,127	5,266,127	12,037	0	0	0	0	88,247		4
20451B-A#-4	COMPASS MINERALS GROUP TERM LOAN	09/30/2002	PRINCIPAL PAYMENT		166,053	166,053	166,053	166,053	0	0	0	0	0	6,263		4
204912-A@-8	COMPUTER ASSOC. INTL. INC. TERM LOAN	06/28/2002	PRINCIPAL PAYMENT		2,271,429	2,271,429	2,260,308	2,267,914	(31)	0	0	3,515	3,515	27,997		2
20589Q-AC-3	CONCENTRA OPERATING CORP	07/24/2002	CALLED @ 113.000		776,310	687,000	687,000	687,000	0	0	0	89,310	89,310	39,445		4
20902Y-AC-6	CONSOLIDATED CNT	08/13/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES		3,659,125	4,925,000	4,959,219	4,953,922	(799)	0	0	(1,294,797)	(1,294,797)	288,162		4
21076#-AZ-4	CONTIMORTGAGE HOME EQUITY LOAN TRUST	07/01/2002	SCHEDULED REDEMPTION		10,450	10,450	10,450	10,450	0	0	0	0	0	56		1PE
216845-A*-8	COOPERATIVE COMPUTING, INC. SR. SECD. TERM B DUE 2004	09/30/2002	PRINCIPAL PAYMENT		(5,990)	(5,990)	(5,990)	(5,990)	44	0	0	0	0	4,251		4
990950-9A-7	CORNERSTONE FAMILY SERVICES TERM B	09/30/2002	PRINCIPAL PAYMENT		35,620	35,620	30,634	31,058	97	0	0	4,562	4,562	886		4Z
21923#-AB-2	CORNERSTONE PROPANE SR SEC NTS	08/26/2002	WRITEDOWN		0	0	0	0	(1,500,000)	0	0	0	0	0		2
21923#-AD-8	CORNERSTONE PROPANE SR SEC NTS	08/31/2002	WRITEDOWN		0	0	0	0	(788,713)	0	0	0	0	0		2
21923#-AA-4	CORNERSTONE PROPANE, L.P. SR SECD NT	08/26/2002	WRITEDOWN		0	0	0	0	(3,155,701)	0	0	0	0	0		2
219350-AK-1	CORNING INC	07/10/2002	JEFFERIES & COMPANY, INC		469,000	700,000	704,375	704,128	(23)	0	0	(235,128)	(235,128)	5,036		2
219350-AJ-4	CORNING INC	08/22/2002	Various		2,447,255	5,450,000	4,043,480	4,187,701	9,284	0	0	(1,740,446)	(1,740,446)	0		3
221600-AC-6	COSTCO	09/10/2002	WARBURG DILLION READ LLC		727,786	900,000	543,668	535,812	335	0	0	191,975	191,975	0		1
12669A-QA-5	COUNTRYWIDE HOME LOANS 1998-10 A1	07/01/2002	SCHEDULED REDEMPTION		688,898	688,898	668,231	688,898	2,334	0	0	0	0	3,875		1PE
126690-N4-4	COUNTRYWIDE FUNDING COP 1994-12 A7	09/01/2002	SCHEDULED REDEMPTION		2,351,416	2,351,416	2,146,487	2,351,416	22,826	0	0	0	0	23,367		1PE
126690-LJ-3	COUNTRYWIDE FUNDING CORP 1993 12 A6	09/01/2002	SCHEDULED REDEMPTION		5,721,892	5,721,892	4,925,297	5,721,892	58,451	0	0	0	0	61,001		1PE
126690-SJ-6	COUNTRYWIDE FUNDING CORP 1994-2 A10A	09/01/2002	SCHEDULED REDEMPTION		1,316,098	1,316,098	1,273,119	1,316,098	3,838	0	0	0	0	35,983		1PE
22237L-LD-2	COUNTRYWIDE HOME	09/25/2002	BARCLAYS BANK		10,358,000	10,000,000	9,977,900	9,986,876	1,813	0	0	371,124	371,124	153,125		1
12669B-MP-4	COUNTRYWIDE HOME LOAN 2000-1 A2	07/01/2002	SCHEDULED REDEMPTION		66,111	66,111	64,313	66,111	359	0	0	0	0	413		1PE
12669B-KW-1	COUNTRYWIDE HOME LOANS 1999-11 B1	09/01/2002	SCHEDULED REDEMPTION		16,436	16,436	15,254	16,436	971	0	0	0	0	198		1PE
12669B-JU-7	COUNTRYWIDE HOME LOANS SERIES 1999-12 CLASS B1	09/01/2002	SCHEDULED REDEMPTION		7,404	7,404	7,037	7,404	297	0	0	0	0	90		1PE
224044-AW-7	COX COMMUNICATIONS	07/09/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		685,000	2,000,000	1,782,500	1,791,903	135	0	0	(1,106,903)	(1,106,903)	19,667		2
12489V-AA-4	CRBL GROUP INC	07/10/2002	Various		816,563	1,950,000	798,135	804,898	932	0	0	11,665	11,665	0		2Z
22575#-AC-9	CRESCENT/MACH1	07/15/2002	SCHEDULED REDEMPTION		136,673	136,673	137,278	136,673	(762)	0	0	0	0	1,081		1
22657#-AA-4	CRICKET COMM. 'LUCENT' TERM LOAN	09/26/2002	WRITEDOWN		0	0	0	0	(1,228,790)	0	0	0	0	0		4
228227-AJ-3	CROWN CASTLE INTL CORP	09/23/2002	Various		1,740,188	2,525,000	2,525,000	2,525,000	0	0	0	(784,813)	(784,813)	197,345		4
126304-AK-0	CSC HOLDINGS INC	08/01/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES		837,000	1,200,000	1,198,812	1,198,933	3	0	0	(361,933)	(361,933)	51,088		3
126410-BQ-1	CSX TRANS EQUIP TRUST SER A	09/01/2002	SCHEDULED REDEMPTION		29,294	29,294	32,274	29,294	(1,135)	0	0	0	0	1,226		1
20763#-GY-1	CSX TRANS/CONNECTICUT NATL BANK SERIES B	07/03/2002	SCHEDULED REDEMPTION		3,674	3,674	3,674	3,674	0	0	0	0	0	192		1
20763#-AA-9	CSX TRANS/SEA-LAND EXPLORER	06/15/2002	Various		(139,439)	(139,439)	(146,617)	(139,439)	(11,242)	0	0	0	0	33,739		2
207633-#S-7	CSX TRANS/SEA-LAND MARINER	06/15/2002	Various		0	0	1,246	0	(12,482)	0	0	0	0	0		2
33632*-UQ-8	CVS CTL CERTS/FIRST SEC. BK DUE 2024	09/10/2002	SCHEDULED REDEMPTION		26,577	26,577	26,577	26,577	0	0	0	0	0	331		1
48642*-AA-1	CVS/KAY-DEE 1ST MTG NOTES	09/01/2002	SCHEDULED REDEMPTION		69,275	69,275	69,275	69,275	142	0	0	0	0	1,613		1
12669C-GP-9	CWALT 2001-12 A1	09/01/2002	SCHEDULED REDEMPTION		215,283	215,283	218,428	215,283	(3,071)	0	0	0	0	1,969		1PE
126691-XN-9	CWHL 1996-2 A9	09/01/2002	SCHEDULED REDEMPTION		351,986	351,986	358,696	351,986	0	0	0	0	0	4,661		1PE
126671-CD-6	CWHL 1998-14 A2	09/01/2002	SCHEDULED REDEMPTION		1,601,692	1,601,692	1,620,712	1,601,692	(1,627)	0	0	0	0	17,302		1PE
12669A-6Q-2	CWHL 1999-3 A3	09/01/2002	SCHEDULED REDEMPTION		4,108,016	4,108,016	3,783,226	4,108,016	127,678	0	0	0	0	54,806		1PE
12669B-A7-7	CWHL 2000-11 A1	07/01/2002	SCHEDULED REDEMPTION		111,884	111,884	112,723	111,884	(183)	0	0	0	0	676		1PE
235811-AU-0	DANA CORP	08/26/2002	GOLDMAN, SACHS & CO		373,913	390,000	390,000	390,000	0	0	0	(16,088)	(16,088)	18,915		3
23918K-A@-7	DAVITA TERM B	09/30/2002	PRINCIPAL PAYMENT		12,500	12,500	12,500	12,500	0	0	0	0	0	215		3
865077-B@-9	DEAN FOODS (SUIZA) TERM B	09/30/2002	PRINCIPAL PAYMENT		14,375	14,375	14,502	14,494	15	0	0	(119)	(119)	0		3
23324#-AA-5	DEL MAR SCRIPPS CA HOSP 1ST MTG NOTE 94	09/01/2002	SCHEDULED REDEMPTION		237,348	237,348	237,348	237,348	0	0	0	0	0	2,834		1
245217-D@-0	DEL MONTE CORP. TERM LOAN	09/30/2002	PRINCIPAL PAYMENT		1,771	1,771	1,771	1,771	0	0	0	0	0	4,001		4
246688-AE-5	DELHAIZE AMERICA	08/01/2002	Various		27,680,130	28,000,000	29,706,220	29,570,421	(12,666)	0	0	(1,890,291)	(1,890,291)	701,458		2
25179M-AB-9	DEVON ENERGY CORP	07/12/2002	WARBURG DILLION READ LLC		2,050,125	2,100,000	2,075,677	2,080,933	118	0	0	(30,808)	(30,808)	43,890		2
25475M-AR-5	DISTRIBUTION FINANCIAL SERVICES TRUST	09/15/2002	SCHEDULED REDEMPTION		3,097,122	3,097,122	3,097,119	3,097,122	0	0	0	0	0	35,514		1PE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
25475Y-AJ-7	DISTRIBUTION FINANCIAL SVCS FLOORPLAN MASTER TR	07/15/2002	SCHEDULED REDEMPTION		18,750,000	18,750,000	18,697,864	18,750,000	558	0	0	0	0	45,063		2PE
23322B-AC-2	DLJ COMMERCIAL MORTGAGE CORP	09/01/2002	SCHEDULED REDEMPTION		193,929	193,929	188,930	193,929	1,237	0	0	0	0	27,777		1
23321P-C6-3	DLJ MORTGAGE ACCEPTANCE CORP 96CF2 A1B	09/01/2002	SCHEDULED REDEMPTION		447,252	447,252	455,693	447,252	(2,634)	0	0	0	0	6,961		1
25600#-AA-5	DOANE PET CARE TERM B	09/27/2002	PRINCIPAL PAYMENT		1,213	1,213	1,173	1,184	2	0	0	29	29	10,960		4
256159-AA-2	DOCUMENTUM INC	08/20/2002	WARBURG DILLION READ LLC		431,348	500,000	458,750	460,249	974	0	0	(28,902)	(28,902)	8,213		4Z
991158-9A-6	DOMINO'S TERM B	09/30/2002	PRINCIPAL PAYMENT		2,500	2,500	2,500	2,500	0	0	0	0	0	0		3Z
69242*-AA-1	DOW CHEMICAL/OYSTER CREEK LTD/SR NTS	09/15/2002	SCHEDULED REDEMPTION		485,300	485,300	485,300	485,300	(4,438)	0	0	0	0	10,525		2
23331A-AD-1	DR HORTON	09/26/2002	Various		2,540,625	2,575,000	2,561,512	2,564,912	305	0	0	(24,287)	(24,287)	137,333		3
26157V-A@-6	DRESSER INC. TRANCHE A US TERM LOAN	07/08/2002	PRINCIPAL PAYMENT		70,246	70,246	70,334	70,319	0	0	0	(73)	(73)	273		3
26157V-A*-8	DRESSER INC. TRANCHE B TERM	09/25/2002	PRINCIPAL PAYMENT		104,340	104,340	104,340	104,340	0	0	0	0	0	2,069		3
23330X-A*-1	DRS TECHNOLOGIES TERM LOAN	09/30/2002	PRINCIPAL PAYMENT		6,250	6,250	6,250	6,250	0	0	0	0	0	243		3
26632Q-AH-6	DURA OPERATING CORP	09/24/2002	Various		2,837,875	3,000,000	2,838,750	2,857,079	3,609	0	0	(19,204)	(19,204)	109,063		4
26632#-AA-5	DURA OPERATING CORP TERM C	09/30/2002	PRINCIPAL PAYMENT		7,250	7,250	7,250	7,250	0	0	0	0	0	133		3Z
27002#-AA-5	EAGLE TRUST (VASTAR RESOURCES INC. AS PAYEE)	09/03/2002	SCHEDULED REDEMPTION		328,949	328,949	327,960	328,949	3,040	0	0	0	0	6,211		1
278762-AD-1	ECHOSTAR COMMUNICATIONS	09/12/2002	WARBURG DILLION READ LLC		157,500	200,000	172,840	176,694	965	0	0	(19,194)	(19,194)	6,933		5
48003#-AC-6	EDWARD D JONES & CO LP SUB NOTES	09/01/2002	SCHEDULED REDEMPTION		833,333	833,333	833,333	833,333	(1,208)	0	0	0	0	34,094		2
283678-20-9	EL PASO ENERGY CAPITAL TRUST I, 4.75%	09/24/2002	PRUDENTIAL SECURITIES, INCORPORATED		827,907	42,600	1,948,512	1,948,512	0	0	0	(1,120,605)	(1,120,605)	53,675		2
285229-AC-4	ELECTRO SCIENTIFIC INDS	09/17/2002	WARBURG DILLION READ LLC		140,000	175,000	170,734	170,982	187	0	0	(30,982)	(30,982)	1,839		4Z
285661-AB-0	ELECTRONIC DATA SYSTEMS	09/19/2002	WARBURG DILLION READ LLC		1,123,125	1,500,000	1,187,903	1,200,981	3,226	0	0	(77,856)	(77,856)	0		1
292475-AA-8	EMULEX CORPORATION	07/16/2002	JEFFERIES & COMPANY, INC		241,875	300,000	308,250	307,549	(81)	0	0	(65,674)	(65,674)	2,479		3Z
89384*-AP-4	ENOGEX (FORMER TRANSOK) 7.32% MED TERM NT	08/28/2002	MATURED		5,000,000	5,000,000	4,980,950	5,000,000	2,627	0	0	0	0	179,950		2Z
268917-EJ-6	EQCC HOME EQUITY LOAN TR 98-1 A6F	09/01/2002	SCHEDULED REDEMPTION		183,328	183,328	183,328	183,328	0	0	0	0	0	1,972		1
29408Q-B*-9	ESP HOLDINGS TRANCHE 1	09/30/2002	PRINCIPAL PAYMENT		653,082	653,082	653,082	653,082	0	0	0	0	0	20,867		4Z
268939-4Z-5	EVI INC 5.0% CONVERTIBLE	09/30/2002	VARIOUS		2,341,363	2,341,363	2,341,363	2,341,363	0	0	0	0	0	0		2Z
383751-AC-8	EXIM BANK/GOV'T TRADE TR 8.01% CERT	09/03/2002	SCHEDULED REDEMPTION		487,404	487,404	532,494	487,404	(37,738)	0	0	0	0	0		1PE
78005#-AA-5	EXIM BANK/ROYAL AIR MAROC GTD SR NTS	07/15/2002	SCHEDULED REDEMPTION		810,258	810,258	810,258	810,258	0	0	0	0	0	12,595		1
30224P-A*-2	EXTENDED STAY TERM B	07/01/2002	PRINCIPAL PAYMENT		16,874	16,874	16,874	16,874	0	0	0	0	0	1,976		3
30226D-AB-2	EXTREME NETWORKS INC	09/26/2002	GOLDMAN, SACHS & CO		277,637	400,000	348,000	351,033	2,527	0	0	(73,396)	(73,396)	4,667		4Z
314302-AE-0	FELCO II LLC 98-1 A3	07/15/2002	SCHEDULED REDEMPTION		4,278,562	4,278,562	4,304,884	4,278,562	0	0	0	0	0	21,607		1
3133TP-ZT-9	FHR 2265 PD	09/01/2002	SCHEDULED REDEMPTION		1,374,489	1,374,489	1,392,744	1,374,489	(12,044)	0	0	0	0	16,514		1PE
3133TT-5R-8	FHR 2320 QA	09/01/2002	SCHEDULED REDEMPTION		4,467,696	4,467,696	4,438,377	4,467,696	19,098	0	0	0	0	50,119		1PE
31392M-TX-0	FHR 2463 VC	09/01/2002	SCHEDULED REDEMPTION		146,991	146,991	151,263	146,991	(4,267)	0	0	0	0	1,476		1PE
31339V-AA-6	FHR MH 1 A SEQ	08/15/2002	SCHEDULED REDEMPTION		1,333	1,333	1,323	1,333	126	0	0	0	0	56		1
00770@-9C-2	FINL. SEC. ASSUR/ADV. CAP. PTNRS VII	09/30/2002	Various		59,999	59,999	32,745	59,999	35,561	0	0	0	0	0		1Z
317928-AA-7	FINOVA GROUP	07/15/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		625,000	2,000,000	1,387,813	700,000	106,306	0	0	(75,000)	(75,000)	26,250		6
319339-CB-1	FIRST BOSTON MTG SEC 1993 1 1A	09/01/2002	SCHEDULED REDEMPTION		173	173	174	173	0	0	0	0	0	3		1
319339-DL-8	FIRST BOSTON MTG SECURITES CORP 1993-5 B2	09/01/2002	SCHEDULED REDEMPTION		241,540	241,540	242,398	241,540	(996)	0	0	0	0	10,638		1PE
320185-AA-9	FIRST FEDERAL S & L SER A	08/01/2002	SCHEDULED REDEMPTION		843	843	843	843	0	0	0	0	0	18		5*
32051D-JR-4	FIRST HORIZON ASSET SECURITIES 2001-9 A5	09/01/2002	SCHEDULED REDEMPTION		1,441,904	1,441,904	1,429,287	1,441,904	11,217	0	0	0	0	15,898		1PE
23321P-4X-3	FIRST NATIONWIDE TRUST 1999-5 2A1	08/01/2002	SCHEDULED REDEMPTION		1,663,169	1,663,169	1,573,578	1,663,169	43,929	0	0	0	0	29,727		1PE
33632*-NK-9	FIRST SECURITY BK UTAH N A EQTR SERIES 42-B TRANCHE 1	07/01/2002	SCHEDULED REDEMPTION		82,227	82,227	82,227	82,227	0	0	0	0	0	3,199		1
33761C-AE-3	FIRSTAR CORPORATION	07/15/2002	MATURED		20,000,000	20,000,000	19,959,745	20,000,000	1,269	0	0	0	0	650,000		1PE
33841R-AB-0	FLAGSHIP CLO 2001-1, LIMITED CLASS 1 COMBO NOTES	06/20/2002	SCHEDULED REDEMPTION		2,521	2,521	2,518	2,521	1	0	0	0	0	84		4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
339083-AD-9	FLEETWOOD CREDIT GRANTOR TRUST 96-B	09/01/2002	SCHEDULED REDEMPTION		57,488	57,488	57,398	57,488	0	0	0	0	0	720		1PE
339130-AV-8	FLEMING COMPANIES INC	07/12/2002	DUETSCHE BANK SECURITIES		260,563	275,000	270,699	270,764	11	0	0	(10,202)	(10,202)	6,940		4
991109-9A-9	FLEMING COMPANY TERM LOAN B	08/15/2002	DEUTSCHE BANK ALEX BROWN		1,481,250	1,500,000	1,500,000	1,500,000	0	0	0	(18,750)	(18,750)	10,906		3Z
339130-AP-1	FLEMING COS INC	09/25/2002	Various		3,941,275	4,750,000	4,829,070	4,825,466	(3,173)	0	0	(884,191)	(884,191)	229,830		3
339130-AT-3	FLEMING COS INC	09/25/2002	Various		5,415,500	5,975,000	5,923,656	5,928,290	(199)	0	0	(512,790)	(512,790)	323,664		4
343498-A*-2	FLOWERS FOODS TERM B	09/30/2002	PRINCIPAL PAYMENT		6,875	6,875	6,875	6,875	0	0	0	0	0	476		3
34354#-AA-5	FLOWSERVE CORP TERM C	09/30/2002	PRINCIPAL PAYMENT		424,519	424,519	424,519	424,519	0	0	0	0	0	2,887		3
34412*-AN-1	FMR CORP SENIOR DEBENTURE SERIES B	09/03/2002	SCHEDULED REDEMPTION		240,000	240,000	240,360	240,000	(204)	0	0	0	0	9,949		1
34412*-AM-3	FMR CORPORATION SR DEB	09/03/2002	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	78,758		1
313921-TN-8	FNR 2001-51 QL	09/10/2002	Various		20,892,188	20,000,000	20,175,000	20,156,598	(5,335)	0	0	735,590	735,590	340,000		1
31392D-BK-7	FNR 2002-33 FA	09/25/2002	SCHEDULED REDEMPTION		1,957,529	1,957,529	1,957,223	1,957,529	100	0	0	0	0	13,408		1PE
34413#-AA-4	FOAMEX L P TERM B LOAN	09/20/2002	PRINCIPAL PAYMENT		137	137	135	136	0	0	0	1	1	2		4
34413#-AB-2	FOAMEX L P TERM C LOAN	09/20/2002	PRINCIPAL PAYMENT		128	128	127	127	0	0	0	1	1	20,024		4
34413#-AC-0	FOAMEX L P TERM D LOAN	09/20/2002	PRINCIPAL PAYMENT		12	12	10	10	0	0	0	1	1	0		4
344126-AL-1	FOAMEX LP/CAPITAL CORP	08/07/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES		837,375	825,000	825,000	825,000	0	0	0	12,375	12,375	33,751		4
34527R-CK-7	FORD CREDIT AUTO OWNER TRUST	07/15/2002	SCHEDULED REDEMPTION		7,000,000	7,000,000	6,748,374	7,000,000	63,854	0	0	0	0	46,667		2
345395-2Z-9	FORD MOTOR CO CAP TR II	07/01/2002	VARIOUS		11,097,216	11,097,216	11,097,216	11,097,216	0	0	0	0	0	0		2Z
345370-CA-6	FORD MOTOR COMPANY	07/02/2002	GOLDMAN, SACHS & CO		3,230,325	3,500,000	3,276,070	3,277,449	38	0	0	(47,124)	(47,124)	124,581		2
345397-SQ-7	FORD MOTOR CRED	08/08/2002	Various		14,068,240	14,000,000	14,054,720	14,013,667	(559)	0	0	54,573	54,573	431,667		2
345397-SU-8	FORD MOTOR CRED	07/02/2002	GOLDMAN, SACHS & CO		5,215,050	5,000,000	4,997,350	4,998,261	10	0	0	216,789	216,789	165,722		2
345397-SK-0	FORD MOTOR CREDIT CO FRN	07/16/2002	MATURED		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	113,244		2PE
08179@-AA-4	FORD/BENENSON ALLEN PARK MI LLC SR SEC	09/15/2002	SCHEDULED REDEMPTION		94,192	94,192	94,192	94,192	3,320	0	0	0	0	1,114		2
08180#-AA-9	FORD/BENENSON DEARBORN MI LLC SR SEC	09/15/2002	SCHEDULED REDEMPTION		37,003	37,003	37,003	37,003	1,203	0	0	0	0	438		2
33736L-AP-0	FULEH 97-C2 A1	07/01/2002	SCHEDULED REDEMPTION		97,045	97,045	96,696	97,045	32	0	0	0	0	3,212		1
361446-AC-1	GATX CAP CORP	08/22/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		1,497,870	1,683,000	1,601,515	1,624,796	1,764	0	0	(126,926)	(126,926)	31,159		2PE
36158J-AA-0	GE CAPITAL MALL FINANCE CORPORATION	09/01/2002	SCHEDULED REDEMPTION		556,777	556,777	563,563	556,777	(5,479)	0	0	0	0	5,428		1Z
36157L-VN-5	GE CAPITAL MTG SER 1993 15 A 9	09/25/2002	SCHEDULED REDEMPTION		1,663,094	1,663,094	1,663,094	1,663,094	0	0	0	0	0	9,552		1PE
36157L-RC-4	GE CAPITAL MTG SERVICES 1993-10 A10	09/01/2002	SCHEDULED REDEMPTION		85,809	85,809	83,459	85,809	945	0	0	0	0	1,620		1PE
36157L-ZT-8	GE CAPITAL MTG SERVICES 1994-2 A8	09/25/2002	SCHEDULED REDEMPTION		908,311	908,311	904,876	908,311	0	0	0	0	0	4,952		1PE
36158G-DB-1	GE CAPITAL MTG SERVICES, INC 1998-9 A10	09/01/2002	SCHEDULED REDEMPTION		6,024,480	6,024,480	5,828,920	6,024,480	69,149	0	0	0	0	77,349		1PE
36312K-AA-0	GE LEASE/SFHI 7.01% CERT., DUE 2014	09/11/2002	SCHEDULED REDEMPTION		72,411	72,411	77,298	72,411	(4,557)	0	0	0	0	853		1Z
36157L-YZ-5	GECMS 1994-1 A7	09/01/2002	SCHEDULED REDEMPTION		5,855,349	5,855,349	5,841,626	5,855,349	3,769	0	0	0	0	69,988		1PE
36157T-RK-9	GECMS 1995-12 B3	08/01/2002	SCHEDULED REDEMPTION		54,978	54,978	53,810	54,978	1,075	0	0	0	0	4,687		1PE
36158G-BJ-6	GECMS 1998-6 1A2	09/01/2002	SCHEDULED REDEMPTION		861,208	861,208	806,979	861,208	19,373	0	0	0	0	11,128		1PE
368774-AA-3	GENERAL AMERN TRANSN CORP EQTR	07/28/2002	PRINCIPAL PAYMENT		14,958	14,958	14,958	14,958	0	0	0	0	0	509		2
369339-AB-2	GENERAL CHEM INDUST PROD	08/23/2002	DUETSCHE BANK SECURITIES		1,683,500	2,275,000	2,296,000	2,289,228	(376)	0	0	(605,728)	(605,728)	78,559		5
370442-BB-0	GENERAL MOTORS	07/02/2002	BEAR STEARNS SECURITIES CORP		5,055,600	5,000,000	4,957,950	4,958,858	67	0	0	96,742	96,742	173,000		2
370442-74-1	GENERAL MOTORS SERIES A	08/07/2002	Various		3,208,303	130,000	3,389,360	3,381,914	24,214	0	0	(173,611)	(173,611)	0		2
37183F-A*-8	GENESIS HEALTH TERM B	09/30/2002	PRINCIPAL PAYMENT		2,287	2,287	2,287	2,287	0	0	0	0	0	325		3
37183F-A@-6	GENSIS HEALTH DELAYED DRAW TERM LOAN	09/30/2002	PRINCIPAL PAYMENT		1,842	1,842	1,842	1,842	0	0	0	0	0	410		3
36170M-AE-9	GGPMPT 2001-GGP1, A3	09/16/2002	SCHEDULED REDEMPTION		21,032	21,032	21,032	21,032	0	0	0	0	0	72		1
375558-AB-9	GILEAD SCIENCES INC	07/17/2002	FIRST UNION CAPITAL MARKETS		158,500	100,000	141,487	140,342	(1,145)	0	0	18,158	18,158	514		4Z
37947*-AE-8	GLOBE 7.18% AMENDED AND RESTATED NOTES	08/01/2002	Various		22,916	22,916	22,011	22,916	8,751	0	0	0	0	0		6
44440*-AC-0	GM HUGHES /HUGHES AIR/AURORA IRE - SB	09/30/2002	SCHEDULED REDEMPTION		81,224	81,224	81,224	81,224	0	0	0	0	0	0		2
44440*-AB-2	GM HUGHES/ HUGHES AIR/ AURORA IRE - BC	09/30/2002	SCHEDULED REDEMPTION		38,775	38,775	38,775	38,775	0	0	0	0	0	2,008		2
44440*-AA-4	GM HUGHES/HUGHES AIR/AURORA IRE	09/30/2002	SCHEDULED REDEMPTION		80,319	80,319	80,319	80,319	0	0	0	0	0	0		2
44440*-AD-8	GM HUGHES/HUGHES AIR/AURORA IRE - SC	09/30/2002	Various		808,830	808,830	808,830	808,830	0	0	0	0	0	1,986		2
45003*-AA-0	GM HUGHES/I R E BC SER A SEC NT	03/31/2002	EXCHANGE		371,961	371,961	371,961	371,961	0	0	0	0	0	0		2
45026*-AA-3	GM HUGHES/I R E SC SER A SEC NT	03/30/2002	EXCHANGE		367,951	367,951	367,951	367,951	0	0	0	0	0	0		2Z
362383-AA-9	GMAC G-WING 2001-WH1, A	09/06/2002	SCHEDULED REDEMPTION		6,033,565	6,033,565	6,033,565	6,033,565	0	0	0	0	0	39,002		1
381130-AE-3	GOLDEN NORTHWEST	07/31/2002	Various		116,463	116,463	116,939	116,463	59,396	0	0	0	0	0		4
267044-AQ-8	GOLUB CORP/DUTCHESS CTY IDA SEC NTS	08/15/2002	MATURED		1,071,429	1,071,429	1,071,429	1,071,429	125	0	0	0	0	43,929		2
806423-AN-9	GOLUB CORP/SCHENECTADY CTY IDA SEC NT	08/15/2002	MATURED		1,071,429	1,071,429	1,071,429	1,071,429	124	0	0	0	0	43,929		2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
388684-A@-1	GRAPHIC PACKAGING TERM LOAN	09/30/2002	PRINCIPAL PAYMENT		3,750	3,750	3,750	3,750	0	0	0	0	0	291		3
389190-A@-8	GRAY COMMUNICATIONS TERM LOAN	09/10/2002	PRINCIPAL PAYMENT		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	42,125		4
390064-AH-6	GREAT ATLANTIC & PAC TEA	09/04/2002	LEHMAN BROTHERS INC		1,600,800	1,840,000	1,840,000	1,840,000	0	0	0	(239,200)	(239,200)	39,177		4
39248#-AA-4	GREEKTOWN CASINO TERM B	09/30/2002	PRINCIPAL PAYMENT		93,734	93,734	93,734	93,734	0	0	0	0	0	4,227		5
36228C-AV-5	GS MTG SECURITIES CORPORATION	09/01/2002	SCHEDULED REDEMPTION		28,010	28,010	29,368	28,010	(1,358)	0	0	0	0	136,334		2
400518-AB-2	GTECH HOLDINGS CORP	09/17/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		1,258,813	1,075,000	1,112,625	1,111,602	(1,023)	0	0	147,211	147,211	4,938		2Z
40138#-AA-5	GUARDIAN INDUSTRIES 6.08% SR NTS	07/01/2002	BANK ONE CAPTIAL MARKETS		0	0	0	0	0	0	0	0	0	0		1Z
41283A-AD-1	HARLEY-DAVIDSON EAGLEMARK MOTORCYCLE TRUST	09/15/2002	SCHEDULED REDEMPTION		630,416	630,416	630,383	630,416	14	0	0	0	0	4,931		1PE
413627-AD-2	HARRAHS OPER INC	09/17/2002	GRANTCHESTER SECURITIES, INC		3,440,813	3,250,000	3,250,000	3,250,000	0	0	0	190,813	190,813	67,539		3
417404-A*-1	HARTZ MOUNTAIN CORP. TERM LOAN	09/27/2002	PRINCIPAL PAYMENT		177,214	177,214	177,214	177,214	0	0	0	0	0	10,120		4
41933#-AA-0	HAVCO WOOD PRODUCTS SR SUB NTS	08/07/2002	EXCHANGE		400,000	6,250,000	5,499,438	400,000	0	0	0	0	0	0		5
41933#-AB-8	HAVCO WOOD PRODUCTS, INC. TERM B DUE 2006	09/06/2002	Various		3,045,972	3,660,566	3,614,809	2,928,453	0	0	0	117,519	117,519	0		5
420781-AB-2	HAYES LEMM INTL	07/15/2002	BANK OF AMERICA		90,000	900,000	876,750	180,619	0	0	0	(90,619)	(90,619)	0		5
420804-AB-2	HAYES WHEELS	08/02/2002	DUETSCHE BANK SECURITIES		11,250	125,000	83,125	26,250	0	0	0	(15,000)	(15,000)	0		5
421946-A*-5	HEALTHCARE REALTY TRUST SENIOR NOTES	09/01/2002	MATURED		3,200,000	3,200,000	3,200,000	3,200,000	1,417	0	0	0	0	118,560		2
423003-AE-2	HEILIG MEYERS MSTR TR 98-2A B	07/22/2002	PRINCIPAL PAYMENT		28,055	28,055	27,975	0	0	0	0	28,055	28,055	0		6
42342#-AB-1	HELM FINANCIAL TERM B	09/27/2002	PRINCIPAL PAYMENT		(356,473)	(356,473)	(330,807)	(331,928)	35	0	0	(24,545)	(24,545)	11,466		3
441917-AJ-0	HFC HOME EQUITY LOAN ASSET BACKED CERTIFICATES	09/01/2002	SCHEDULED REDEMPTION		376,172	376,172	376,072	376,172	32	0	0	0	0	4,702		1PE
441917-AP-6	HFCHC 2001-2 M	08/20/2002	SCHEDULED REDEMPTION		907,244	907,244	907,244	907,244	0	0	0	0	0	5,427		1PE
441917-AR-2	HFCHC 2002-1, M	09/20/2002	SCHEDULED REDEMPTION		1,204,724	1,204,724	1,204,724	1,204,724	0	0	0	0	0	5,638		1PE
42332Q-AU-7	HFCMC 2000-PH1	09/01/2002	SCHEDULED REDEMPTION		305,190	305,190	305,190	305,190	(962)	0	0	0	0	70,514		1
43325*-AD-0	HINES NURSERIES TERM B	07/10/2002	DEUTSCHE BANK ALEX BROWN		1,124,980	1,124,980	1,096,855	1,106,427	398	0	0	18,553	18,553	20,825		4
440327-AF-1	HORACE MANN EDUCATORS	07/02/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,798,629	4,000,000	1,900,000	1,904,819	574	0	0	(106,190)	(106,190)	8,448		2Z
441812-GF-5	HOUSEHOLD FIN CORP	08/02/2002	MERRILL LYNCH CAPITAL MARKETS		7,540,050	7,500,000	7,732,350	7,653,812	(8,518)	0	0	(113,762)	(113,762)	120,000		1PE
44181K-ZK-3	HOUSEHOLD FIN CORP	07/15/2002	CALLED @ 100.00		20,000,000	20,000,000	20,099,200	20,000,000	(30,191)	0	0	0	0	612,500		1
441812-EZ-3	HOUSEHOLD FIN CORP SR NT	09/20/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		8,699,846	8,600,000	8,593,849	8,598,826	615	0	0	101,020	101,020	335,042		1
441812-JX-3	HOUSEHOLD FINANCE CORP	08/01/2002	BANK OF AMERICA		17,639,460	18,000,000	17,924,400	17,918,185	(5,180)	0	0	(278,725)	(278,725)	534,750		1
444123-AC-7	HUDSON RESPITORY CARE	07/12/2002	DUETSCHE BANK SECURITIES		153,000	340,000	277,413	154,652	96	0	0	(1,652)	(1,652)	7,929		5
445636-A*-4	HUNT CORPORATION SR NTS	08/01/2002	SCHEDULED REDEMPTION		1,380,477	1,340,000	1,363,551	1,892,335	(19,261)	0	0	(511,858)	(511,858)	155,491		3
94978#-AJ-6	HYVEE INC 7.42% SR SECD NTS (CTL)	09/05/2002	SCHEDULED REDEMPTION		67,874	67,874	67,874	67,874	0	0	0	0	0	1,300		1
448924-AK-6	ICN PHARMACEUTICALS	09/26/2002	WARBURG DILLION READ LLC		233,725	350,000	350,000	350,000	0	0	0	(116,275)	(116,275)	24,258		4
449669-B@-8	IMC GLOBAL INC. TERM B	09/30/2002	PRINCIPAL PAYMENT		7,201	7,201	7,201	7,201	0	0	0	0	0	526		3
45686X-BF-9	INGERSOLL RAND CO MTN	08/12/2002	MATURED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	194,638		1PE
45686X-AU-7	INGERSOLL RAND CO NT	08/07/2002	MATURED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	189,375		1PE
991063-9A-8	INGRAM INDUSTRIES TERM B	09/03/2002	PRINCIPAL PAYMENT		5,000	5,000	5,000	5,000	0	0	0	0	0	4		3Z
45768@-AA-3	INSIGHT HEALTH SERVICES TERM B	09/30/2002	PRINCIPAL PAYMENT		6,250	6,250	6,250	6,250	0	0	0	0	0	353		4
460043-A#-9	INTERNATIONAL MULTIFOODS TERM B	09/24/2002	PRINCIPAL PAYMENT		507,947	507,947	507,947	507,947	0	0	0	0	0	11,605		3
460690-AJ-9	INTERPUBLIC GROUP	07/09/2002	SALOMON SMITH BARNEY		389,600	500,000	385,800	400,018	680	0	0	(10,418)	(10,418)	1,065		2
46075#-AA-7	INTERSTATE BRANDS TERM B	09/30/2002	PRINCIPAL PAYMENT		2,500	2,500	2,500	2,500	0	0	0	0	0	161		3
46075#-AB-5	INTERSTATE BRANDS TERM C	09/30/2002	PRINCIPAL PAYMENT		6,250	6,250	6,250	6,250	0	0	0	0	0	62		3
460933-AB-0	INTL WIRE GROUP	09/10/2002	J. P. MORGAN SECURITIES, INC		351,000	450,000	450,000	450,000	0	0	0	(99,000)	(99,000)	14,981		5
46185R-AB-6	INVITROGEN CORP	09/13/2002	WARBURG DILLION READ LLC		248,188	275,000	271,938	272,886	80	0	0	(24,698)	(24,698)	8,277		3
44982@-AA-6	IPC, INC. (IVEX) TRANCHE B TERM LOAN	07/01/2002	PRINCIPAL PAYMENT		3,331,207	3,331,207	3,247,926	3,283,305	0	0	0	47,902	47,902	24,637		2
464592-AD-6	ISLE OF CAPRI CASINOS	08/16/2002	BNP CAPITAL MARKETS		2,479,406	2,500,000	2,500,000	2,500,000	0	0	0	(20,594)	(20,594)	88,344		4Z
464592-A#-1	ISLE OF CAPRI CASINOS TERM LOAN	09/30/2002	PRINCIPAL PAYMENT		5,625	5,625	5,625	5,625	0	0	0	0	0	209		3
465823-AE-2	IVAX	07/08/2002	WARBURG DILLION READ LLC		637,500	850,000	874,170	870,973	(92)	0	0	(233,473)	(233,473)	5,950		2
465823-AG-7	IVAX CORP	07/08/2002	WARBURG DILLION READ LLC		1,500,000	2,000,000	1,704,500	1,721,388	1,067	0	0	(221,388)	(221,388)	14,000		2Z
966623-AB-6	J.H. WHITNEY MARKET VALUE FUND CL A-2A FLOAT. RATE SECOND SR SECD. NTS	07/15/2002	SCHEDULED REDEMPTION		4,333,333	4,333,333	4,376,667	4,333,333	(34,891)	0	0	0	0	34,290		1
46625H-AN-0	J.P. MORGAN CHASE & CO	07/23/2002	J. P. MORGAN SECURITIES, INC		1,037,800	1,000,000	1,031,680	1,031,383	(165)	0	0	6,417	6,417	24,476		1PE
47509#-AD-5	JEFFERSON SMURFIT (U.S.) TERM B	09/30/2002	PRINCIPAL PAYMENT		11,818	11,818	11,818	11,818	0	0	0	0	0	122		4
481088-A@-1	JOSTENS INC. TERM B	07/31/2002	PRINCIPAL PAYMENT		3,533,875	3,533,875	3,533,875	3,533,875	0	0	0	0	0	44,644		4
617059-BY-5	JP MORGAN CMF CORP. 1997-C4 CLASS A-2	09/01/2002	SCHEDULED REDEMPTION		218,414	218,414	221,506	218,414	(724)	0	0	0	0	6,412		1
617059-BF-6	JPMC 1996-C3	09/01/2002	SCHEDULED REDEMPTION		270,621	270,621	270,832	270,621	(2,088)	0	0	0	0	4,127		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
48203R-AA-2	JUNIPER NETWORKS	07/03/2002	WARBURG DILLION READ LLC		240,000	400,000	306,770	320,762	292	0	0	(80,762)	(80,762)	6,017		4
485188-9A-6	KANSAS CITY SOUTHERN TERM LOAN B	09/30/2002	PRINCIPAL PAYMENT		6,438	6,438	6,438	6,438	0	0	0	0	0	50		3Z
49228R-AC-7	KERN RIVER FUNDG 144A	08/31/2002	SCHEDULED REDEMPTION		91,667	91,667	92,578	91,667	(1,067)	0	0	0	0	20,381		1
482727-AE-4	K-III COMMUNICATIONS CORP	08/06/2002	Various		9,206,606	12,140,000	12,077,900	12,091,794	(214)	0	0	(2,885,188)	(2,885,188)	535,469		4
494612-A@-3	KINETICS GROUP TERM LOAN	09/30/2002	PRINCIPAL PAYMENT		157,500	157,500	148,838	149,612	244	0	0	7,888	7,888	9,569		4Z
53933*-AD-3	L.L. BEAN 6.86% SR NTS	08/29/2002	SCHEDULED REDEMPTION		2,857,143	2,857,143	2,763,500	2,857,143	64,921	0	0	0	0	98,000		2
502424-AD-6	L-3 COMMUNICATIONS HLDGS	09/11/2002	LEHMAN BROTHERS INC		399,425	325,000	421,688	325,000	(48,019)	0	0	74,425	74,425	6,536		3
513075-A*-2	LAMAR MEDIA CORP. TERM B	09/30/2002	PRINCIPAL PAYMENT		3,750	3,750	3,750	3,750	0	0	0	0	0	29,694		3
51603@-AB-8	LANOGA CO. 7.40% SENIOR NOTES	09/15/2002	SCHEDULED REDEMPTION		714,286	714,286	720,715	714,286	(3,430)	0	0	0	0	26,429		2
52204P-AX-7	LEASE INVESTMENT FLIGHT TRUST	09/15/2002	SCHEDULED REDEMPTION		65,554	65,554	65,554	65,554	0	0	0	0	0	880		1PE
526057-A*-5	LENNAR CORP. TERM LOAN C	09/19/2002	PRINCIPAL PAYMENT		10,000	10,000	10,000	10,000	0	0	0	0	0	1,002		3
526107-AA-5	LENNOX INTERNATIONAL	08/08/2002	WARBURG DILLION READ LLC		293,444	250,000	250,000	250,000	0	0	0	43,444	43,444	4,103		3Z
52736R-B@-0	LEVI STRAUSS TERM LOAN A	09/23/2002	PRINCIPAL PAYMENT		185,557	185,557	186,021	185,744	(27)	0	0	(187)	(187)	7,814		3
52736R-B*-2	LEVI STRAUSS TERM LOAN B	09/23/2002	PRINCIPAL PAYMENT		179,182	179,182	179,182	179,182	0	0	0	0	0	4,363		4
530715-AG-6	LIBERTY MEDIA / AT&T CORP	09/10/2002	LEHMAN BROTHERS INC		800,000	1,600,000	1,939,200	1,720,771	(20,913)	0	0	(920,771)	(920,771)	20,978		2
53219L-AD-1	LIFEPOINT HOSPITALS HLDG	09/11/2002	JEFFERIES & COMPANY, INC		340,375	350,000	350,000	350,000	0	0	0	(9,625)	(9,625)	4,988		4Z
17121#-AA-2	LINCOLN NAT'L/CHRYSLER MERIDIAN CORP	08/31/2002	SCHEDULED REDEMPTION		420,143	420,143	420,143	420,143	416	0	0	0	0	13,445		1
17121#-AB-0	LINCOLN NAT'L/CHRYSLER MERIDIAN CORP	08/31/2002	SCHEDULED REDEMPTION		137,302	137,302	137,302	137,302	136	0	0	0	0	4,394		1
17121#-AC-8	LINCOLN NAT'L/CHRYSLER MERIDIAN CORP	08/31/2002	SCHEDULED REDEMPTION		274,603	274,603	274,603	274,603	272	0	0	0	0	8,788		1
539830-AJ-8	LOCKHEED MARTIN CORP	07/23/2002	J. P. MORGAN SECURITIES, INC		3,505,170	3,100,000	3,511,432	3,507,273	(4,159)	0	0	(2,103)	(2,103)	27,185		2PE
540211-A#-6	LODGENET ENTERTAINMENT SR SUB NTS	07/15/2002	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000	3,070	0	0	0	0	57,500		4
G5418#-AA-2	LONDON CLUBS INTERNATIONAL PLC	08/02/2002	Various		0	0	0	0	0	0	0	0	0	0		5
502161-AE-2	LSI LOGIC	09/17/2002	LEHMAN BROTHERS INC		422,500	500,000	436,865	454,890	3,683	0	0	(32,390)	(32,390)	11,944		4
552078-AM-9	LYONDELL CHEMICAL CO	09/24/2002	BNP CAPITAL MARKETS		1,885,000	2,000,000	2,000,000	2,000,000	0	0	0	(115,000)	(115,000)	89,785		3
552078-K#-3	LYONDELL PETROCHEMICAL TERM LOAN E	09/30/2002	Various		19,133	(43,126)	(40,322)	(40,045)	455	0	0	59,178	59,178	144,821		3
554454-AA-6	MACH ONE CDO, LIMITED	08/01/2002	SCHEDULED REDEMPTION		589,675	589,675	562,501	589,675	23,360	0	0	0	0	89,008		1
559079-AE-8	MAGELLAN HEALTH 144A	08/15/2002	Various		4,428,656	6,275,000	6,321,250	6,313,958	(667)	0	0	(1,885,302)	(1,885,302)	145,547		4
563571-A#-5	MANITOWOC COMPANY TERM B	09/30/2002	PRINCIPAL PAYMENT		4,375	4,375	4,375	4,375	0	0	0	0	0	263		3
56844#-AA-6	MARINE SPILL RESPONSE CORP. TERM LOAN	07/31/2002	Various		1,024,475	1,024,475	1,024,475	1,024,475	0	0	0	0	0	6,103		1Z
991110-9A-7	MARINER HEALTH CARE TERM B	09/30/2002	PRINCIPAL PAYMENT		2,500	2,500	2,500	2,500	0	0	0	0	0	3		3Z
55262T-AT-0	MBNA MSTR CREDIT CARD TR II 1995 E B	09/16/2002	Various		10,000,000	10,000,000	9,876,786	9,997,479	12,692	0	0	2,521	2,521	54,056		1PE
580589-A*-0	MCGRATH RENTCORP SENIOR NOTES	07/15/2002	SCHEDULED REDEMPTION		1,000,000	1,000,000	999,450	1,000,000	325	0	0	0	0	51,466		2
583334-AA-5	MEADWESTVACO CORP	08/20/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		2,117,940	2,000,000	1,986,760	1,987,128	136	0	0	130,812	130,812	53,658		2
81751T-AA-5	MEDALLION 2001-1G CLASS A1	08/19/2002	SCHEDULED REDEMPTION		365,057	365,057	365,057	365,057	0	0	0	0	0	1,934		1PE
583916-AA-9	MEDAREX	07/02/2002	FIRST UNION CAPITAL MARKETS		280,872	400,000	400,000	400,000	0	0	0	(119,128)	(119,128)	9,350		4Z
585055-AA-4	MEDTRONIC	09/09/2002	GOLDMAN, SACHS & CO		9,657,120	9,600,000	9,778,813	9,757,929	(16,365)	0	0	(100,809)	(100,809)	58,333		1
585055-AB-2	MEDTRONIC INC	09/09/2002	GOLDMAN, SACHS & CO		1,006,200	1,000,000	1,035,000	1,031,442	(1,187)	0	0	(25,242)	(25,242)	6,076		1
38214*-AE-2	MEIJER/GOOD WILL CO SER E MTG NTS	09/01/2002	SCHEDULED REDEMPTION		99,947	99,947	99,947	99,947	(1,886)	0	0	0	0	5,288		1
587200-AA-4	MENTOR GRAPHICS	07/08/2002	BANK OF AMERICA		420,000	500,000	500,000	500,000	0	0	0	(80,000)	(80,000)	3,628		3Z
58983*-CD-9	MERIDIAN TR MATRIX BUL NORTHN SER A	07/02/2002	SCHEDULED REDEMPTION		308,509	308,509	308,509	308,509	0	0	0	0	0	15,504		2
59018S-ML-5	MERRILL LYNCH	08/09/2002	MERRILL LYNCH CAPITAL MARKETS		5,506,950	5,000,000	4,942,686	4,970,113	831	0	0	536,837	536,837	86,651		1PE
590188-A7-3	MERRILL LYNCH & CO	08/06/2002	WARBURG DILLION READ LLC		417,938	450,000	450,000	450,000	0	0	0	(32,063)	(32,063)	0		1
981469-AA-7	MERRILL LYNCH & CO/WORLD FINL TOWER D	09/01/2002	SCHEDULED REDEMPTION		49,362	49,362	48,776	49,362	357	0	0	0	0	32,243		1
589929-KP-2	MERRILL LYNCH MRTG INVESTORS 1995 C-2	09/01/2002	SCHEDULED REDEMPTION		159,865	159,865	162,262	159,865	(3,394)	0	0	0	0	4,342		1
589929-KQ-0	MERRILL LYNCH MRTG INVESTORS 1995 C2 C	09/01/2002	SCHEDULED REDEMPTION		106,700	106,700	108,300	106,700	(1,971)	0	0	0	0	3,004		1
59175@-AA-1	METOKOTE CORPORATION TERM B	09/30/2002	PRINCIPAL PAYMENT		4,391,400	4,391,400	4,037,921	4,114,689	32,184	0	0	276,712	276,712	51,134		5
59175@-9A-3	METOKOTE CORPORATION TERM LOAN A2	09/30/2002	PRINCIPAL PAYMENT		1,250	1,250	1,250	1,250	0	0	0	0	0	0		4Z

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
591598-AG-2	METRIS COMPANIES	08/14/2002	DUETSCHE BANK SECURITIES		2,005,750	2,825,000	2,697,575	2,733,399	2,078	0	0	(727,649)	(727,649)	163,301		3
591598-AC-1	METRIS COMPANIES INC	08/01/2002	J. P. MORGAN SECURITIES, INC		730,000	1,000,000	910,000	922,835	2,868	0	0	(192,835)	(192,835)	26,389		4
59447#-AA-1	MICHIGAN ELECTRIC TERM LOAN	09/30/2002	PRINCIPAL PAYMENT		7,500	7,500	7,500	7,500	0	0	0	0	0	57		3Z
597706-AB-6	MIDLAND REALTY ACCEPT CORP 1996 C1 A2	09/01/2002	SCHEDULED REDEMPTION		351,965	351,965	355,430	351,965	(501)	0	0	0	0	10,665		1
60038#-AA-4	MILLENNIUM AMERICA TERM LOAN	09/26/2002	PRINCIPAL PAYMENT		25,000	25,000	25,000	25,000	0	0	0	0	0	16,947		2
604675-AB-4	MIRANT CORP	08/05/2002	SALOMON SMITH BARNEY		1,130,125	2,650,000	2,081,125	2,087,223	1,763	0	0	(957,098)	(957,098)	8,837		3
604675-AC-2	MIRANT CORP	08/06/2002	Various		1,726,457	1,800,000	1,800,000	1,800,000	0	0	0	(73,543)	(73,543)	990		3
60830#-AA-4	MOHAWK RIVER FUNDING (EL PASO/NIAGRA MOHAWK)	09/30/2002	SCHEDULED REDEMPTION		50,744	50,744	50,744	50,744	0	0	0	0	0	1,000		2
61745M-ER-0	MORGAN STANLEY CAPITAL I 1998-WF1	09/01/2002	SCHEDULED REDEMPTION		815,545	815,545	800,169	815,545	1,870	0	0	0	0	74,107		1
61790R-AG-1	MORGAN STANLEY MTG TR 30 SER 30 CL 6	09/01/2002	SCHEDULED REDEMPTION		131,613	131,613	115,862	131,613	0	0	0	0	0	2,781		1PE
89388K-A*-1	MOTOR COACH INDUSTRIES TERM LOAN	09/30/2002	PRINCIPAL PAYMENT		10,235	10,235	8,982	9,050	64	0	0	1,185	1,185	306		4Z
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS	09/01/2002	SCHEDULED REDEMPTION		12,025	12,025	12,165	12,025	(119)	0	0	0	0	201		2
04853#-AA-4	MOTOROLA/AFG PH 1A SEC LSE NTS	09/01/2002	SCHEDULED REDEMPTION		71,303	71,303	64,198	71,303	6,781	0	0	0	0	1,830		2
04853#-AB-2	MOTOROLA/AFG PH 1B SEC LSE NTS	09/01/2002	SCHEDULED REDEMPTION		221,027	221,027	221,027	221,027	(2,374)	0	0	0	0	3,655		1
61746W-KF-6	MSDWC 2001-XLF, C	09/05/2002	SCHEDULED REDEMPTION		1,360,123	1,360,123	1,360,123	1,360,123	0	0	0	0	0	9,062		1
55377#-AE-5	MTD PRODUCTS INC TERM B	09/16/2002	PRINCIPAL PAYMENT		6,875	6,875	6,875	6,875	0	0	0	0	0	2,936		3
62475#-9A-2	MUELLER GROUP, INC. TERM E	09/30/2002	PRINCIPAL PAYMENT		11,250	11,250	11,250	11,250	0	0	0	0	0	75		4Z
62826W-AA-9	MUTUAL FUND FEE TRUST IX ASSET-BACKED NOTES	08/31/2002	SCHEDULED REDEMPTION		550,519	550,519	550,519	550,519	516	0	0	0	0	10,697		1
62827E-AA-8	MUTUAL FUND FEE TRUST XII SERIES 2000-2 ABS NOTES	08/31/2002	SCHEDULED REDEMPTION		378,716	378,716	388,002	378,716	(7,627)	0	0	0	0	9,109		3
62827G-AA-3	MUTUAL FUND FEE TRUST XIX SER. 2002-1 ASSET-BACKED NOTES	08/31/2002	SCHEDULED REDEMPTION		390,431	390,431	390,431	390,431	0	0	0	0	0	6,259		1
62827K-AA-4	MUTUAL FUND FEE TRUST XX	08/30/2002	SCHEDULED REDEMPTION		555,909	555,909	555,909	555,909	0	0	0	0	0	7,105		1
629568-AE-6	NABORS	09/27/2002	WARBURG DILLION READ LLC		1,396,281	2,275,000	1,362,156	1,417,234	9,214	0	0	(20,953)	(20,953)	0		1
66937N-UV-8	NASCOR 1997-17 A10	09/01/2002	SCHEDULED REDEMPTION		1,281,491	1,281,491	1,222,823	1,281,491	33,296	0	0	0	0	17,177		1PE
66937N-Z4-3	NASCOR 1998-17 A5	09/01/2002	SCHEDULED REDEMPTION		1,960,499	1,960,499	1,862,884	1,960,499	40,024	0	0	0	0	34,002		1PE
66937R-EF-2	NASCOR 1998-29 A2	09/01/2002	SCHEDULED REDEMPTION		403,328	403,328	406,983	403,328	(3,454)	0	0	0	0	4,564		1PE
66937R-SG-5	NASCOR 1998-9 A1 (ins)	09/01/2002	SCHEDULED REDEMPTION		2,094,704	2,094,704	2,097,323	2,094,704	(2,515)	0	0	0	0	23,304		1PE
66937R-VH-9	NASCOR 1999-16 A7	09/01/2002	SCHEDULED REDEMPTION		2,128,270	2,128,270	1,961,256	2,128,270	223,438	0	0	0	0	22,813		1PE
66937R-PP-8	NASCOR 1999-8 A3	09/01/2002	SCHEDULED REDEMPTION		32,549	32,549	29,559	32,549	2,505	0	0	0	0	344		1PE
66937R-PT-0	NASCOR 1999-8 A7	09/01/2002	SCHEDULED REDEMPTION		1,858,392	1,858,392	1,855,053	1,858,392	2,166	0	0	0	0	20,819		1PE
62877#-AA-4	NATG HOLDING ('ORIUS') TERM C	08/28/2002	WRITEDOWN		0	0	0	0	(247,560)	0	0	0	0	0		6
63564@-AA-2	NATIONAL DAIRY HOLDINGS TERM B	09/30/2002	PRINCIPAL PAYMENT		11,250	11,250	11,250	11,250	0	0	0	0	0	106		3
63582*-AB-0	NATIONAL ENTERPRISES, INC SR NT	08/01/2002	SCHEDULED REDEMPTION		2,000,000	2,000,000	2,000,000	2,000,000	(3,409)	0	0	0	0	70,200		1
63583*-AJ-2	NATIONAL ENVELOPE SERIES B, CLASS 1 SENIOR NOTES	08/01/2002	SCHEDULED REDEMPTION		3,333,333	3,333,333	3,429,667	3,333,333	(10,025)	0	0	0	0	144,833		3
638925-AA-5	NATIONSCREDIT GRANTOR TRUST 1996-1	09/01/2002	SCHEDULED REDEMPTION		116,704	116,704	114,388	116,704	1,448	0	0	0	0	1,138		1PE
638588-A@-2	NATIONSRENT, INC. TERM LOAN DUE 2006	09/24/2002	WRITEDOWN		2,568	2,568	1,810	1,766	(172)	0	0	802	802	373		6
639051-AU-5	NATS R-15B CERTIFICATES	09/16/2002	SCHEDULED REDEMPTION		1,100,000	1,100,000	1,092,527	1,100,000	5,693	0	0	0	0	6,253		1PE
639051-AR-2	NATWEST ASSET TRUST SECURITIES R-12B	09/16/2002	SCHEDULED REDEMPTION		1,500,000	1,500,000	1,491,652	1,500,000	5,551	0	0	0	0	8,415		1PE
78126#-AA-9	NAVISTAR 9.05% SECURED NOTES	07/01/2002	SCHEDULED REDEMPTION		1,453,934	1,453,934	1,453,934	1,453,934	0	0	0	0	0	270,097		3
63934V-BE-9	NAVISTAR FINANCIAL CORP OWNER TRUST	09/15/2002	SCHEDULED REDEMPTION		359,450	359,450	369,588	359,450	(4,635)	0	0	0	0	4,468		1
63935W-AC-1	NAVISTAR FINANCIAL CORP OWNER TRUST	09/15/2002	SCHEDULED REDEMPTION		304,515	304,515	304,510	304,515	3	0	0	0	0	3,802		1PE
640071-AE-6	NEENAH CORP	08/19/2002	Various		829,750	2,050,000	2,058,250	840,500	0	0	0	(10,750)	(10,750)	67,608		5
64244*-AA-0	NEW BOSTON GARDEN SR SECURED NOTES	09/22/2002	SCHEDULED REDEMPTION		214,729	214,729	214,729	214,729	3,977	0	0	0	0	4,529		3
645312-AG-4	NEW HOLLAND EQUIPMENT RECEIVABLES TRUST	09/15/2002	SCHEDULED REDEMPTION		1,610,359	1,610,359	1,609,941	1,610,359	40	0	0	0	0	22,868		1
64928U-AD-0	NEW WORLD PASTA	08/01/2002	MORGAN STANLEY DEAN WITTER		1,295,000	1,400,000	1,400,000	1,400,000	0	0	0	(105,000)	(105,000)	61,513		5
65118N-AK-7	NEWCOURT EQUIPMENT TRUST SECURITIES	08/15/2002	SCHEDULED REDEMPTION		2,937,025	2,937,025	2,961,348	2,937,025	(2,885)	0	0	0	0	25,148		1PE
651195-30-7	NEWELL FINANCIAL TRUST I	08/01/2002	BAIRD, PATRICK & COMPANY		805,476	18,000	699,750	702,986	41	0	0	102,490	102,490	0		2
65332V-AV-5	NEXTEL COMMUNIC	09/10/2002	GOLDMAN, SACHS & CO		829,500	1,050,000	703,500	705,059	1,559	0	0	124,441	124,441	32,266		4
65332V-BC-6	NEXTEL COMMUNICATIONS	09/19/2002	LEHMAN BROTHERS INC		213,000	300,000	198,000	199,123	1,123	0	0	13,877	13,877	5,650		4
629121-AC-8	NGC CORP	09/27/2002	WRITEDOWN		0	0	0	0	(4,028,898)	0	0	0	0	0		4
654638-10-5	NIPSO CAPITAL MARKETS	08/12/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,240,322	59,700	1,287,281	1,287,281	0	0	0	(46,959)	(46,959)	28,917		2
65474Q-AC-6	NISSAN AUTO RECEIVABLES OWNER TRUST	09/15/2002	SCHEDULED REDEMPTION		420,102	420,102	420,026	420,102	31	0	0	0	0	5,240		1PE
655356-HM-8	NOMURA ASSET SEC CORP 1996-MD V A1A	09/11/2002	SCHEDULED REDEMPTION		195,265	195,265	195,502	195,265	(647)	0	0	0	0	2,253		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
65555@-AB-6	NORCROSS SAFETY TERM B	09/26/2002	PRINCIPAL PAYMENT		4,780	4,780	4,541	4,598	20	0	0	182	182	451		4Z
669729-A#-2	NORWOOD PROM. PRODUCTS NEW TERM A	09/30/2002	PRINCIPAL PAYMENT		27,245	27,245	27,245	27,245	0	0	0	0	0	714		3Z
669729-B@-3	NORWOOD PROM. PRODUCTS NEW TERM C	07/31/2002	PRINCIPAL PAYMENT		7,025	7,025	7,025	702	0	0	0	6,322	6,322	0		5Z
66937R-N6-2	NSCOR 1999-24 B2	09/01/2002	SCHEDULED REDEMPTION		8,875	8,875	8,117	8,875	624	0	0	0	0	102		1PE
67066G-AA-2	NVIDIA CORP	07/31/2002	KBC FINANCIAL PRODUCTS USA INC		126,875	175,000	242,375	237,627	(1,194)	0	0	(110,752)	(110,752)	2,540		4
674135-AB-4	OAKWOOD MORTGAGE INVESTORS 1994-A A2	09/15/2002	SCHEDULED REDEMPTION		212,603	212,603	215,860	212,603	(495)	0	0	0	0	3,022		1PE
20763#-BD-2	OCCID CHEM EQUIP	06/14/2002	SCHEDULED REDEMPTION		346,735	346,735	346,735	346,735	0	0	0	0	0	17,854		2
67740Q-AA-4	OHIO NAT FINAN 144A	08/01/2002	MERRILL LYNCH CAPITAL MARKETS		15,455,925	15,000,000	14,866,650	14,876,677	908	0	0	579,248	579,248	580,417		1PE
690768-BA-3	OI 7.85 05/15/04	08/20/2002	BANK OF AMERICA		465,000	500,000	487,500	494,544	424	0	0	(29,544)	(29,544)	10,685		4
681919-AH-9	OMNICOM GROUP	07/15/2002	JEFFERIES & COMPANY, INC		1,230,938	1,300,000	1,300,000	1,300,000	0	0	0	(69,063)	(69,063)	0		1
81663#-AA-2	ON SEMICONDUCTOR TERM B	09/30/2002	PRINCIPAL PAYMENT		2,338	2,338	2,087	2,107	12	0	0	231	231	4,810		3
81663#-AB-0	ON SEMICONDUCTOR TERM C	09/30/2002	PRINCIPAL PAYMENT		3,579	3,579	3,194	3,219	15	0	0	360	360	5,195		3
81663#-AC-8	ON SEMICONDUCTOR TERM D	09/30/2002	PRINCIPAL PAYMENT		1,678	1,678	1,573	1,580	4	0	0	98	98	4,921		3
68273@-AA-3	ONEX ABCO (MAGNATRAX) TERM B	08/15/2002	PRINCIPAL PAYMENT		8,672	8,672	7,545	7,719	29	0	0	954	954	432		3
68338S-BM-9	ONYX ACCEPTANCE AUTO TRUST	09/15/2002	SCHEDULED REDEMPTION		361,446	361,446	377,852	361,446	(6,475)	0	0	0	0	6,700		1PE
68338S-CJ-5	ONYX ACCEPTANCE AUTO TRUST	09/15/2002	SCHEDULED REDEMPTION		606,254	606,254	606,206	606,254	21	0	0	0	0	6,815		1
688239-B*-2	OSHKOSH TRUCK CORP TERM B	09/30/2002	PRINCIPAL PAYMENT		628,125	628,125	628,125	628,125	0	0	0	0	0	16,250		3
690768-BB-1	OWENS-ILL INC	08/20/2002	BANK OF AMERICA		786,250	925,000	861,637	877,058	1,165	0	0	(90,808)	(90,808)	20,396		4
694032-AL-7	PACIFIC BELL NT	07/01/2002	MATURED		4,150,000	4,150,000	4,423,112	4,150,000	0	0	0	0	0	150,438		1PE
991151-9A-1	PACIFIC ENERGY GROUP TERM B	08/08/2002	FLEET SECURITIES		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0		3Z
695112-A*-3	PACIFICARE HEALTH TERM LOAN A	09/30/2002	PRINCIPAL PAYMENT		510,986	510,986	477,772	499,663	5,730	0	0	11,323	11,323	9,178		4
695148-AL-0	PACKAGED ICE INC	08/06/2002	BEAR STEARNS SECURITIES CORP		3,355,250	4,100,000	4,086,780	4,093,653	182	0	0	(738,403)	(738,403)	208,386		5
695156-A#-6	PACKAGING CORP OF AMERICA TERM B	08/14/2002	J. P. MORGAN SECURITIES, INC		392,498	392,498	392,498	392,498	0	0	0	0	0	4,062		2
69516#-AA-6	PACKAGING DYNAMICS, LLC TERM B	09/27/2002	PRINCIPAL PAYMENT		14,943	14,943	14,943	14,943	37	0	0	0	0	637		4
695629-AK-1	PAINE WEBBER GRP	09/01/2002	MATURED		6,500,000	6,500,000	6,874,855	6,500,000	(16,029)	0	0	0	0	251,875		1PE
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3	08/01/2002	SCHEDULED REDEMPTION		123,963	123,963	121,218	123,963	3,909	0	0	0	0	3,202		1PE
697933-AN-9	PANAMSAT CORP	09/04/2002	TORONTO DOMINION SECURITIES (USA) INC		1,251,250	1,375,000	1,375,000	1,375,000	0	0	0	(123,750)	(123,750)	70,774		4
70322A-A*-2	PATHMARK STORES TERM B	09/06/2002	Various		759,044	758,097	748,621	750,896	295	0	0	8,149	8,149	16,137		4
704231-A*-0	PAXSON COMM. CORP. TERM B	07/01/2002	PRINCIPAL PAYMENT		5,000	5,000	5,000	5,000	0	0	0	0	0	271		3
74386N-AF-5	PBELT 98-A CERT	08/25/2002	SCHEDULED REDEMPTION		523,105	523,105	523,105	523,105	0	0	0	0	0	5,641		1PE
70556J-AA-7	PEGASUS AVIATION LEASE SERIES 1999-1 CLASS A-1 NOTES	08/25/2002	SCHEDULED REDEMPTION		10,526	10,526	10,416	10,526	(251)	0	0	0	0	172		1PE
70556M-AA-0	PEGASUS AVIATION, INC	09/25/2002	SCHEDULED REDEMPTION		68,242	68,242	68,242	68,242	0	0	0	0	0	297		1PE
707569-AF-6	PENN NATIONAL GAMING INC	08/20/2002	Various		3,615,000	3,725,000	3,669,125	3,671,368	664	0	0	(56,368)	(56,368)	156,108		4
713755-AA-4	PERFORMANCE FOOD GR COMP	08/27/2002	Various		479,528	375,000	434,150	431,052	(977)	0	0	48,475	48,475	6,791		3Z
714046-AA-7	PERKINELMER INC	08/19/2002	Various		3,982,669	9,160,000	4,645,856	4,745,021	18,525	0	0	(762,353)	(762,353)	0		2
717537-CU-6	PHILADELPHIA ELEC CO 1ST MTG	09/01/2002	MATURED		6,000,000	6,000,000	5,944,680	6,000,000	1,269	0	0	0	0	213,750		1PE
74434T-NT-0	PHMS 1993-27 A4	09/01/2002	SCHEDULED REDEMPTION		338,405	338,405	346,019	338,405	(8,277)	0	0	0	0	4,076		1PE
74434T-SA-6	PHMS 1993-30 A8	09/01/2002	SCHEDULED REDEMPTION		1,679,793	1,679,793	1,696,591	1,679,793	(979)	0	0	0	0	19,292		1PE
74434T-A4-9	PHMS 1993-51 A14	09/01/2002	SCHEDULED REDEMPTION		5,742,862	5,742,862	5,527,727	5,742,862	109,850	0	0	0	0	68,203		1PE
71907#-AA-9	PHOENIX INSURANCE GROUP	08/01/2002	Various		0	0	0	0	0	0	0	0	0	0		5*
72129#-AA-9	PIKE ELECTRIC TERM B	08/12/2002	PRINCIPAL PAYMENT		17,647	17,647	17,647	17,647	0	0	0	0	0	2,435		3
72651*-AB-7	PLAINS MARKETING TERM B	09/23/2002	PRINCIPAL PAYMENT		45,000	45,000	45,000	45,000	0	0	0	0	0	894		3
990721-9B-0	PLAYTEX PRODUCTS TERM C	09/03/2002	PRINCIPAL PAYMENT		7,500	7,500	7,500	7,500	0	0	0	0	0	25		3Z
447013-A*-4	PLIANT CORP (FKA HNTSMN PCKGING) TERM B	09/30/2002	PRINCIPAL PAYMENT		435,781	435,781	422,098	424,822	398	0	0	10,959	10,959	7,765		4
69345D-A*-1	PMD GROUP INC. TERM B	09/30/2002	PRINCIPAL PAYMENT		15,625	15,625	15,625	15,625	0	0	0	0	0	947		4
69348L-WK-1	PNC MORTGAGE SECURITIES CORP 1998-3 3A	09/01/2002	SCHEDULED REDEMPTION		1,884,042	1,884,042	1,824,929	1,884,042	7,086	0	0	0	0	25,041		1PE
69348R-NV-4	PNC MTG SEC CORP 1999-6 CB2	09/01/2002	SCHEDULED REDEMPTION		11,305	11,305	9,948	11,305	1,119	0	0	0	0	125		1PE
69348L-5H-8	PNC MTG SECURITIES CORP 98-10 1B2	09/01/2002	SCHEDULED REDEMPTION		38,642	38,642	34,756	38,642	3,219	0	0	0	0	467		1PE
808086-A#-9	PORTLAND GEN ELEC/J.H.S. BANK SER C	06/30/2002	SCHEDULED REDEMPTION		1,440,796	1,440,796	1,440,796	1,440,796	0	0	0	0	0	87,288		2
74155Q-AF-7	PRIME CREDIT CARD MASTER TRUST	09/15/2002	SCHEDULED REDEMPTION		6,000,000	6,000,000	6,121,406	6,000,000	(17,229)	0	0	0	0	103,500		1PE
74155Q-AE-0	PRIME CREDIT CARD MTR TR 1995 1 A	08/15/2002	SCHEDULED REDEMPTION		10,000,000	10,000,000	9,984,375	10,000,000	341	0	0	0	0	112,500		1PE
74156W-AA-4	PRIME FINANCE CORP 1995-A, A-1	09/01/2002	SCHEDULED REDEMPTION		81,313	81,313	81,302	81,313	2	0	0	0	0	880		1
74156W-AB-2	PRIME FINANCE CORP 1995-A, A-2	09/01/2002	SCHEDULED REDEMPTION		20,172	20,172	20,045	20,172	67	0	0	0	0	344		1
74164#-AA-1	PRIME FINANCE CORP 1996-A, A-1	09/01/2002	SCHEDULED REDEMPTION		28,857	28,857	28,857	28,857	28	0	0	0	0	280		1
74157K-AC-5	PRIMEDIA INC	08/02/2002	GRANTCHESTER SECURITIES, INC		825,000	1,100,000	1,093,675	1,095,888	58	0	0	(270,888)	(270,888)	29,356		4
74157K-AF-8	PRIMEDIA, INC	08/01/2002	MERRILL LYNCH CAPITAL MARKETS		925,000	1,250,000	1,231,713	1,233,203	123	0	0	(308,203)	(308,203)	24,961		4
74157K-A@-0	PRIMEDIA, INC. TERM LOAN B	07/01/2002	PRINCIPAL PAYMENT		30,000	30,000	30,000	30,000	0	0	0	0	0	715		4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
74259#-AA-7	PRINTPACK HOLDINGS TERM B	09/30/2002	PRINCIPAL PAYMENT		10,000	10,000	10,000	10,000	0	0	0	0	0	146		3
74386Q-AA-9	PROVIDENT CBO I CLASS A-1 NOTES	09/09/2002	SCHEDULED REDEMPTION		67,183	67,183	67,183	67,183	0	0	0	0	0	460		1
743975-AS-3	PROVIDIAN MASTER TRUST	09/15/2002	SCHEDULED REDEMPTION		20,000,000	20,000,000	19,980,940	20,000,000	1,457	0	0	0	0	330,000		1PE
74434T-LH-8	PRUDENTIAL HOME MTG 1993 23 A8	09/01/2002	SCHEDULED REDEMPTION		355,370	355,370	351,039	355,370	137	0	0	0	0	3,820		1PE
74434U-AC-8	PRUDENTIAL HOME MTG SEC 1994-17 A2	09/01/2002	SCHEDULED REDEMPTION		1,045,931	1,045,931	1,004,421	1,045,931	4,340	0	0	0	0	30,995		1PE
74434R-7A-3	PRUDENTIAL HOME MTG SEC 1994-6 A 4	09/01/2002	SCHEDULED REDEMPTION		3,124,687	3,124,687	2,792,816	3,124,687	14,955	0	0	0	0	38,135		1PE
71880*-AH-9	PRUDENTIAL/PHL FUNDING I INC	07/20/2002	SCHEDULED REDEMPTION		132,654	132,654	123,547	132,654	606	0	0	0	0	3,068		1
69364@-AA-1	PTCL 1997 RECEIVABLE TRUST CERTIFICATE	08/14/2002	SCHEDULED REDEMPTION		835,009	835,009	835,009	835,009	0	0	0	0	0	17,581		5
74681@-AG-4	PUTNAM LOVELL 1999-3 CLASS A	08/31/2002	SCHEDULED REDEMPTION		447,742	447,742	447,742	447,742	0	0	0	0	0	22,487		2
74681@-AJ-8	PUTNAM LOVELL 2000-1 CLASS A1 NOTES	08/31/2002	SCHEDULED REDEMPTION		416,059	416,059	416,059	416,059	0	0	0	0	0	7,832		1
624903-A*-1	QUALITY DISTRIBUTION TERM B	09/30/2002	PRINCIPAL PAYMENT		4,185	4,185	3,683	3,756	30	0	0	429	429	192		4
624903-A@-9	QUALITY DISTRIBUTION TERM C	09/30/2002	PRINCIPAL PAYMENT		3,587	3,587	3,157	3,211	22	0	0	377	377	174		4
48250@-AA-2	QWEST/KDL HOLDINGS LLC 9.64% NTS	09/30/2002	SCHEDULED REDEMPTION		332,449	332,449	332,449	332,449	0	0	0	0	0	8,916		5
76110F-CF-8	RALI 1996-QS4 AI10	09/01/2002	SCHEDULED REDEMPTION		2,684,063	2,684,063	2,724,324	2,684,063	(34,449)	0	0	0	0	33,889		1PE
76110F-FQ-1	RALI 1997-QS1 A11	09/01/2002	SCHEDULED REDEMPTION		408,678	408,678	419,188	408,678	0	0	0	0	0	14,168		1PE
76110F-SD-6	RALI 1998-QS5 A1	07/01/2002	SCHEDULED REDEMPTION		1,851,212	1,851,212	1,812,452	1,851,212	0	0	0	0	0	10,406		1PE
76110F-Q3-0	RALI 1999-QS7 A1	09/01/2002	SCHEDULED REDEMPTION		407,355	407,355	393,097	407,355	6,736	0	0	0	0	14,012		1
76110G-EY-3	RALI 2000-QS14 A1	09/01/2002	SCHEDULED REDEMPTION		3,868,303	3,868,303	3,972,868	3,868,303	(76,163)	0	0	0	0	96,562		1PE
76110F-5G-4	RALI 2000-QS3 A2	09/01/2002	SCHEDULED REDEMPTION		2,514,774	2,514,774	2,565,069	2,514,774	(31,381)	0	0	0	0	30,665		1PE
76110G-AV-3	RALI 2000-QS8 A1	09/01/2002	SCHEDULED REDEMPTION		850,366	850,366	854,884	850,366	(1,027)	0	0	0	0	11,183		1PE
76110G-BT-7	RALI 2000-QS9 A9	09/01/2002	SCHEDULED REDEMPTION		1,295,929	1,295,929	1,304,180	1,295,929	(15,260)	0	0	0	0	22,709		1PE
76110G-FV-8	RALI 2001-QS1 NAB	09/01/2002	SCHEDULED REDEMPTION		403,107	403,107	409,657	403,107	(6,350)	0	0	0	0	4,582		1PE
126691-RF-3	RAST 1996-A1 A9	09/01/2002	SCHEDULED REDEMPTION		380,512	380,512	370,642	380,512	7,221	0	0	0	0	4,360		1PE
126691-WW-0	RAST 1996-A5 A9	09/01/2002	SCHEDULED REDEMPTION		867,427	867,427	888,801	867,427	(11,194)	0	0	0	0	25,849		1PE
12669A-LL-6	RAST 1998-A4 IA3	08/01/2002	SCHEDULED REDEMPTION		1,967,988	1,967,988	1,976,597	1,967,988	0	0	0	0	0	15,904		1PE
126671-DS-2	RAST 1998-A9 2A8	07/01/2002	SCHEDULED REDEMPTION		1,268,361	1,268,361	1,206,925	1,268,361	3,601	0	0	0	0	7,086		1PE
12669B-UC-4	RAST 2000-A6 NB1	08/01/2002	SCHEDULED REDEMPTION		1,141,287	1,141,287	1,147,350	1,141,287	(1,944)	0	0	0	0	11,752		1PE
755111-AD-3	RAYTHEON CO	08/15/2002	MATURED		12,055,000	12,055,000	11,812,695	12,055,000	14,621	0	0	0	0	388,774		2
45025*-AA-4	RAYTHEON/I R E SB SER A SECD NT	03/31/2002	EXCHANGE		1,488,789	1,488,789	1,488,789	1,488,789	0	0	0	0	0	0		2
749361-AJ-0	RCN CORP	09/03/2002	DELAWARE BAY COMPANYY		231,000	1,100,000	374,000	392,111	4,263	0	0	(161,111)	(161,111)	71,466		5
74936#-AA-8	RCN CORP TRANCHE B TERM LOAN	09/03/2002	PRINCIPAL PAYMENT		4,500	4,500	4,500	4,500	0	0	0	0	0	7,060		5
755267-A*-2	READER'S DIGEST TERM B	09/30/2002	PRINCIPAL PAYMENT		12,500	12,500	12,500	12,500	0	0	0	0	0	135		3
75628*-AH-7	RECREATIONAL EQUIPMENT 7.57% SER. A SR. NTS	09/08/2002	SCHEDULED REDEMPTION		150,685	150,685	150,685	150,685	0	0	0	0	0	2,870		2
75628*-AD-6	RECREATIONAL EQUIPMENT INC SR NTS	09/01/2002	SCHEDULED REDEMPTION		396,025	396,025	396,025	396,025	168	0	0	0	0	21,508		2
75628*-AF-1	RECREATIONAL EQUIPMENT INC SR NTS	09/01/2002	SCHEDULED REDEMPTION		56,854	56,854	56,723	56,854	108	0	0	0	0	1,200		2
990951-9B-3	REGAL CINEMAS TERM C	09/30/2002	PRINCIPAL PAYMENT		112,500	112,500	112,500	112,500	0	0	0	0	0	0		4Z
75967@-AA-9	RELIZON CO. TERM B	08/08/2002	PRINCIPAL PAYMENT		25,316	25,316	24,051	24,171	14	0	0	1,145	1,145	555		3
761042-CK-4	RESECURITIZATION MTG TRUST 2000-A A7	09/01/2002	SCHEDULED REDEMPTION		5,920,633	5,920,633	5,638,810	5,920,633	137,922	0	0	0	0	230,446		1PE
76110F-V3-4	RESIDENTIAL ACCREDIT LOANS, INC 1999-QS10 A1	09/01/2002	SCHEDULED REDEMPTION		1,006,962	1,006,962	969,988	1,006,962	10,143	0	0	0	0	35,211		1
760944-MS-4	RESIDENTIAL FUND MTG SEC 1993 S23 A15	09/01/2002	SCHEDULED REDEMPTION		111,156	111,156	109,440	111,156	0	0	0	0	0	540		1PE
760947-TS-0	RESIDENTIAL FUNDING MTG SEC I 1996-S4	09/01/2002	SCHEDULED REDEMPTION		410,685	410,685	419,084	410,685	(5,344)	0	0	0	0	28,302		1PE
760972-K3-2	RFMSI 1998-S20 A17	09/01/2002	SCHEDULED REDEMPTION		458,807	458,807	435,867	458,807	14,080	0	0	0	0	9,812		1PE
760972-MV-8	RFMSI 1998-S3 A1	09/01/2002	SCHEDULED REDEMPTION		908,889	908,889	855,492	908,889	32,143	0	0	0	0	21,659		1PE
76110Y-CM-2	RFMSI 1999-S5 A8	09/01/2002	SCHEDULED REDEMPTION		10,758,386	10,758,386	10,059,481	10,758,386	624,346	0	0	0	0	137,234		1PE
76110Y-K2-7	RFMSI 2001-S2 M2	09/01/2002	SCHEDULED REDEMPTION		3,332	3,332	3,336	3,332	(4)	0	0	0	0	9,305		1PE
76111J-MM-3	RFMSI 2002-S1 A9	09/01/2002	SCHEDULED REDEMPTION		1,621,274	1,621,274	1,618,741	1,621,274	2,434	0	0	0	0	98,751		1PE
760972-VP-1	RFMSI 98-S12 MI	09/01/2002	SCHEDULED REDEMPTION		44,173	44,173	45,326	44,173	(1,057)	0	0	0	0	71,820		1PE
76110Y-NW-8	RFMSI 99 S-18 M2	09/01/2002	SCHEDULED REDEMPTION		12,454	12,454	11,460	12,454	808	0	0	0	0	143		1PE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
767754-A#-1	RITE AID CORP TERM LOAN	09/03/2002	PRINCIPAL PAYMENT		42,167	42,167	42,167	42,167	80	0	0	0	0	1,619		4
769507-A#-1	RIVERWOOD INTL TERM B	09/30/2002	PRINCIPAL PAYMENT		10,000	10,000	10,000	10,000	0	0	0	0	0	118		4
74970#-AA-5	RK POLYMERS TERM LOAN	09/30/2002	PRINCIPAL PAYMENT		135,678	135,678	135,678	135,678	1,300	0	0	0	0	9,048		4
761042-BD-1	RMT 1999-B A1	09/01/2002	SCHEDULED REDEMPTION		2,010,426	2,010,426	1,951,558	2,010,426	29,345	0	0	0	0	56,355		1PE
774347-AM-0	ROCKWELL INTL CORP NT	09/15/2002	MATURED		1,500,000	1,500,000	1,523,994	1,500,000	(1,192)	0	0	0	0	50,625		1
778669-AA-9	ROTECH HEALTHCARE INC	08/01/2002	WARBURG DILLION READ LLC		1,930,000	2,000,000	2,040,000	2,038,767	(345)	0	0	(108,767)	(108,767)	68,611		4
778669-A*-2	ROTECH HEALTHCARE TERM LOAN	09/30/2002	PRINCIPAL PAYMENT		27,500	27,500	27,500	27,500	0	0	0	0	0	15,410		3Z
77876H-AD-3	ROTHSCHILD L F MTG TR 1 CL Z	08/01/2002	SCHEDULED REDEMPTION		86,020	86,020	85,390	86,020	33	0	0	0	0	1,685		1PE
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F	09/01/2002	SCHEDULED REDEMPTION		50,235	50,235	47,903	50,235	2,337	0	0	0	0	1,277		1PE
991095-9A-0	ROUNDY'S TERM B	09/30/2002	PRINCIPAL PAYMENT		5,000	5,000	5,000	5,000	0	0	0	0	0	59		3Z
781904-AF-4	RURAL CELLULAR CORP	08/23/2002	Various		790,500	1,400,000	1,249,000	1,254,296	725	0	0	(463,796)	(463,796)	47,976		4Z
78648R-AB-0	SAFETY-KLEEN CORP	07/17/2002	BANK OF NEW YORK		84,500	2,600,000	2,600,000	52,000	0	0	0	32,500	32,500	0		6
78649Q-AA-3	SAFETY-KLEEN SVCS INC	07/18/2002	BANK OF NEW YORK		16,250	1,300,000	1,300,000	143,000	0	0	0	(126,750)	(126,750)	0		6
79377W-AA-6	SAKS INC	09/16/2002	J. P. MORGAN SECURITIES, INC		467,500	500,000	451,875	458,265	1,057	0	0	9,235	9,235	14,208		4
79548K-U3-0	SALOMON BROTHERS MTG SECURITIES 1999-6 A1	09/01/2002	SCHEDULED REDEMPTION		1,219,351	1,219,351	1,177,531	1,219,351	26,470	0	0	0	0	14,572		1PE
795770-AE-6	SALTON SEA FUNDING CORPORATION	05/30/2002	Various		185,303	185,303	185,303	185,303	0	0	0	0	0	137,634		3
800907-AD-9	SANMINA	09/19/2002	BANK OF AMERICA		428,825	1,340,000	518,396	553,201	6,086	0	0	(124,376)	(124,376)	0		3
863572-H8-9	SASC 2000-1 2A2	09/01/2002	SCHEDULED REDEMPTION		10,533,590	10,533,590	10,624,114	10,533,590	(50,274)	0	0	0	0	138,062		1PE
863572-T5-2	SASC 2000-3 B2	09/01/2002	SCHEDULED REDEMPTION		18,510	18,510	18,221	18,510	292	0	0	0	0	256		1PE
78388J-AB-2	SBA COMMUNICATION	07/18/2002	Various		388,375	725,000	422,250	631,973	4,354	0	0	(243,598)	(243,598)	0		4
80822#-AC-8	SCHURMAN FINE PAPERS SR. SUB NOTES	06/30/2002	SCHEDULED REDEMPTION		250,000	250,000	250,000	250,000	25,000	0	0	0	0	9,383		4Z
783890-AF-3	SCI SYSTEMS INC	07/29/2002	THOMAS WEISEL PARTNERS		1,660,000	2,700,000	2,316,735	2,389,277	4,201	0	0	(729,277)	(729,277)	29,975		3
810186-A#-3	SCOTTS COMPANY NEW TRANCHE B	09/30/2002	PRINCIPAL PAYMENT		2,885	2,885	2,885	2,885	0	0	0	0	0	108		3
812141-A*-0	SEALY MATTRESS AXEL B	09/16/2002	PRINCIPAL PAYMENT		3,223	3,223	3,231	3,228	0	0	0	(5)	(5)	244		4
812141-A@-8	SEALY MATTRESS AXEL C	09/16/2002	PRINCIPAL PAYMENT		2,149	2,149	2,154	2,152	0	0	0	(4)	(4)	173		4
812141-A#-6	SEALY MATTRESS AXEL D	09/16/2002	PRINCIPAL PAYMENT		2,686	2,686	2,692	2,691	0	0	0	(5)	(5)	234		4
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z	08/01/2002	SCHEDULED REDEMPTION		303,285	303,285	253,380	303,285	28,146	0	0	0	0	8,993		1PE
81376@-AD-6	SECURITIZED MULTIPLE ASSET RATED TRUST	08/21/2002	Various		65,745	65,745	65,373	66,232	64,892	0	0	(488)	(488)	0		6
816074-C*-7	SEITEL 7.04% SER G SR NTS	08/21/2002	WRITEDOWN		212,161	212,161	212,161	220,646	(4,491,515)	0	0	(8,485)	(8,485)	0		4
816074-B*-8	SEITEL, INC SERIES D SR NTS	08/21/2002	WRITEDOWN		164,515	164,515	164,515	169,557	(2,244,958)	0	0	(5,042)	(5,042)	0		2
816074-B#-4	SEITEL, INC SERIES F SR NTS	08/21/2002	WRITEDOWN		173,793	173,793	173,793	179,119	(2,080,058)	0	0	(5,326)	(5,326)	0		2
816074-B@-6	SEITEL, INC. SERIES E SR NTS	08/21/2002	WRITEDOWN		340,628	340,628	325,933	351,067	(4,178,053)	0	0	(10,440)	(10,440)	0		4
816850-AD-3	SEMTECH CORP	09/04/2002	Various		446,470	550,000	578,590	569,077	(1,771)	0	0	(122,607)	(122,607)	14,050		5
826170-AC-6	SIEBEL SYSTEMS INC	07/11/2002	CIBC WORLD MARKETS		237,500	250,000	330,938	271,552	(3,484)	0	0	(34,052)	(34,052)	4,622		4
829226-B*-9	SINCLAIR BROADCAST INCREM. TERM LOAN	07/15/2002	PRINCIPAL PAYMENT		900,000	900,000	888,750	889,534	43	0	0	10,466	10,466	10,362		3
83001W-A@-3	SIX FLAGS THEME PARKS TERM B	07/01/2002	LEHMAN BROTHERS INC		4,962,500	4,962,500	4,968,500	4,966,348	(21)	0	0	(3,848)	(3,848)	11,218		3
830566-AA-3	SKECHERS USA INC	08/08/2002	CIBC WORLD MARKETS		252,375	300,000	305,125	304,928	(112)	0	0	(52,553)	(52,553)	4,650		4Z
78442E-AH-4	SLFC INC STUDENT LOAN REV NTS 1992A4	08/01/2002	CALLED @ 100.00000000		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	67,696		1PE
863572-AW-3	SLH MTG TRUST 1989-1 Z	09/01/2002	SCHEDULED REDEMPTION		55,766	55,766	57,372	55,766	(1,176)	0	0	0	0	450		1PE
83170#-AA-4	SMARTE CARTE CORP. TERM LN DUE 2006	09/10/2002	PRINCIPAL PAYMENT		31,250	31,250	30,812	30,909	7	0	0	341	341	1,923		5
832110-C@-7	SMITH INT'L SENIOR NOTES	07/31/2002	SCHEDULED REDEMPTION		2,142,857	2,142,857	2,224,500	2,142,857	(56,079)	0	0	0	0	247,510		2
834182-AL-1	SOLECTRON	08/19/2002	WARBURG DILLION READ LLC		385,000	1,000,000	443,750	455,432	2,772	0	0	(70,432)	(70,432)	0		3
83441*-AA-1	SOLVAY AMERICA SR NOTES	07/31/2002	MATURED		1,280,000	1,280,000	1,280,000	1,280,000	0	0	0	0	0	52,224		1
60467M-AC-5	SOUTHERN ENERGY MID-ATL	07/11/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		2,732,896	2,922,883	3,249,428	3,245,605	(301)	0	0	(512,709)	(512,709)	304,905		2
844741-AR-9	SOUTHWEST AIR	07/01/2002	SCHEDULED REDEMPTION		107,345	107,345	108,404	107,345	(749)	0	0	0	0	225,076		1PE
845905-30-6	SOVEREIGN BANCORP	08/15/2002	LEHMAN BROTHERS INC		207,044	2,500	123,750	123,750	0	0	0	83,294	83,294	4,688		3
86357M-BZ-1	SPARCS 99-8B / BRISTOL MYERS SQUIBB	08/08/2002	EXCHANGE		15,000,000	15,000,000	11,873,820	15,000,000	115,004	0	0	0	0	0		1PE
84683*-AF-5	SPARTAN STORES TERM B	09/30/2002	PRINCIPAL PAYMENT		630,266	630,266	628,218	628,778	59	0	0	1,488	1,488	17,954		2
12478E-AA-5	SPE CIRCLE, LP GTD LEASE-BKD PASS-THRU	09/12/2002	SCHEDULED REDEMPTION		70,309	70,309	69,332	70,309	1,231	0	0	0	0	1,226		2
84753#-AB-5	SPECTAGUARD TERM LOAN B	09/30/2002	PRINCIPAL PAYMENT		7,652	7,652	7,652	7,652	34	0	0	0	0	1,210		4
852060-AC-6	SPRINT CAPITAL CORP	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		3,175,000	5,000,000	4,979,500	4,981,408	196	0	0	(1,806,408)	(1,806,408)	63,802		2
784635-9A-4	SPX CORP. TERM B	09/30/2002	PRINCIPAL PAYMENT		5,625	5,625	5,625	5,625	0	0	0	0	0	0		3Z
784635-E@-9	SPX CORP. TERM B DUE 2006	07/25/2002	PRINCIPAL PAYMENT		2,925,000	2,925,000	2,925,000	2,925,000	0	0	0	0	0	25,445		3
784635-9B-2	SPX CORP. TERM C	09/30/2002	PRINCIPAL PAYMENT		9,375	9,375	9,375	9,375	0	0	0	0	0	0		3Z
784635-G*-9	SPX CORP. TERM C'S (MERGED 8-2-01)	07/25/2002	PRINCIPAL PAYMENT		4,856,113	4,856,113	4,874,324	4,871,919	(168)	0	0	(15,805)	(15,805)	74,656		3

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
854231-A#-4	STANDEX 7.13% SENIOR NOTES	09/22/2002	SCHEDULED REDEMPTION		2,685,714	2,685,714	2,640,003	2,685,714	31,915	0	0	0	0	95,746		2
858119-AA-8	STEEL DYNAMICS INC.	08/21/2002	MORGAN STANLEY DEAN WITTER		1,010,000	1,000,000	1,033,750	1,032,083	(678)	0	0	(22,083)	(22,083)	39,583		4
790907-D*-7	STONE CONTAINER CANCO TERM H	07/25/2002	PRINCIPAL PAYMENT		1,111,003	1,111,003	1,111,003	1,111,003	0	0	0	0	0	11,280		4
861589-B#-5	STONE CONTAINER CORP TERM F	07/25/2002	PRINCIPAL PAYMENT		1,858,680	1,858,680	1,858,680	1,858,680	0	0	0	0	0	27,357		4
861589-C*-8	STONE CONTAINER CORP TERM G	07/25/2002	PRINCIPAL PAYMENT		1,340,464	1,340,464	1,340,464	1,340,464	0	0	0	0	0	12,777		4
863572-PN-7	STRUCTURED ASSET SECURITIES CORP	09/12/2002	SCHEDULED REDEMPTION		39,170	39,170	39,576	39,170	(116)	0	0	0	0	445		1
78481#-AA-8	STS HYDRO POWER LTD	09/30/2002	SCHEDULED REDEMPTION		72,675	72,675	72,675	72,675	67	0	0	0	0	0		3Z
86815@-AA-0	SUPERIOR TELECOM TERM B	09/26/2002	WRITEDOWN		0	0	0	0	(1,056,087)	0	0	0	0	0		4
991091-9A-9	SYBRON DENTAL SPECIALTIES TERM B	09/30/2002	PRINCIPAL PAYMENT		265,594	265,594	265,594	265,594	0	0	0	0	0	1,635		3Z
87972#-AA-5	TELMARK III CLASS A	09/22/2002	SCHEDULED REDEMPTION		333,596	333,596	335,811	333,596	(1,272)	0	0	0	0	4,155		1PE
880349-A#-2	TENNECO AUTOMOTIVE INC. TERM A	09/30/2002	PRINCIPAL PAYMENT		130,239	130,239	115,912	117,199	429	0	0	13,040	13,040	3,351		4
880349-A*-6	TENNECO AUTOMOTIVE INC. TERM B	09/30/2002	PRINCIPAL PAYMENT		33,018	33,018	33,018	33,018	0	0	0	0	0	17,965		4
880349-A@-4	TENNECO AUTOMOTIVE INC. TERM C	09/30/2002	PRINCIPAL PAYMENT		33,018	33,018	33,018	33,018	0	0	0	0	0	18,685		4
88077#-AA-7	TEREX CORP. SR. SECD. TERM B	07/03/2002	PRINCIPAL PAYMENT		792,917	792,917	794,899	794,420	(3)	0	0	(1,503)	(1,503)	9,892		3
880779-A#-0	TEREX CORP. SR. SECD. TERM C	07/03/2002	PRINCIPAL PAYMENT		1,412,424	1,412,424	1,412,424	1,412,424	0	0	0	0	0	18,373		3
991136-9A-2	TEREX CORP. TERM LOAN	09/30/2002	PRINCIPAL PAYMENT		10,000	10,000	10,000	10,000	0	0	0	0	0	0		3Z
881609-AK-7	TESORO ESCROW CORP	08/01/2002	Various		699,250	895,000	895,000	895,000	0	0	0	(195,750)	(195,750)	26,874		4
881609-A*-2	TESORO PETROLEUM TERM B	09/30/2002	PRINCIPAL PAYMENT		12,486	12,486	12,486	12,486	0	0	0	0	0	47,074		3
883203-AR-2	TEXTRON INC.	07/05/2002	CALLED @ 104.07		1,561,050	1,500,000	1,524,099	1,521,611	(16)	0	0	39,439	39,439	67,083		1PE
60935B-BE-8	THE MONEY STORE HOME EQ TR 96-C A-13	09/01/2002	SCHEDULED REDEMPTION		541,842	541,842	541,673	541,842	0	0	0	0	0	8,523		1PE
698657-A*-4	THE PANTRY TERM B	07/31/2002	PRINCIPAL PAYMENT		6,374	6,374	6,326	6,333	1	0	0	40	40	246		4
698657-A@-2	THE PANTRY TERM C	07/31/2002	PRINCIPAL PAYMENT		3,376	3,376	3,352	3,355	0	0	0	21	21	161		4
88580*-AE-3	THRIFTY FINDLAY MEIJER SER E MTG NT	09/01/2002	SCHEDULED REDEMPTION		105,027	105,027	105,027	105,027	0	0	0	0	0	5,556		1
87244X-AA-8	TIAA RETAIL COMMERCIAL MORTGAGE TRUST	09/01/2002	SCHEDULED REDEMPTION		136,752	136,752	136,709	136,752	29	0	0	0	0	44,521		1
887315-AX-7	TIME WARNER INC NT	07/26/2002	DEUTSCHE BANK SECURITIES		15,558,295	18,630,000	20,535,893	20,235,355	(21,577)	0	0	(4,677,060)	(4,677,060)	697,931		2PE
888266-B*-3	TITAN CORP TERM B	09/30/2002	PRINCIPAL PAYMENT		11,250	11,250	11,250	11,250	0	0	0	0	0	53		3
872540-AL-3	TJX COMPANIES	08/19/2002	Various		1,385,000	1,750,000	1,245,717	1,259,666	1,529	0	0	125,334	125,334	0		2
872594-A*-7	TNP ENTERPRISES TERM LOAN	09/30/2002	PRINCIPAL PAYMENT		8,750	8,750	8,750	8,750	0	0	0	0	0	1,037		3
587499-R#-3	TRAILER TRAIN/MERCANTILE SAFE DEP TR SER A	08/01/2002	SCHEDULED REDEMPTION		20,970	20,970	21,360	20,970	(312)	0	0	0	0	1,066		1
893647-A*-8	TRANSDIGM INC. TERM B	08/15/2002	PRINCIPAL PAYMENT		4,059	4,059	4,059	4,059	0	0	0	0	0	1,701		4
893647-A@-6	TRANSDIGM INC. TERM C	08/15/2002	PRINCIPAL PAYMENT		4,375	4,375	4,375	4,375	0	0	0	0	0	4,212		4
89406#-AA-7	TRANSWESTERN PUBLISH. TERM B	09/30/2002	PRINCIPAL PAYMENT		12,000	12,000	12,000	12,000	0	0	0	0	0	370		3
894172-B*-5	TRAVELCENTERS OF AMERICA TERM LOAN	09/30/2002	PRINCIPAL PAYMENT		25,000	25,000	25,000	25,000	0	0	0	0	0	669		3
89579K-A@-8	TRIAD HOSPITALS TERM A	09/30/2002	PRINCIPAL PAYMENT		40,000	40,000	40,100	40,080	(4)	0	0	(80)	(80)	3,080		4
89579K-A*-0	TRIAD HOSPITALS TERM B	09/30/2002	PRINCIPAL PAYMENT		7,500	7,500	7,500	7,500	0	0	0	0	0	1,592		4
89626*-AD-9	TRIMONT LEASING PTNRS SER B SR SEC NT	09/30/2002	MATURED		300,000	300,000	300,000	300,000	0	0	0	0	0	11,175		2
74282#-AA-8	TRIPOINT GLOBAL (PRODELIN) TERM B	09/30/2002	PRINCIPAL PAYMENT		217,898	217,898	215,174	215,674	733	0	0	2,224	2,224	13,081		4
896789-AH-7	TRIUMPH CAPITAL CBO CLASS A-2 SR SEC FLTG RATE NOTES	06/15/2002	Various		(294,879)	(294,879)	(294,879)	(294,879)	0	0	0	0	0	0		1
897907-AA-9	TRUMP ATLANTIC CITY FDG INC.	07/18/2002	Various		1,513,688	2,000,000	1,389,350	1,488,492	4,563	0	0	25,195	25,195	48,914		5
89824@-AE-5	TRUSERV CORP. AMENDED SENIOR NOTES	08/13/2002	Various		2,866,035	2,980,990	2,765,464	2,926,704	89,919	0	0	(60,669)	(60,669)	1,195,276		4
87306#-AA-2	TTX CO EQUIPMENT TRUST CERT SER 41A	07/27/2002	SCHEDULED REDEMPTION		1,882	1,882	1,882	1,882	0	0	0	0	0	119		1
87306#-AE-4	TTX CO EQUIPMENT TRUST CERT SER 41C	07/27/2002	SCHEDULED REDEMPTION		1,624	1,624	1,624	1,624	0	0	0	0	0	59,412		1
33632*-NH-6	TTX CO FIRST SECURITY BANK OF UTAH	07/01/2002	SCHEDULED REDEMPTION		578,209	578,209	578,780	578,209	(61)	0	0	0	0	22,486		1
33632*-NM-5	TTX CO FIRST SECURITY BANK OF UTAH 42-C TRANCHE 1	07/01/2002	SCHEDULED REDEMPTION		220,945	220,945	220,945	220,945	0	0	0	0	0	8,596		1
33632*-NN-3	TTX CO FIRST SECURITY BANK OF UTAH 42-C TRANCHE 2	07/01/2002	SCHEDULED REDEMPTION		8,999	8,999	8,999	8,999	0	0	0	0	0	375		1
911546-VH-9	U S AIR INC EQUIP 1990 SER A	09/27/2002	WRITEDOWN		0	0	0	0	(1,346,280)	0	0	0	0	0		4
911546-VJ-5	U S AIR INC EQUIP 1990 SER B	09/27/2002	WRITEDOWN		0	0	0	0	(1,313,000)	0	0	0	0	0		4
911546-VK-2	U S AIR INC EQUIP 1990 SER C	09/27/2002	WRITEDOWN		0	0	0	0	(1,066,000)	0	0	0	0	0		4
911546-VP-1	U S AIR INC EQUIP 1990 SER C	09/27/2002	WRITEDOWN		0	0	0	0	(1,212,037)	0	0	0	0	0		4
911546-VL-0	U S AIR INC EQUIP 1990 SER D	09/27/2002	WRITEDOWN		0	0	0	0	(1,459,000)	0	0	0	0	0		4
91154G-AB-3	U S AIR INC PASS THRU SER 1990-A1	09/27/2002	WRITEDOWN		16,241	16,241	16,241	16,241	0	0	0	0	0	909		6
911684-AA-6	U S CELLULAR CORP CONV	07/09/2002	JEFFERIES & COMPANY, INC.		468,000	1,600,000	717,878	729,351	1,352	0	0	(261,351)	(261,351)	0		2Z
912325-A*-8	U.S. OFFICE PRODUCTS CO. TRANCHE B	09/24/2002	Various		10,130	10,130	7,653	10,130	8,529	0	0	0	0	0		5
902530-AD-9	UACSC 1999-D A4	09/08/2002	SCHEDULED REDEMPTION		180,473	180,473	180,445	180,473	6	0	0	0	0	20,406		1PE
908584-DD-4	UNION TANK CAR CO EQTR	07/02/2002	SCHEDULED REDEMPTION		240,321	240,321	240,321	240,321	0	0	0	0	0	19,105		1PE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
909317-AR-0	UNITED AIR LINES	07/01/2002	SCHEDULED REDEMPTION		200,015	200,015	186,873	200,015	12,869	0	0	0	0	7,785		2
909279-AE-1	UNITED AIRLINES EQUIP TRUST SER A	07/05/2002	SCHEDULED REDEMPTION		477,511	477,511	477,511	477,511	0	0	0	0	0	24,136		4
91018B-A#-1	UNITED DEFENSE INDUSTRIES TERM B	09/30/2002	PRINCIPAL PAYMENT		668,527	668,527	668,527	668,527	0	0	0	0	0	21,505		4
91136@-AA-2	UNITED REFRIGERATION GROUP SEC NOTES	08/01/2002	SCHEDULED REDEMPTION		1,928,571	1,928,571	1,928,734	1,928,571	(986)	0	0	0	0	40,367		3
91137*-AC-9	UNITED RENTALS (N.A.), INC. TERM LOAN	09/30/2002	PRINCIPAL PAYMENT		9,368	9,368	9,368	9,368	0	0	0	0	0	618		3
91374#-AA-1	UNITED TEL CO OF EASTERN KANSAS	08/01/2002	MATURED		403,000	403,000	403,000	403,000	0	0	0	0	0	15,657		1
913028-E#-9	UNITED TEL CO OF INDIANA INC	08/01/2002	SCHEDULED REDEMPTION		107,040	107,040	107,040	107,040	2,805	0	0	0	0	4,698		1
91375@-AB-0	UNITED TEL CO OF SOUTHEAST INC	08/01/2002	SCHEDULED REDEMPTION		18,420	18,420	18,420	18,420	461	0	0	0	0	809		1
91372*-AF-6	UNITED TEL CO OF TEXAS INC	08/01/2002	MATURED		1,152,000	1,152,000	1,152,000	1,152,000	0	0	0	0	0	44,755		1
91375*-AF-3	UNITED TEL CO OF THE WEST	08/01/2002	MATURED		230,000	230,000	230,000	230,000	0	0	0	0	0	8,936		1
91373*-AS-7	UNITED TEL OF CAROLINAS	08/01/2002	MATURED		248,000	248,000	248,000	248,000	0	0	0	0	0	9,635		1
913903-AL-4	UNIV HEALTH SVCS	09/27/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,472,438	2,200,000	1,255,449	1,237,638	(2,870)	0	0	234,800	234,800	2,577		2
915072-AN-2	UNIVERSITY SUPPORT SERVICES 1993 A 3	09/20/2002	SCHEDULED REDEMPTION		493,216	493,216	495,386	493,216	0	0	0	0	0	2,352		1PE
915072-AT-9	UNIVERSITY SUPPORT SERVICES 1994 A 3	09/20/2002	SCHEDULED REDEMPTION		404,828	404,828	404,828	404,828	0	0	0	0	0	1,768		1PE
907818-CH-9	UNP 0 07/01/02	07/01/2002	MATURED		11,000,000	11,000,000	10,999,670	11,000,000	0	0	0	0	0	71,947		2PE
903236-A*-8	URS CORP. TERM B DUE 2006	08/22/2002	PRINCIPAL PAYMENT		1,193,323	1,193,323	1,193,323	1,193,323	0	0	0	0	0	15,604		3
903236-A@-6	URS CORP. TERM C DUE 2007	08/22/2002	PRINCIPAL PAYMENT		1,193,323	1,193,323	1,193,323	1,193,323	0	0	0	0	0	16,397		3
902973-AC-0	US BANCORP	07/10/2002	SALOMON SMITH BARNEY		4,522,500	6,000,000	4,431,030	4,494,128	2,650	0	0	28,372	28,372	0		1
911674-AF-6	US CAN CO	08/07/2002	DUETSCHE BANK SECURITIES		1,384,500	1,775,000	1,825,750	1,821,976	(394)	0	0	(437,476)	(437,476)	79,930		5
90333G-AB-9	US INDUSTRIES INC	09/10/2002	Various		4,645,325	5,049,000	4,579,830	4,820,448	35,200	0	0	(175,123)	(175,123)	140,967		4
921796-BR-8	VANDERBILT MTG 1996-C A4	09/01/2002	SCHEDULED REDEMPTION		494,809	494,809	494,733	494,809	1,819	0	0	0	0	24,319		1PE
921796-BZ-0	VANDERBILT MTG AND FINANCE 97-A A-4	09/01/2002	SCHEDULED REDEMPTION		258,026	258,026	257,905	258,026	27	0	0	0	0	10,740		1PE
92344G-AP-1	VERIZON GLOBAL	08/07/2002	WARBURG DILLION READ LLC		3,049,000	5,800,000	3,195,621	3,314,667	9,787	0	0	(265,667)	(265,667)	0		1
92907T-A*-8	VOUGHT AIRCRAFT TERM B	09/27/2002	PRINCIPAL PAYMENT		152,672	152,672	147,710	148,315	188	0	0	4,357	4,357	5,884		3
231907-FL-5	WAL MART CRAVE 401	07/15/2002	SCHEDULED REDEMPTION		2,598,752	2,598,752	2,592,390	2,598,752	(5,569)	0	0	0	0	431,815		1PE
931142-AG-8	WAL-MART STORES INC SECD SER B	06/29/2002	CALLED @ 100.00		544,000	544,000	544,000	544,000	0	0	0	0	0	23,791		1PE
92948#-AF-5	WAL-MART WESTMINSTER CTL	07/01/2002	LEHMAN BROTHERS INC		0	0	0	0	40	0	0	0	0	0		1
58186*-AB-0	WALMART/MCLANE CO INC SER B 1ST MTG	09/06/2002	SCHEDULED REDEMPTION		298,040	298,040	298,040	298,040	2,819	0	0	0	0	13,770		1
25468P-BX-3	WALT DISNEY COMPANY	08/02/2002	Various		8,902,098	8,800,000	8,773,748	8,774,567	191	0	0	127,531	127,531	247,775		2
939335-PQ-2	WAMU 2001-S8 II-A17	09/01/2002	SCHEDULED REDEMPTION		2,949,415	2,949,415	2,954,024	2,949,415	(3,230)	0	0	0	0	36,623		1PE
947074-AA-8	WEATHERFORD INTERNATIONAL	08/08/2002	WARBURG DILLION READ LLC		846,500	1,400,000	771,764	802,657	1,056	0	0	43,843	43,843	0		2
947074-AB-6	WEATHERFORD INT'L	08/08/2002	WARBURG DILLION READ LLC		1,189,500	1,950,000	1,296,360	1,285,566	(400)	0	0	(96,066)	(96,066)	0		2
958202-HU-0	WESTERN FINANCIAL BK-FSB	08/09/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,125,300	1,210,000	1,204,168	1,204,268	43	0	0	(78,968)	(78,968)	32,674		4
962166-BA-1	WEYERHAEUSER CO	07/08/2002	WARBURG DILLION READ LLC		10,082,500	10,000,000	9,950,000	9,955,085	164	0	0	127,415	127,415	115,694		2
949909-AB-1	WFMBS 2001-31 A2	06/01/2002	Various		0	0	0	0	0	0	0	0	0	0		1PE
96926#-AA-3	WILLIAM CARTER TERM B	09/30/2002	PRINCIPAL PAYMENT		2,500	2,500	2,500	2,500	0	0	0	0	0	262		3
968905-AD-1	WILLIAMS COS INC	09/30/2002	WARBURG DILLION READ LLC		1,240,000	2,000,000	1,819,360	1,856,807	4,590	0	0	(616,807)	(616,807)	44,056		4
96949V-A#-0	WILLIAMS SCOTSMAN TERM LOAN	09/30/2002	PRINCIPAL PAYMENT		25,000	25,000	25,000	25,000	60	0	0	0	0	419		4
971804-#T-6	WILMINGTON TR BOEING CO	08/13/2002	SCHEDULED REDEMPTION		103,455	103,455	103,455	103,455	0	0	0	0	0	5,820		1
97180*-KN-7	WILMINGTON TR KROGER CO	09/17/2002	SCHEDULED REDEMPTION		709,366	709,366	709,366	709,366	0	0	0	0	0	33,710		2
973149-AD-9	WIND RIVER SYSTEMS INC	07/01/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		175,000	250,000	259,300	258,354	(20)	0	0	(83,354)	(83,354)	521		4
974280-AB-5	WINN DIXIE	08/19/2002	Various		2,396,750	2,450,000	2,450,000	2,450,000	0	0	0	(53,250)	(53,250)	84,769		3
974272-AA-4	WINN DIXIE PASS-THRU, CL A-1, SER 1999-1	09/01/2002	SCHEDULED REDEMPTION		41,685	41,685	37,500	41,685	4,096	0	0	0	0	818		3
974280-G*-4	WINN-DIXIE TERM LOAN	09/04/2002	Various		1,156,523	1,153,125	1,153,125	1,153,125	0	0	0	3,398	3,398	20,823		2
978093-AC-6	WOLVERINE TUBE INC	08/01/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,449,000	1,725,000	1,477,031	1,497,691	2,634	0	0	(48,691)	(48,691)	65,376		4
C9794#-AA-2	WOODHEAD FINANCE COMPANY SR NTS	09/30/2002	SCHEDULED REDEMPTION		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	46,480		2
983101-A#-3	WYNDHAM INTL. INC. - IRL	07/26/2002	PRINCIPAL PAYMENT		9,710	9,710	8,282	8,541	36	0	0	1,169	1,169	291		4Z
983101-A*-7	WYNDHAM INTL. INC. TERM LOAN DUE 2006	07/26/2002	PRINCIPAL PAYMENT		66,084	66,084	57,354	58,128	266	0	0	7,956	7,956	1,114		4
65333H-A*-4	XO COMM (FKA NEXTLINK) TERM B	05/29/2002	Various		1,100,000	2,000,000	2,000,000	1,100,000	857,425	0	0	0	0	0		6
98478*-AE-7	YANKEE GAS SERVICES CO 1ST MTG SER A	08/01/2002	SCHEDULED REDEMPTION		750,000	750,000	750,000	750,000	764	0	0	0	0	37,793		2
987425-AC-9	YOUNG & RUBICAM	07/18/2002	SALOMON SMITH BARNEY		462,500	500,000	485,000	485,929	325	0	0	(23,429)	(23,429)	7,833		2
Totals - UNITED STATES					1,151,742,139	1,242,604,243	1,210,911,902	1,190,728,222	(32,461,109)	0	0	(38,986,082)	(38,986,082)	30,296,648	XXX	XXX
CANADA																
45245E-AE-9	IMAX CORP	09/19/2002	Various		3,121,875	4,250,000	3,923,750	1,070,844	1,469	0	0	2,051,031	2,051,031	79,723		5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
59169Y-AJ-7	METRONET COMM	08/05/2002	Various		509,125	5,550,000	4,592,625	832,500	0	0	0	(323,375)	(323,375)	0		5
74819R-AB-2	QUEBECOR MEDIA	09/12/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES		1,003,375	1,150,000	1,124,631	1,126,393	331	0	0	(123,018)	(123,018)	86,002		3
87971M-AB-9	TELUS CORP	07/26/2002	Various		7,313,750	11,250,000	11,784,911	11,732,839	(5,134)	0	0	(4,419,089)	(4,419,089)	120,885		3
87971M-AC-7	TELUS CORP	09/23/2002	Various		17,289,283	31,290,000	31,418,868	31,408,326	(1,018)	0	0	(14,119,043)	(14,119,043)	374,680		3
Totals - CANADA					29,237,408	53,490,000	52,844,785	46,170,902	(4,351)	0	0	(16,933,494)	(16,933,494)	661,291	XXX	XXX
OTHER COUNTRIES																
Q6885#-AA-3	NORTH QUEENSLAND (MIM HOLDINGS)	07/01/2002	SCHEDULED REDEMPTION		1,718,020	1,718,020	1,717,598	1,718,020	2,531	0	0	0	0	75,516		2
89222*-AA-3	TYCO INT'L - U.S. SURGICAL 7.20% SR NTS	09/30/2002	SCHEDULED REDEMPTION		53,598	53,598	53,598	53,598	0	0	0	0	0	1,083		2Z
98372P-AC-2	XL CAPITAL	07/11/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,374,750	2,350,000	1,327,774	1,360,736	1,613	0	0	14,014	14,014	0		1
P18166-AW-1	BRAZIL C BOND	07/15/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		2,267,334	3,694,230	2,720,550	2,822,356	4,363	0	0	(555,023)	(555,023)	76,347		4
78633#-AA-5	SADIA CONCORDIA	09/02/2002	SCHEDULED REDEMPTION		333,333	333,333	333,333	333,333	6,507	0	0	0	0	35,991		3
X08158-AY-7	BULGARIA	07/29/2002	SCHEDULED REDEMPTION		95,238	95,238	85,238	95,238	9,538	0	0	0	0	9,478		4
98372P-AD-0	XL CAPITAL LTD	07/11/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,235,750	8,950,000	5,398,433	5,438,854	5,844	0	0	(203,104)	(203,104)	0		1
45290#-AD-2	FORTUM POWER AND HEAT OY SERIES D	07/16/2002	MATURED		10,000,000	10,000,000	11,368,557	10,000,000	(8,824)	0	0	0	0	423,000		1
054536-AA-5	AXASA 8.6 12/15/30	07/12/2002	GOLDMAN, SACHS & CO		8,561,100	7,500,000	7,478,400	7,478,667	8	0	0	1,082,433	1,082,433	55,542		1
G2953@-AA-2	ELAN PHARMACEUTICAL 9.56% SR GTD NTS	08/27/2002	WRITEDOWN		0	0	0	0	(4,503,022)	0	0	0	0	0		5
31563N-AA-1	FIAT FINANCE LUX LTD SA	08/06/2002	SALOMON SMITH BARNEY		1,198,500	1,500,000	1,456,000	1,460,710	863	0	0	(262,210)	(262,210)	28,436		2
03748#-AA-5	APASCO IFC TRUST I LOAN B CERTS	07/15/2002	SCHEDULED REDEMPTION		1,350,000	1,350,000	1,458,851	1,350,000	(97,755)	0	0	0	0	60,762		2
525392-AA-4	LEISER SERIES 1999-1 SEC EXPORT NOTES	09/30/2002	SCHEDULED REDEMPTION		457,382	457,382	457,382	457,382	1,372	0	0	0	0	10,214		2
008685-AA-7	AHOLD FINANCE USA INC	08/07/2002	MORGAN STANLEY DEAN WITTER		8,509,528	8,600,000	8,524,820	8,527,167	989	0	0	(17,639)	(17,639)	150,799		2
716597-AA-7	PETRO GEO-SERV	09/30/2002	WARBURG DILLION READ LLC		1,320,000	3,000,000	2,994,000	2,995,092	231	0	0	(1,675,092)	(1,675,092)	1,875		4
P8056K-AC-8	PANAMA-IRB	09/04/2002	Various		3,606,287	4,296,280	3,705,542	3,762,485	28,754	0	0	(156,198)	(156,198)	176,295		3
X66501-AV-3	POLAND-REGD-RSTA	07/23/2002	CHASE SECURITIES		2,475,000	3,000,000	2,317,500	2,331,848	956	0	0	143,152	143,152	33,375		2
16133R-AA-4	CHARTERED SEMICONDUCTOR	08/12/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		855,000	1,000,000	987,500	1,000,000	0	0	0	(145,000)	(145,000)	9,236		2
89222@-AA-1	ABB LTD. 6.64% SR SECD NTS, DUE 2016	09/30/2002	Various		75,685	75,685	75,685	75,685	0	0	0	0	0	1,537		2
G0348#-AB-6	ANGLIAN WATER 6.35% SR NTS	07/30/2002	PRINCIPAL PAYDOWN		7,000,000	7,000,000	6,530,300	6,669,638	6,336	0	0	330,362	330,362	865,435		1
111021-AC-5	BRITISH TELECOM PLC	07/16/2002	MERRILL LYNCH CAPITAL MARKETS		2,155,040	2,000,000	2,077,100	2,057,864	(763)	0	0	97,176	97,176	14,875		2
29379*-AA-0	ENTERPRISE OIL FIN SR NTS	08/20/2002	Various		7,000,000	7,000,000	7,000,000	7,055,726	(2,113)	0	0	(55,726)	(55,726)	1,802,281		2
293775-C*-1	ENTERPRISE OIL FINANCE BV MTN	08/05/2002	PRINCIPAL PAYDOWN		10,000,000	10,000,000	10,628,600	10,284,743	(5,472)	0	0	(284,743)	(284,743)	2,385,167		2
293775-Q@-9	ENTERPRISE OIL FINANCE BV MTN	08/05/2002	PRINCIPAL PAYDOWN		5,000,000	5,000,000	5,312,750	5,271,242	(1,866)	0	0	(271,242)	(271,242)	1,796,844		2
33632*-CS-4	FIRST SEC BK OF UT SECD NT A	09/23/2002	PRINCIPAL PAYDOWN		1,298,579	1,298,579	1,298,579	1,298,579	0	0	0	0	0	152,390		1
33632*-CT-2	FIRST SEC BK OF UT SECD NT B	09/23/2002	PRINCIPAL PAYDOWN		201,075	201,075	201,075	201,075	0	0	0	0	0	23,596		1
G4611#-AA-0	INTERTEK TESTING SERVICES LIMITED	07/03/2002	SCHEDULED REDEMPTION		15,428,292	15,428,292	15,428,292	15,428,292	0	0	0	0	0	323,994		5
46621W-AA-9	JMH FINANCE LIMITED	09/24/2002	WARBURG DILLION READ LLC		2,484,563	2,550,000	2,400,563	2,412,733	5,367	0	0	71,829	71,829	66,942		2
58489P-AD-4	MEDINAH TRUST SERIES D/MIDLAND BANK 1 IS	06/29/2002	SCHEDULED REDEMPTION		239,692	239,692	239,692	239,692	0	0	0	0	0	2,705		1
58489P-AF-9	MEDINAH TRUST SERIES F/MIDLAND BANK 3 IS	06/17/2002	SCHEDULED REDEMPTION		237,086	237,086	237,086	237,086	0	0	0	0	0	2,435		1
72146#-AH-3	PILKINGTON PLC SERIES E GTD NOTES	08/06/2002	SCHEDULED REDEMPTION		2,333,333	2,333,333	2,384,823	2,333,333	(29,759)	0	0	0	0	105,604		2
68210*-AA-1	ROLLS ROYCE SR. SEC. NOTES	09/12/2002	SCHEDULED REDEMPTION		171,411	171,411	181,956	171,411	(10,546)	0	0	0	0	2,561		2
89653Q-A*-6	TRINITY MIRROR 8.16% SENIOR NOTES	09/16/2002	SCHEDULED REDEMPTION		3,714,286	3,714,286	3,742,886	3,714,286	(13,486)	0	0	0	0	152,370		2
P96077-AC-9	BANCO CENTRL DEL URUGUAY	09/26/2002	WRITEDOWN		2,564,407	3,736,776	3,634,014	3,677,109	(4,197,318)	0	0	(1,112,702)	(1,112,702)	99,262		4
P08097-AA-8	URUGUAY-FIXED B	09/26/2002	WRITEDOWN		0	0	0	0	(150,308)	0	0	0	0	0		3
Totals - OTHER COUNTRIES					109,314,268	118,884,296	113,758,477	112,313,981	(8,945,960)	0	0	(2,999,712)	(2,999,712)	8,945,946	XXX	XXX
4599996 - Bonds - Industrial and Misc - United States					1,151,742,139	1,242,604,243	1,210,911,902	1,190,728,222	(32,461,109)	0	0	(38,986,082)	(38,986,082)	30,296,648	XXX	XXX
4599997 - Bonds - Industrial and Misc - Canada					29,237,408	53,490,000	52,844,785	46,170,902	(4,351)	0	0	(16,933,494)	(16,933,494)	661,291	XXX	XXX
4599998 - Bonds - Industrial and Misc - Other Countries					109,314,268	118,884,296	113,758,477	112,313,981	(8,945,960)	0	0	(2,999,712)	(2,999,712)	8,945,946	XXX	XXX
4599999 - Bonds - Industrial and Miscellaneous					1,290,293,816	1,414,978,539	1,377,515,164	1,349,213,105	(41,411,421)	0	0	(58,919,289)	(58,919,289)	39,903,886	XXX	XXX
6099997 - Bonds - Part 4					2,206,520,799	2,342,622,103	2,295,388,471	2,275,099,140	(53,354,209)	0	0	(68,578,342)	(68,578,342)	57,310,104	XXX	XXX
6099998 - Bonds - Part 5					660,264,957	622,741,274	653,750,985	653,583,528	(167,457)	0	0	6,681,428	6,681,428	7,464,837	XXX	XXX

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
6099999 - Total - Bonds					2,866,785,755	2,965,363,377	2,949,139,456	2,928,682,668	(53,521,666)	0	0	(61,896,913)	(61,896,913)	64,774,941	XXX	XXX
PREFERRED STOCKS PUBLIC UTILITIES UNITED STATES																
264399-58-5	DUKE ENERGY	08/23/2002	KBC FINANCIAL PRODUCTS USA INC.	10,000.000	212,074	0.00	257,565	256,161	(575)	0	0	(44,087)	(44,087)		5,156	P1L
Totals - UNITED STATES					212,074	XXX	257,565	256,161	(575)	0	0	(44,087)	(44,087)	XXX	5,156	XXX
6199999 - Preferred Stocks - Public Utilities					212,074	XXX	257,565	256,161	(575)	0	0	(44,087)	(44,087)	XXX	5,156	XXX
BANKS, TRUST AND INSURANCE COMPANIES UNITED STATES																
14170K-30-8	CAREMARK RX CAPITAL TRUST	09/13/2002	WARBURG DILLION READ LLC	2,000.000	224,073	0.00	164,472	161,942	(296)	0	0	62,131	62,131		1,750	RP4U
Totals - UNITED STATES					224,073	XXX	164,472	161,942	(296)	0	0	62,131	62,131	XXX	1,750	XXX
OTHER COUNTRIES																
G60956-AZ-5	MIDLAND BK LTD PERP	07/01/2002	VARIOUS	2,414,181.950	2,414,182	0.00	2,414,182	2,414,182	0	0	0	0	0		0	P1AZ
Totals - OTHER COUNTRIES					2,414,182	XXX	2,414,182	2,414,182	0	0	0	0	0	XXX	0	XXX
6299999 - Preferred Stocks - Banks, Trust and Insurance Companies					2,638,255	XXX	2,578,654	2,576,124	(296)	0	0	62,131	62,131	XXX	1,750	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED) UNITED STATES																
285661-20-3	ELECTRONIC DATA SYSTEMS	09/19/2002	Various	10,000.000	243,135	0.00	486,400	486,400	0	0	0	(243,265)	(243,265)		9,531	RP1A
345395-20-6	FORD MOTOR CO CAP TR II	09/06/2002	WARBURG DILLION READ LLC	15,000.000	634,325	0.00	750,000	750,000	0	0	0	(115,675)	(115,675)		12,191	P2AZ
81211K-20-9	SEALED AIR CORP., $2.00, CONVERTIBLE	08/19/2002	PRUDENTIAL SECURITIES, INCORPORATED	14,000.000	330,987	0.00	594,069	594,069	0	0	0	(263,082)	(263,082)		7,000	P3L
864720-AG-2	SUFFIELD CLO CLASS K COMBO NOTES	09/26/2002	SCHEDULED REDEMPTION	110,252.940	110,253	0.00	110,253	110,253	0	0	0	0	0		6,072	RP2U
89420G-30-7	TRAVELERS PPTY CASUALTY	09/10/2002	VARIOUS	0.000	0	0.00	0	0	1,350	0	0	0	0		0	P2A
98411F-2Z-5	XEROX CAPITAL TRUST II	09/30/2002	VARIOUS	687,387.500	687,388	0.00	687,388	687,388	0	0	0	0	0		0	P4AZ
Totals - UNITED STATES					2,006,087	XXX	2,628,109	2,628,109	1,350	0	0	(622,022)	(622,022)	XXX	34,794	XXX
OTHER COUNTRIES																
G4611#-15-1	INTERTEK TESTING SERVICES LIMITED 0% REDEEMABLE PREFERRED	07/01/2002	DIRECT	260,308.000	401,837	0.00	421,595	421,595	0	0	0	(19,757)	(19,757)		0	RP5U
Totals - OTHER COUNTRIES					401,837	XXX	421,595	421,595	0	0	0	(19,757)	(19,757)	XXX	0	XXX
6399999 - Preferred Stocks - Industrial and Miscellaneous					2,407,925	XXX	3,049,704	3,049,704	1,350	0	0	(641,779)	(641,779)	XXX	34,794	XXX
6599997 - Preferred Stocks - Part 4					5,258,254	XXX	5,885,923	5,881,989	479	0	0	(623,735)	(623,735)	XXX	41,700	XXX
6599998 - Preferred Stocks - Part 5					472,965	XXX	750,173	750,173	0	0	0	(277,207)	(277,207)	XXX	0	XXX
6599999 - Total - Preferred Stocks					5,731,219	XXX	6,636,096	6,632,161	479	0	0	(900,942)	(900,942)	XXX	41,700	XXX
COMMON STOCKS BANKS, TRUST AND INSURANCE COMPANIES UNITED STATES																
84722*-AZ-4	SPARTECH CAPITAL TRUST II	07/01/2002	VARIOUS	10,000,000.000	10,000,000		10,000,000	10,000,000	0	0	0	0	0		0	A
Totals - UNITED STATES					10,000,000	XXX	10,000,000	10,000,000	0	0	0	0	0	XXX	0	XXX
6799999 - Common Stocks - Banks, Trust and Insurance Companies					10,000,000	XXX	10,000,000	10,000,000	0	0	0	0	0	XXX	0	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED) UNITED STATES																
071813-10-9	BAXTER INTERNATIONAL, INC	07/18/2002	WARBURG DILLION READ LLC	9,000.000	312,936		476,730	476,730	76,680	0	0	(163,794)	(163,794)		0	L
12058*-AL-0	BUNGE CORP. SECURED NOTES	09/30/2002	SCHEDULED REDEMPTION	127,187.310	127,187		127,187	127,187	275	0	0	0	0		4,409	A
261934-10-3	DREYFUS MONEY MARKET	09/30/2002	DIRECT	117,806,899.570	117,806,900		117,806,900	117,806,900	0	0	0	0	0		91,543	L
370442-7Z-2	GENERAL MOTORS SERIES A	09/30/2002	VARIOUS	7,277,999.030	7,277,999		7,277,999	7,277,999	301,199	0	0	0	0		0	A
585055-10-6	MEDTRONICS, INC	09/27/2002	WARBURG DILLION READ LLC	9,500.000	403,073		388,616	388,616	0	0	0	14,457	14,457		0	L
595112-10-3	MICRON TECHNOLOGY, INC	09/25/2002	CIBC WORLD MARKETS	8,000.000	99,197		266,134	266,134	104,374	0	0	(166,937)	(166,937)		0	L
Totals - UNITED STATES					126,027,292	XXX	126,343,566	126,343,566	482,529	0	0	(316,274)	(316,274)	XXX	95,953	XXX
6899999 - Common Stocks - Industrial and Miscellaneous					126,027,292	XXX	126,343,566	126,343,566	482,529	0	0	(316,274)	(316,274)	XXX	95,953	XXX
7099997 - Common Stocks - Part 4					136,027,292	XXX	136,343,566	136,343,566	482,529	0	0	(316,274)	(316,274)	XXX	95,953	XXX
7099998 - Common Stocks - Part 5					237,753,652	XXX	237,612,955	237,755,764	142,809	0	0	(2,112)	(2,112)	XXX	198,293	XXX
7099999 - Total - Common Stocks					373,780,944	XXX	373,956,521	374,099,330	625,338	0	0	(318,387)	(318,387)	XXX	294,246	XXX
7199999 - Total - Preferred and Common Stocks					379,512,163	XXX	380,592,617	380,731,492	625,817	0	0	(1,219,329)	(1,219,329)	XXX	335,946	XXX
7299999 Totals					3,246,297,918	XXX	3,329,732,073	3,309,414,160	(52,895,849)	0	0	(63,116,243)	(63,116,243)	64,774,941	335,946	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
S & P 500 INDEX OPTIONS	250	12/20/2002	1150	01/25/2002	CBOE	2,088,250	1,875		1,875	1,875	(2,086,375)		(2,086,375)
S & P 500 INDEX OPTIONS	200	12/20/2002	1225	01/25/2002	CBOE	1,010,600	0		0	0	(1,010,600)		(1,010,600)
S & P 500 INDEX OPTIONS	250	03/21/2003	1150	05/03/2002	CBOE	1,100,750	28,750		28,750	28,750	(1,072,000)		(1,072,000)
S & P 500 INDEX OPTIONS	750	12/20/2002	1150	06/06/2002	CBOE	1,337,250	5,625		5,625	5,625	(1,331,625)		(1,331,625)
S & P 500 INDEX OPTIONS	300	12/20/2002	1125	07/10/2002	CBOE	225,900	11,250		11,250	11,250	(214,650)		(214,650)
S & P 500 INDEX OPTIONS	1,000	12/20/2002	1125	07/11/2002	CBOE	433,000	37,500		37,500	37,500	(395,500)		(395,500)
S & P 500 INDEX OPTIONS	1,000	03/21/2003	1150	07/11/2002	CBOE	653,000	115,000		115,000	115,000	(538,000)		(538,000)
S & P 500 INDEX OPTIONS	200	10/18/2002	975	07/22/2002	CBOE	100,600	1,500		1,500	1,500	(99,100)		(99,100)
S & P 500 INDEX OPTIONS	250	10/18/2002	975	07/24/2002	CBOE	90,750	1,875		1,875	1,875	(88,875)		(88,875)
S & P 500 INDEX OPTIONS	200	12/20/2002	1100	08/29/2002	CBOE	102,600	9,500		9,500	9,500	(93,100)		(93,100)
S & P 500 INDEX OPTIONS	200	11/22/2002	1075	08/30/2002	CBOE	80,600	0		0	0	(80,600)		(80,600)
S & P 500 INDEX OPTIONS	200	06/20/2003	1075	08/30/2002	CBOE	510,600	146,000		146,000	146,000	(364,600)		(364,600)
S & P 500 INDEX OPTIONS	250	11/22/2002	1050	09/06/2002	CBOE	103,250	3,750		3,750	3,750	(99,500)		(99,500)
S & P 500 INDEX OPTIONS	400	06/30/2003	1075	09/11/2002	CBOE	881,200	292,000		292,000	292,000	(589,200)		(589,200)
S & P 500 INDEX OPTIONS	200	06/30/2003	1075	09/11/2002	CBOE	440,600	146,000		146,000	146,000	(294,600)		(294,600)
S & P 500 INDEX OPTIONS	200	03/21/2003	1075	09/18/2002	CBOE	140,600	68,000		68,000	68,000	(72,600)		(72,600)
S & P 500 INDEX OPTIONS	150	03/21/2003	1075	09/18/2002	CBOE	120,450	51,000		51,000	51,000	(69,450)		(69,450)
S & P 500 INDEX OPTIONS	200	12/20/2002	950	09/23/2002	CBOE	224,600	156,000		156,000	156,000	(68,600)		(68,600)
0199999 - Subtotal - Call Options - Hedging Transactions						9,644,600	1,075,625	XXX	1,075,625	1,075,625	(8,568,975)		(8,568,975)
0499999 - Subtotal - Call Options						9,644,600	1,075,625	XXX	1,075,625	1,075,625	(8,568,975)		(8,568,975)
S & P 500 INDEX OPTIONS	200	12/20/2002	825	09/23/2002	CBOE	1,092,600	1,170,000		1,170,000	1,170,000	77,400		77,400
S & P 500 INDEX OPTIONS	150	12/20/2002	1150	01/30/2002	CBOE	1,500,450	5,013,750		5,013,750	5,013,750	3,513,300		3,513,300
S & P 500 INDEX OPTIONS	100	03/21/2003	1175	04/17/2002	CBOE	920,300	3,591,500		3,591,500	3,591,500	2,671,200		2,671,200
S & P 500 INDEX OPTIONS	100	03/21/2003	1200	07/01/2002	CBOE	2,170,300	3,836,500		3,836,500	3,836,500	1,666,200		1,666,200
0599999 - Subtotal - Put Options - Hedging Transactions						5,683,650	13,611,750	XXX	13,611,750	13,611,750	7,928,100		7,928,100
0899999 - Subtotal - Put Options						5,683,650	13,611,750	XXX	13,611,750	13,611,750	7,928,100		7,928,100
Int Rate Corr4 var rate sec-Strike 7.75%-9% 1mlibor	25,000,000	03/07/2004	7.750	03/03/1994	Deutsche Bank	532,500	169,513		673	673			
Int Rate Cap8 var rate sec-Strike 1mlibor	26,000,000	03/24/2004	12.000	03/24/1994	Deutsche Bank	371,800	120,525		43	43			
Int Rate Cap12 var rate sec-Strike 7.5%-8.5% 1mlibor	14,500,000	05/02/2004	7.500	04/28/1994	UBS AG	348,000	116,097		888	888			
Int Rate Cap17 var rate sec-Strike 8.5%-9% 1mlibor	10,000,000	05/18/2004	8.500	05/16/1994	Deutsche Bank	119,000	40,229		232	232			
Int Rate Cap48 on liability-Strike 10yr CMS	100,000,000	01/06/2003	8.271	12/04/1997	Canadian Imperial	455,000	180,457		0	0			
Int Rate Cap49 on liability-Strike 10yr CMS	100,000,000	12/08/2002	9.270	12/04/1997	Credit Suisse	180,000	69,700		0	0			
Int Rate Cap51 on liability-Strike 10yr CMS	125,000,000	01/08/2003	9.270	12/04/1997	Credit Suisse	196,878	78,212		0	0			
Int Rate Cap52 on liability-Strike 10yr CMS	300,000,000	02/08/2003	9.270	12/04/1997	Credit Suisse	300,000	122,288		0	0			
Int Rate Cap53 on liability-Strike 10yr CMS	150,000,000	12/16/2002	9.280	12/11/1997	JP Morgan	270,000	105,691		0	0			
Int Rate Cap54 on liability-Strike 10yr CMS	35,000,000	12/16/2002	8.250	12/12/1997	JP Morgan	161,000	63,058		0	0			
Int Rate Cap55 on liability-Strike 10yr CMS	35,000,000	01/16/2003	8.250	12/12/1997	JP Morgan	159,250	63,961		0	0			
Int Rate Cap56 on liability-Strike 10yr CMS	85,000,000	12/16/2002	9.250	12/12/1997	JP Morgan	153,000	59,925		0	0			
Int Rate Cap57 on liability-Strike 5yr CMT on liab eff 5/21/2003	30,000,000	05/21/2007	4.520	05/16/2002	JP Morgan	1,650,000	1,650,000		634,886	634,886			
Int Rate Cap58 on liability-Strike 5yr CMT on liab eff 7/21/2003	35,000,000	07/19/2007	3.905	07/17/2002	JP Morgan	2,082,500	2,082,500		1,066,463	1,066,463			
Int Rate Cap59 on liability-Strike 5yr CMT on liab eff 8/20/2003	25,000,000	08/20/2007	3.345	08/16/2002	Bank of America	1,597,500	1,597,500		1,021,207	1,021,207			
Int Rate Cap60 on liability-Strike 5yr CMT on liab eff 9/17/2003	30,000,000	09/17/2007	3.000	09/13/2002	UBS AG	1,860,000	1,860,000		1,464,992	1,464,992			
Int Rate Cap61 on liability-Strike 5yr CMT on liab eff 9/26/2003	50,000,000	09/26/2007	2.692	09/24/2002	JP Morgan	3,103,750	3,103,750		2,802,499	2,802,499			
Int Rate Cap62 on liability-Strike 5yr CMT on liab eff 10/01/2003	50,000,000	10/01/2007	2.725	09/27/2002	JP Morgan	3,230,000	3,230,000		2,776,601	2,776,601			
0999999 - Subtotal - Caps - Hedging Transactions						16,770,178	14,713,406	XXX	9,768,484	9,768,484	0	0	0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
1299999 - Subtotal - Caps						16,770,178	14,713,406	XXX	9,768,484	9,768,484	0	0	0
Int Rate Floor15-Strike 5yr CMT on liab eff 9/24/02	50,000,000	09/24/2009	3.250	06/20/1996	General Re	59,500	39,205		1,589,739	1,589,739			
Int Rate Floor16-Strike 5yr CMT on liab eff 3/24/03	50,000,000	03/24/2010	3.250	06/20/1996	General Re	59,700	40,077		1,604,904	1,604,904			
Int Rate Floor17-Strike 5yr CMT on liab eff 6/24/02	50,000,000	06/24/2010	3.250	06/20/1996	General Re	69,400	46,996		1,608,250	1,608,250			
Int Rate Floor18-Strike 5yr CMT on liab eff 12/24/02	50,000,000	12/24/2009	3.250	06/20/1996	Canadian Imperial	60,000	39,914		1,611,720	1,611,720			
1399999 - Subtotal - Floors - Hedging Transactions						248,600	166,192	XXX	6,414,613	6,414,613			
1699999 - Subtotal - Floors						248,600	166,192	XXX	6,414,613	6,414,613			
2599999 - Subtotal - Hedging Transactions						32,347,028	29,566,973	XXX	30,870,472	30,870,472	(640,875)	0	(640,875)
2799999 - Subtotal - Other Derivative Transactions								XXX					
9999999 - Totals						32,347,028	29,566,973	XXX	30,870,472	30,870,472	(640,875)	0	(640,875)

SCHEDULE DB - PART B - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
OPTIONS ON S&P 500 INDEX FUTURES	100	10/18/2002	750	08/16/2002	CME	119,250	210,000		210,000	210,000	90,750		(90,750)
S & P 500 INDEX OPTIONS	200	12/20/2002	700	09/23/2002	CBOE	379,400	402,000		402,000	402,000	22,600		(22,600)
0599999 - Subtotal - Put Options - Hedging Transactions						498,650	612,000	XXX	612,000	612,000	113,350		(113,350)
0899999 - Subtotal - Put Options						498,650	612,000	XXX	612,000	612,000	113,350		(113,350)
2599999 - Subtotal - Hedging Transactions						498,650	612,000	XXX	612,000	612,000	113,350		(113,350)
2699999 - Subtotal - Income Generation Transactions								XXX					
2799999 - Subtotal - Other Derivative Transactions								XXX					
9999999 - Totals						498,650	612,000	XXX	612,000	612,000	113,350		(113,350)

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Int Rate Swap18-Rate Rec (Pay) 8.7%/(1m Libor) on var rate securities	1,000,000	06/10/2018	6.8650	06/08/1992	Banque AIG				1,740,324	1,740,324			134,835	19,814
Int Rate Swap19-Rate Rec (Pay) 8.7%/(1m Libor) on var rate securities	1,000,000	06/10/2019	6.8850	06/08/1992	Banque AIG				1,862,729	1,862,729			134,987	20,435
Int Rate Swap20-Rate Rec (Pay) 8.7%/(1m Libor) on var rate securities	1,000,000	06/10/2020	6.9050	06/08/1992	Banque AIG				1,991,353	1,991,353			135,138	21,040
Int Rate Swap21-Rate Rec (Pay) 8.7%/(1m Libor) on var rate securities	1,000,000	06/10/2021	6.9250	09/01/1992	Banque AIG				2,128,598	2,128,598			135,290	21,626
Int Rate Swap22-Rate Rec (Pay) 8.7%/(1m Libor) on var rate securities	1,000,000	06/10/2002	6.9450	06/08/1992	Banque AIG				2,274,038	2,274,038			135,442	22,196
Int Rate Swap54-Rate Rec (Pay) 7.3%/(1m Libor) on var rate securities	8,000,000	09/15/2004	5.4519	02/15/1995	Bank Of America				799,919	799,919			324,736	56,023
Int Rate Swap59-Rate Rec (Pay) 7.0%/(3m Libor minus .06%) on var rate securities	8,828,000	10/28/2002	2.0000	03/30/1995	Deutsche Bank				13,263	13,263			128,742	12,225
Int Rate Swap72-Rate Rec (Pay) 5 yr CMS/(7.7%) on comm mtg loans	19,800,000	09/01/2005	-4.0650	08/02/1995	JP Morgan Chase & Co.					(2,044,765)			(415,582)	169,266
Int Rate Swap73-Rate Rec (Pay) 5 yr CMS/(7.5%) on comm mtg loans	9,600,000	07/01/2005	-3.0070	08/30/1995	JP Morgan Chase & Co.					(833,157)			(161,496)	79,649
Int Rate Swap75-Rate Rec (Pay) 5 yr CMS/(7.54%) on comm mtg loans	13,000,000	08/01/2004	-3.3085	08/30/1995	UBS AG					(813,209)			(233,023)	88,131
Int Rate Swap76-Rate Rec (Pay) 5 yr CMS/(7.6%) on comm mtg loans	10,400,000	05/01/2005	-2.6240	08/30/1995	UBS AG					(432,837)			(203,412)	83,626
Int Rate Swap80-Rate Rec (Pay) 5 yr CMS/(6.8%) on comm mtg loans	22,000,000	08/14/2007	-2.9855	10/26/1995	Barclays					(2,160,199)			(290,225)	242,848
Int Rate Swap81-Rate Rec (Pay) 3m Libor/(6.46%) on comm mtg loans	5,000,000	10/01/2007	-4.6000	10/26/1995	Credit Suisse					(747,545)			(170,035)	55,932
Int Rate Swap88 -Rate Rec (Pay) 3m Libor/(6.06%) on fixed rate securities	5,500,000	01/17/2006	-4.2000	01/15/1996	UBS AG					(383,460)			(171,350)	49,967
Int Rate Swap93-Rate Rec (Pay) 1m Libor/(6.7%) on fixed rate securities	10,500,000	03/13/2006	-4.9250	12/11/1996	Bank Of America				(239,230)	(1,407,236)			(384,381)	97,543
Int Rate Swap95-Rate Rec (Pay) 3m Libor/(7.285%) on fixed rate securities	10,000,000	04/03/2006	-5.4250	05/20/1996	CIBC					(1,516,517)			(402,174)	93,669
Int Rate Swap96-Rate Rec (Pay) 5 yr CMS effective 6/8/2003/(.25% until 6/8/2003, then 7.6%) on fixed rate securities	11,500,000	06/07/2008	-0.2500	12/07/1996	UBS AG					(1,258,865)			(21,642)	137,164
Int Rate Swap97-Rate Rec (Pay) 7%/(3m Libor) on var rate securities	5,000,000	07/15/2003	5.1837	12/14/1996	Credit Suisse				211,896	211,896			190,151	22,207
Int Rate Swap99-Rate Rec (Pay) 6.7%/(3m Libor) on var rate securities	1,250,000	07/03/2003	4.8700	10/01/1996	Bank One				48,110	48,110			84,002	5,435
Int Rate Swap109-Rate Rec (Pay) 5 yr CMS/(6.78%)	20,000,000	03/21/2007	-0.1700	02/13/1997	Bank One				(1,212,592)	(1,212,592)			(25,500)	211,518
Int Rate Swap112-Rate Rec (Pay) 7.0%/(1m Libor) on var rate securities	6,000,000	03/17/2003	5.1769	04/28/1997	Goldman Sachs				148,635	148,635			231,177	20,353
Int Rate Swap114-Rate Rec (Pay) 1m Libor/(6.9%) on fixed rate securities	5,142,857	06/12/2007	-5.1490	05/02/1997	Morgan Stanley					(474,884)			(183,596)	55,755
Int Rate Swap115-Rate Rec (Pay) 6.5%/(1m Libor) on var rate securities	5,000,000	08/16/2004	4.6994	06/16/1997	Bank Of America				372,252	372,252			174,741	34,273
Int Rate Swap116-Rate Rec (Pay) 6.4%/(1m Libor) on var rate securities	9,000,000	11/15/2002	4.6219	06/23/1997	Morgan Stanley				17,574	17,574			235,950	15,975
Int Rate Swap121-Rate Rec (Pay) 10 yr CMT minus 20.3bp/(3m Libor) on var rate securities	14,000,000	10/01/2010	2.5750	06/27/1997	Deutsche Bank				479,577	479,577			310,624	198,092
Int Rate Swap123-Rate Rec (Pay) 6.3%/(1m Libor) on var rate securities	2,000,000	10/15/2003	4.5269	07/14/1997	Deutsche Bank				77,634	77,634			67,309	10,203
Int Rate Swap127-Rate Rec (Pay) 6.7%/(1m Libor) on var rate securities	5,000,000	06/17/2007	4.8575	08/21/1997	Deutsche Bank				777,535	777,535			180,849	54,286
Int Rate Swap131-Rate Rec (Pay) 6.3%/(3m Libor) on var rate securities	5,000,000	11/15/2002	4.5730	10/15/1997	Merrill Lynch				28,205	28,205			165,355	8,875
Int Rate Swap134-Rate Rec (Pay) 6.2%/(3m Libor) on var rate securities	9,000,000	11/15/2002	4.4850	10/24/1997	UBS AG				49,562	49,562			291,698	15,975

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Int Rate Swap141-Rate Rec (Pay) 5.7%/(1m Libor) on var rate securities	5,000,000	09/15/2004	3.8819	01/13/1998	CIBC				349,050	349,050			144,085	35,015
Int Rate Swap142-Rate Rec (Pay) 5.7%/(1m Libor) on var rate securities	18,565,000	10/15/2002	3.8269	01/28/1998	Merrill Lynch				29,558	29,558			527,330	18,818
Fwd Int Rate Swap151-Rate Rec (Pay) 10yr CMS minus .4275%/(6.27%) on fixed rate securities, effective 1/01/2004	45,100,000	03/31/2008	0.0000	05/01/1998	JP Morgan Chase & Co.				(1,720,598)	(1,720,598)			0	529,042
Int Rate Swap157-Rate Rec (Pay) 3m Libor/(5.99%) on fixed rate securities	20,300,000	12/01/2009	-4.1847	07/09/1998	Morgan Stanley					(2,670,813)			(605,526)	271,886
Int Rate Swap161A-Rate Rec (Pay) 3m Libor/(5.979%) on fixed rate securities	17,000,000	06/02/2008	-4.1727	12/01/2000	Salomon (Swap Co.)					(2,230,498)			(513,167)	202,520
Int Rate Swap161B-Rate Rec (Pay) 3m Libor/(5.979%) on fixed rate securities	15,000,000	12/03/2012	-4.1727	12/01/2000	Salomon (Swap Co.)					(2,130,573)			(452,794)	239,338
Int Rate Swap162A-Rate Rec (Pay) 3m Libor/(5.913%) on fixed rate securities	16,900,000	09/01/2007	-4.1067	12/01/2000	Morgan Stanley					(1,493,127)			(501,783)	187,493
Int Rate Swap162B-Rate Rec (Pay) 3m Libor/(5.913%) on fixed rate securities	12,800,000	09/01/2006	-4.1067	12/01/2000	Morgan Stanley					(1,368,542)			(380,048)	126,767
Int Rate Swap162C-Rate Rec (Pay) 3m Libor/(5.913%) on fixed rate securities	12,400,000	09/03/2007	-4.1067	12/01/2000	Morgan Stanley					(1,484,319)			(368,172)	137,645
Int Rate Swap163B-Rate Rec (Pay) 3m Libor/(5.817%) on fixed rate securities	14,688,000	06/01/2003	-4.0107	12/01/2000	Deutsche Bank				(357,801)	(357,801)			(491,354)	60,046
Int Rate Swap163C-Rate Rec (Pay) 3m Libor/ (5.817%) on fixed rate securities	9,792,000	09/01/2004	-4.0107	12/01/2000	Deutsche Bank				(312,241)	(567,710)			(321,581)	67,899
Int Rate Swap164A-Rate Rec (Pay) 3m Libor/(5.454%) on fixed rate securities	16,900,000	07/01/2004	-3.5940	10/02/2000	JP Morgan Chase & Co.				(246,155)	(600,377)			(444,175)	111,892
Int Rate Swap164B-Rate Rec (Pay) 3m Libor/(5.454%) on fixed rate securities	18,300,000	01/02/2007	-3.5940	10/02/2000	JP Morgan Chase & Co.					(1,737,035)			(508,355)	188,860
Int Rate Swap164C-Rate Rec (Pay) 3m Libor/(5.454%) on fixed rate securities	15,700,000	07/02/2007	-3.5940	10/02/2000	JP Morgan Chase & Co.					(1,598,904)			(412,636)	171,198
Int Rate Swap164D-Rate Rec (Pay) 3m Libor/(5.454%) on fixed rate securities	11,400,000	07/01/2008	-3.5940	10/02/2000	JP Morgan Chase & Co.					(1,205,088)			(299,621)	136,754
Fwd Int Rate Swap165-Rate Rec (Pay) 10 yr CMT plus .17% /(5.793%) on fixed rate securities, effective 1/1/2004	51,000,000	08/01/2008	0.0000	10/05/1998	Salomon (Swap Co.)				(1,240,010)	(1,240,010)			0	698,665
Int Rate Swap168A-Rate Rec (Pay) 3m Libor/(5.439%) on fixed rate securities	9,867,000	11/03/2003	-3.6165	11/01/2000	Credit Suisse				(29,129)	(364,115)			(236,684)	51,582
Int Rate Swap168B-Rate Rec (Pay) 3m Libor/(5.439%) on fixed rate securities	19,305,000	11/01/2008	-3.6165	11/01/2000	Bank Of America					(2,115,022)			(525,965)	238,265
Int Rate Swap168C-Rate Rec (Pay) 3m Libor/(5.439%) on fixed rate securities	13,728,000	11/01/2013	-3.6165	11/01/2000	Bank Of America					(1,294,940)			(365,546)	228,643
Currency Swap170-Rate Rec (Pay) 5.3125%/(GBP 6m Libor plus .10%) on var rate securities	30,623,500	11/18/2002	1.1044	11/17/1998	Dresdner			@		2,135,742			0	56,102
Fwd Int Rate Swap171-Rate Rec (Pay) 10 yr CMS minus .65%/(6.292%) on fixed rate securities, effective 11/28/2004	40,400,000	11/29/2008	0.0000	04/28/1999	JP Morgan Chase & Co.				(1,559,179)	(1,559,179)			0	501,641
Fwd Int Rate Swap172-Rate Rec (Pay) 10 yr CMS minus .65%/(6.26%) on fixed rate securities, effective 1/31/2005	25,700,000	01/31/2008	0.0000	04/28/1999	Salomon (Swap Co.)				(764,186)	(764,186)			0	296,936
Int Rate Swap173-Rate Rec (Pay) 3m Libor/(6.564%) on fixed rate securities	59,212,500	04/26/2013	-4.7440	07/20/1999	Banque AIG					(9,911,570)			(2,058,638)	962,913
Int Rate Swap174-Rate Rec (Pay) 3m Libor/(6.621%) on fixed rate securities	40,000,000	05/26/2009	-4.8010	07/15/1999	Morgan Stanley					(7,019,190)			(1,393,064)	516,044
Int Rate Swap175-Rate Rec (Pay) 3m Libor/(6.628%) on fixed rate securities	48,000,000	05/29/2009	-4.8080	07/19/1999	Deutsche Bank					(8,455,026)			(1,691,853)	619,635
Int Rate Swap176-Rate Rec (Pay) 3m Libor/(6.584%) on fixed rate securities	25,000,000	04/27/2009	-4.7640	07/20/1999	Deutsche Bank					(4,302,068)			(1,139,584)	320,597
Int Rate Swap179-Rate Rec (Pay) CHF 3.87%/(3m Libor plus .28%) on EMTN liability	22,700,000	11/18/2004	2.0038	11/18/1999	UBS AG			@		2,124,492			0	165,919

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Int Rate Swap180-Rate Rec (Pay) CHF 4.26%/(CHF 3m-Libor-BBA plus .1%) on EMTN liability	157,232,700	01/14/2010	3.2217	11/30/1999	UBS AG			@		17,663,390			0	2,123,499
Int Rate Swap181-Rate Rec (Pay) CHF Libor-BBA-3m plus .1%/(3m Libor plus .4%) on EMTN liability	157,232,700	01/14/2010	-0.9911	11/30/1999	UBS AG			@		9,467,611			0	2,123,499
Int Rate Swap182-Rate Rec (Pay) 3m Libor/(6.754%) on fixed rate securities	50,000,000	11/01/2004	-4.9315	12/08/1999	Bank Of America					(4,663,490)			(1,807,472)	361,456
Int Rate Swap183-Rate Rec (Pay) 3m Libor/(6.7525%) on fixed rate securities	26,000,000	12/15/2004	-4.9262	12/08/1999	Goldman Sachs					(2,529,160)			(938,575)	193,301
Int Rate Swap184-Rate Rec (Pay) 3m Libor plus .0025%/(7.4725%) on fixed rate securities	21,500,000	03/15/2005	-5.6462	02/09/2000	Morgan Stanley					(2,632,269)			(891,822)	168,523
Int Rate Swap185-Rate Rec (Pay) 3m Libor/(7.4650%) on fixed rate securities	29,000,000	06/15/2007	-5.6387	02/09/2000	UBS AG					(5,498,152)			(1,201,841)	314,673
Int Rate Swap186-Rate Rec (Pay) 3m Libor/(7.4375%) on fixed rate securities	27,000,000	02/15/2005	-5.6875	02/09/2000	Goldman Sachs					(3,196,251)			(1,118,602)	208,304
Int Rate Swap187-Rate Rec (Pay) 3m Libor/(7.4100%) on fixed rate securities	45,965,000	02/15/2005	-5.6600	02/14/2000	Salomon (Swap Co.)					(5,412,158)			(2,064,388)	354,618
Int Rate Swap188-Rate Rec (Pay) 3m Libor/(7.4375%) on fixed rate securities	30,000,000	08/15/2005	-5.6600	02/14/2000	Salomon (Swap Co.)				(1,630,657)	(4,076,642)			(1,236,703)	268,787
Int Rate Swap189-Rate Rec (Pay) 3m Libor/(7.5150%) on fixed rate securities	26,000,000	12/15/2009	-5.6887	02/14/2000	Banque AIG					(6,168,550)			(1,087,262)	349,158
Int Rate Swap191-Rate Rec (Pay) 3m Libor/(7.39%) on fixed rate securities	30,000,000	03/01/2010	-5.5812	02/28/2000	Banque AIG					(6,965,588)			(1,222,501)	408,648
Int Rate Swap192-Rate Rec (Pay) 3m Libor/(7.3220%) on fixed rate securities	41,860,000	03/15/2005	-5.4957	03/10/2000	Deutsche Bank					(4,977,204)			(1,689,900)	328,110
Int Rate Swap193-Rate Rec (Pay) 3m Libor/(7.1825%) on fixed rate securities	26,000,000	04/11/2010	-5.3225	04/05/2000	Banque AIG					(5,718,242)			(1,022,244)	356,832
Int Rate Swap194-Rate Rec (Pay) 3m Libor/(7.167%) on fixed rate securities	40,000,000	05/10/2010	-5.4245	04/10/2000	Salomon (Swap Co.)					(8,801,503)			(1,570,917)	551,859
Int Rate Swap195-Rate Rec (Pay) 3m Libor/(7.194%) on fixed rate securities	23,445,000	11/15/2007	-5.4440	04/12/2000	Goldman Sachs					(4,162,143)			(928,503)	265,477
Int Rate Swap196-Rate Rec (Pay) CHF 4.76% begin 5/12/01/(Libor-BBA-3m plus .36%) on EMTN liabilities	120,591,000	05/12/2010	3.2443	04/04/2000	UBS AG			@		32,175,208			0	1,664,328
Int Rate Swap197-Rate Rec (Pay) CHF Libor-BBA-3m plus .13%/(3m Libor plus .25%) on EMTN liabilities	57,736,750	05/25/2005	-0.9625	05/04/2000	UBS AG			@		9,880,935			0	467,691
Int Rate Swap198-Rate Rec (Pay) 3m Libor/(7.705%) on fixed rate securities	15,000,000	05/01/2005	-5.8825	05/05/2000	JP Morgan Chase & Co.					(1,994,930)			(649,398)	120,615
Int Rate Swap199-Rate Rec (Pay) 3m Libor/(7.762%) on fixed rate securities	29,000,000	09/17/2007	-5.9357	05/10/2000	Bank Of America					(6,059,779)			(1,266,438)	323,162
Int Rate Swap201-Rate Rec (Pay) 3m Libor plus .55%/(3m Libor plus .37%) on EMTN liabilities	30,000,000	07/27/2006	0.1875	07/14/2000	Dresdner			@	113,434	113,434			0	293,351
Int Rate Swap202-Rate Rec (Pay) 3m Libor/(7.155%) on fixed rate securities	35,800,000	07/01/2005	-5.2950	07/20/2000	Goldman Sachs					(4,469,105)			(1,392,308)	297,023
Int Rate Swap203-Rate Rec (Pay) 3m Libor/(7.039%) on fixed rate securities	36,000,000	09/01/2005	-5.2327	08/11/2000	JP Morgan Chase & Co.					(4,567,284)			(1,372,906)	307,757
Int Rate Swap204-Rate Rec (Pay) 3m Libor/(6.947%) on fixed rate securities	50,000,000	09/01/2005	-5.1407	08/24/2000	Salomon (Swap Co.)					(6,214,028)			(1,872,314)	427,441
Int Rate Swap205-Rate Rec (Pay) 3m Libor/(6.95%) on fixed rate securities	32,995,000	11/01/2006	-5.1275	08/25/2000	Morgan Stanley					(5,083,843)			(1,238,535)	333,658
Int Rate Swap206-Rate Rec (Pay) 3m Libor/(6.865%) on fixed rate securities	43,000,000	09/15/2005	-5.0387	09/15/2000	Deutsche Bank					(5,293,180)			(1,596,740)	370,003
Int Rate Swap207-Rate Rec (Pay) 7.125%/(3m Libor plus .271%) on EMTN liabilities	200,000,000	09/26/2005	5.0596	09/19/2000	Credit Suisse			@		24,713,717			0	1,729,677
Int Rate Swap208-Rate Rec (Pay) 7.125%/(3m Libor plus .273%) on EMTN liabilities	200,000,000	09/26/2005	5.0576	09/19/2000	Goldman Sachs			@		24,701,997			0	1,729,677
Int Rate Swap209-Rate Rec (Pay) 3m Libor/(6.7975%) on fixed rate securities	10,000,000	12/15/2004	-4.9712	09/22/2000	UBS AG					(982,430)			(674,440)	74,346
Int Rate Swap210-Rate Rec (Pay) 3m Libor/(6.845%) on fixed rate securities	36,500,000	10/01/2005	-4.9850	09/27/2000	Merrill Lynch					(4,523,752)			(1,475,586)	316,388

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Int Rate Swap211-Rate Rec (Pay) 3m Libor/(6.7350%) on fixed rate securities	38,800,000	10/01/2005	-4.8750	10/12/2000	Credit Suisse					(4,678,971)			(1,399,794)	336,325
Int Rate Swap212-Rate Rec (Pay) 3m Libor/(6.8075%) on fixed rate securities	30,600,000	10/15/2005	-4.9475	11/06/2000	Banque AIG					(3,787,617)			(1,117,177)	266,933
Int Rate Swap213-Rate Rec (Pay) GBP 6.375%/(3m Libor + .5%) on EMTN liabilities	213,450,000	01/17/2011	4.6627	11/16/2000	Merrill Lynch			@		39,423,053			0	3,075,479
Int Rate Swap214-Rate Rec (Pay) 3m Libor/(6.6783%) on fixed rate securities	30,000,000	09/15/2005	-4.8520	11/17/2000	JP Morgan Chase & Co.					(3,533,449)			(1,066,276)	258,141
Int Rate Swap215-Rate Rec (Pay) 3m Libor/(6.6475%) on fixed rate securities	30,000,000	12/20/2004	-4.8275	11/20/2000	Deutsche Bank					(2,863,172)			(1,056,621)	223,729
Int Rate Swap216-Rate Rec (Pay) 3m Libor/(6.7430%) on fixed rate securities	15,000,000	07/01/2007	-4.8830	11/17/2000	Morgan Stanley					(2,378,258)			(853,036)	163,518
Int Rate Swap218-Rate Rec (Pay) 3m Libor/(6.8500%) on fixed rate securities	22,000,000	11/15/2010	-5.1000	11/21/2000	Salomon (Swap Co.)					(4,470,504)			(814,516)	313,674
Int Rate Swap219-Rate Rec (Pay) 3m Libor/(6.8400%) on fixed rate securities	35,000,000	11/01/2010	-5.0175	11/21/2000	UBS AG					(7,070,713)			(1,288,202)	497,848
Int Rate Swap220-Rate Rec (Pay) 3m Libor/(6.6960%) on fixed rate securities	25,000,000	06/01/2006	-4.8897	11/22/2000	Bank Of America					(3,389,552)			(898,395)	239,506
Int Rate Swap221-Rate Rec (Pay) 3m Libor/(6.8000%) on fixed rate securities	35,000,000	10/02/2010	-4.9400	11/22/2000	Credit Suisse					(6,952,477)			(1,273,052)	495,314
Int Rate Swap222-Rate Rec (Pay) 3m Libor/(6.7750%) on fixed rate securities	36,000,000	09/15/2009	-4.9487	11/22/2000	Bank Of America				(1,890,709)	(6,752,533)			(1,305,640)	475,022
Fwd Int Rate Swap223-Rate Rec (Pay) 3m Libor/(6.7625%) on fixed rate securities, effective 6/30/2003	50,000,000	12/31/2005	0.0000	11/28/2000	Banque AIG				(4,477,134)	(4,477,134)			0	451,026
Int Rate Swap224-Rate Rec (Pay) 3m Libor/(6.3650%) on fixed rate securities	47,000,000	12/15/2005	-4.5387	12/05/2000	Merrill Lynch					(5,381,966)			(1,560,061)	421,100
Int Rate Swap225-Rate Rec (Pay) 3m Libor/(6.3370%) on fixed rate securities	26,700,000	03/31/2011	-4.5389	12/13/2000	Goldman Sachs					(4,508,622)			(872,172)	389,310
Int Rate Swap226-Rate Rec (Pay) 3m Libor/(6.1725%) on fixed rate securities	20,000,000	08/31/2009	-4.3525	12/14/2000	Salomon (Swap Co.)					(3,012,720)			(632,806)	263,121
Int Rate Swap227-Rate Rec (Pay) 3m Libor/(6.1070%) on fixed rate securities	37,700,000	03/01/2008	-4.3007	12/28/2000	Deutsche Bank					(5,160,608)			(1,174,215)	438,922
Int Rate Swap228-Rate Rec (Pay) 3m Libor/(6.1750%) on fixed rate securities	23,000,000	03/01/2011	-4.3687	12/28/2000	ABN-AMRO					(3,604,183)			(728,095)	333,736
Int Rate Swap229-Rate Rec (Pay) EUR 3.00%/(3m Libor plus .19%) on EMTN liabilities	28,350,000	02/27/2004	1.1638	01/11/2001	ABN-AMRO			@		1,143,523			0	168,376
Int Rate Swap230-Rate Rec (Pay) 3m Libor/(5.6625%) on fixed rate securities	60,800,000	11/01/2005	-3.8400	01/19/2001	Salomon (Swap Co.)					(5,527,535)			(1,700,850)	534,419
Int Rate Swap232-Rate Rec (Pay) 6.15%/(3m Libor plus .293%) on EMTN liabilities	125,000,000	02/01/2006	4.0345	01/25/2001	Goldman Sachs			@		12,583,622			0	1,142,651
Int Rate Swap233-Rate Rec (Pay) 6.15%/(3m Libor plus .3%) on EMTN liabilities	125,000,000	02/01/2006	4.0275	01/25/2001	Merrill Lynch			@		12,555,139			0	1,142,651
Int Rate Swap236-Rate Rec (Pay) 3m Libor/(5.695%) on fixed rate securities	25,000,000	03/15/2006	-3.8687	02/05/2001	Deutsche Bank					(2,444,925)			(708,149)	232,431
Int Rate Swap237-Rate Rec (Pay) 3m Libor/(5.841%) on fixed rate securities	30,000,000	01/15/2008	-3.9810	02/13/2001	Morgan Stanley				(1,214,078)	(3,679,025)			(882,677)	345,192
Int Rate Swap238-Rate Rec (Pay) 3m Libor/(5.645%) on fixed rate securities	11,000,000	11/01/2005	-3.8225	02/13/2001	Bank Of America					(994,338)			(465,050)	96,688
Int Rate Swap239-Rate Rec (Pay) 3m Libor/(6.114%) on fixed rate securities	23,000,000	02/15/2011	-4.3640	02/14/2001	Bank Of America					(3,493,348)			(724,579)	332,975
Int Rate Swap240-Rate Rec (Pay) 3m Libor/(5.785%) on fixed rate securities	22,000,000	06/15/2006	-3.9587	02/16/2001	Salomon (Swap Co.)					(2,294,370)			(634,541)	211,863
Int Rate Swap241-Rate Rec (Pay) GBP 6.375%/(3m Libor plus .45%) on EMTN liabilities	74,715,941	01/17/2011	4.3775	02/16/2001	Merrill Lynch			@		9,719,858			0	1,076,539
Int Rate Swap242-Rate Rec (Pay) 3m Libor/(5.89%) on fixed rate securities	31,640,000	02/21/2008	-4.1200	02/20/2001	Goldman Sachs					(3,978,968)			(1,001,091)	367,530
Int Rate Swap243-Rate Rec (Pay) 3m Libor/(6.115%) on fixed rate securities	10,000,000	01/31/2013	-4.3050	02/23/2001	Banque AIG					(1,545,831)			(313,207)	160,820

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Int Rate Swap244-Rate Rec (Pay) 3m Libor/(5.48%) on fixed rate securities	23,380,000	03/16/2006	-3.6537	02/28/2001	Credit Suisse					(2,121,310)			(625,266)	217,455
Int Rate Swap245-Rate Rec (Pay) 3m Libor/(5.798%) on fixed rate securities	71,500,000	03/01/2011	-3.9917	03/01/2001	Banque AIG					(9,244,661)			(2,061,258)	1,037,484
Int Rate Swap246-Rate Rec (Pay) 3m Libor/(5.903%) on fixed rate securities	29,000,000	03/01/2011	-4.0967	03/06/2001	Bank Of America					(3,970,066)			(857,513)	420,798
Int Rate Swap247-Rate Rec (Pay) 3m Libor/(5.854%) on fixed rate securities	33,000,000	02/15/2011	-4.1040	03/09/2001	UBS AG					(4,391,215)			(975,263)	477,747
Int Rate Swap248-Rate Rec (Pay) GBP 6.375%/(3m Libor + .44%) on EMTN liabilities	88,080,000	01/17/2011	4.5074	03/09/2001	Morgan Stanley			@		13,357,755			0	1,269,094
Int Rate Swap249-Rate Rec (Pay) 3m Libor/(5.581%) on fixed rate securities	128,000,000	07/01/2007	-3.7210	03/14/2001	Credit Suisse					(13,912,012)			(3,486,089)	1,395,350
Int Rate Swap250-Rate Rec (Pay) 3m Libor/(5.29%) on fixed rate securities	60,000,000	06/15/2005	-3.4637	03/16/2001	Bank Of America					(4,467,647)			(1,507,817)	493,825
Int Rate Swap251-Rate Rec (Pay) 3m Libor/(5.5663%) on fixed rate securities	35,000,000	01/15/2008	-3.7063	03/16/2001	ABN-AMRO					(3,823,172)			(952,002)	402,724
Int Rate Swap252-Rate Rec (Pay) 3m Libor/(5.733%) on fixed rate securities	18,000,000	03/01/2011	-3.9267	03/16/2001	Goldman Sachs					(2,242,269)			(784,830)	261,185
Int Rate Swap253-Rate Rec (Pay) 3m Libor/(5.713%) on fixed rate securities	45,000,000	09/01/2010	-3.9067	03/16/2001	Salomon (Swap Co.)					(5,524,447)			(1,268,608)	633,447
Int Rate Swap254-Rate Rec (Pay) 3m Libor/(5.64%) on fixed rate securities	20,900,000	05/15/2009	-3.8900	03/16/2001	Salomon (Swap Co.)					(2,442,830)			(633,839)	269,022
Int Rate Swap255-Rate Rec (Pay) 3m Libor/(5.38%) on fixed rate securities	35,000,000	03/15/2006	-3.5537	03/16/2001	JP Morgan Chase & Co.					(3,058,599)			(908,415)	325,403
Int Rate Swap256-Rate Rec (Pay) 3m Libor/(5.3475%) on fixed rate securities	30,000,000	06/01/2006	-3.5412	03/16/2001	Merrill Lynch					(2,688,495)			(763,501)	287,407
Int Rate Swap257-Rate Rec (Pay) 3m Libor/(5.893%) on fixed rate securities	16,200,000	02/14/2011	-4.1430	03/30/2001	Banque AIG					(2,260,306)			(619,712)	234,492
Int Rate Swap258-Rate Rec (Pay) AUD 3.00%/(AUD 3m Libor plus .5%) on EMTN liabilities	152,040,000	05/15/2006	-2.5498	04/24/2001	UBS AG			@		937,695			0	1,447,309
Int Rate Swap259-Rate Rec (Pay) AUD 3m Libor plus .5%/(3m Libor plus .5%) on EMTN liabilities	152,040,000	05/15/2006	3.6365	04/24/2001	Credit Suisse			@		11,312,235			0	1,447,309
Int Rate Swap260-Rate Rec (Pay) 3m Libor/(5.495) on fixed rate securities	38,850,000	05/26/2006	-3.7150	04/26/2001	Deutsche Bank					(3,636,464)			(1,027,967)	368,563
Int Rate Swap261-Rate Rec (Pay) 3m Libor/(5.997%) on fixed rate securities	37,440,000	05/15/2011	-4.2470	05/09/2001	Goldman Sachs					(5,398,040)			(1,146,635)	549,852
Int Rate Swap262-Rate Rec (Pay) 3m Libor/(5.873%) on fixed rate securities	21,100,000	09/01/2007	-4.0667	05/23/2001	JP Morgan Chase & Co.					(2,602,535)			(853,552)	234,088
Int Rate Swap263-Rate Rec (Pay) 3m Libor/(6.16%) on fixed rate securities	15,000,000	06/01/2011	-4.3537	05/24/2001	Morgan Stanley					(2,343,482)			(760,726)	220,887
Int Rate Swap264-Rate Rec (Pay) 3m Libor/(5.9525%) on fixed rate securities	20,200,000	06/01/2008	-4.1462	05/24/2001	UBS AG					(2,685,132)			(605,748)	240,583
Int Rate Swap265-Rate Rec (Pay) 6.5%/(3m Libor plus .418%) on EMTN liabilities	125,000,000	06/14/2011	4.2557	06/07/2001	Merrill Lynch			@		18,733,888			0	1,844,501
Int Rate Swap266-Rate Rec (Pay) 6.5%/(3m Libor plus .419%) on EMTN liabilities	125,000,000	06/14/2011	4.2547	06/07/2001	Salomon (Swap Co.)			@		18,724,370			0	1,844,501
Int Rate Swap267-Rate Rec (Pay) 3m Libor/(6.112%) on fixed rate securities	26,280,000	06/01/2011	-4.3057	06/08/2001	UBS AG					(4,011,900)			(1,221,503)	386,994
Int Rate Swap268-Rate Rec (Pay) 3m Libor/(6.134%) on fixed rate securities	30,000,000	06/15/2011	-4.3077	06/08/2001	Goldman Sachs					(4,631,475)			(943,808)	442,750
Int Rate Swap269-Rate Rec (Pay) 3m Libor/(6.137%) on fixed rate securities	38,000,000	04/15/2011	-4.2770	06/08/2001	Credit Suisse					(5,859,115)			(1,619,192)	555,411
Int Rate Swap270-Rate Rec (Pay) 3m Libor/(6.085%) on fixed rate securities	25,000,000	05/15/2011	-4.3350	06/11/2001	Bank Of America					(3,767,518)			(782,148)	367,155
Int Rate Swap271-Rate Rec (Pay) 3m Libor/(5.59%) on fixed rate securities	87,920,000	10/01/2006	-3.7300	06/21/2001	Lehman Brothers					(8,973,601)			(2,400,442)	879,802
Int Rate Swap272-Rate Rec (Pay) 3m Libor/(6.035%) on fixed rate securities	45,000,000	04/01/2011	-4.1750	06/21/2001	JP Morgan Chase & Co.				(2,176,066)	(6,594,138)			(1,386,347)	656,246

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Int Rate Swap273-Rate Rec (Pay) 3m Libor/(5.69%) on fixed rate securities	36,800,000	06/15/2007	-3.8637	06/26/2001	Banque AIG					(4,103,558)			(1,035,194)	399,309
Int Rate Swap274-Rate Rec (Pay) 3m Libor/(5.87%) on fixed rate securities	27,500,000	07/02/2008	-4.0100	06/28/2001	Deutsche Bank					(3,487,068)			(808,443)	329,969
Int Rate Swap275-Rate Rec (Pay) GBP 6.3%/(3m Libor plus .36%) on EMTN liabilities	210,900,000	07/18/2008	4.8090	06/29/2001	Merrill Lynch			@		39,915,481			0	2,540,172
Int Rate Swap277-Rate Rec (Pay) 3m Libor/(6.118%) on fixed rate securities	18,000,000	07/15/2011	-4.2580	07/12/2001	Credit Suisse					(2,760,937)			(815,051)	266,900
Int Rate Swap278-Rate Rec (Pay) 3m Libor/(5.655%) on fixed rate securities	21,500,000	08/01/2006	-3.8325	07/12/2001	Bank Of America					(2,176,935)			(600,243)	210,611
Int Rate Swap279-Rate Rec (Pay) 3m Libor/(5.91%) on fixed rate securities	35,000,000	01/22/2011	-4.0500	07/20/2001	Goldman Sachs					(4,794,772)			(1,046,902)	504,711
Int Rate Swap280-Rate Rec (Pay) 3m Libor/(5.259%) on fixed rate securities	35,000,000	06/01/2006	-3.4527	08/09/2001	UBS AG					(2,988,661)			(877,746)	335,308
Int Rate Swap281-Rate Rec (Pay) 3m Libor/(5.358%) on fixed rate securities	26,400,000	01/15/2007	-3.4980	08/14/2001	ABN-AMRO					(2,484,564)			(734,868)	273,590
Int Rate Swap282-Rate Rec (Pay) 3m Libor/(5.549%) on fixed rate securities	37,735,000	08/09/2008	-3.7890	08/20/2001	Morgan Stanley					(4,157,743)			(1,043,986)	456,851
Int Rate Swap283-Rate Rec (Pay) 3m Libor/(5.791%) on fixed rate securities	29,100,000	11/05/2011	-3.9785	08/22/2001	Banque AIG					(3,743,616)			(841,619)	439,017
Int Rate Swap285-Rate Rec (Pay) 3m Libor/(5.3735%) on fixed rate securities	29,000,000	09/28/2008	-3.5754	09/10/2001	Credit Suisse					(2,923,805)			(743,193)	355,176
Int Rate Swap286-Rate Rec (Pay) 5.19%/(3m Libor) on var rate securities	74,000,000	09/20/2008	3.3700	09/18/2001	JP Morgan Chase & Co.				6,719,558	6,719,558			1,924,306	904,654
Int Rate Swap287-Rate Rec (Pay) 5.015%/(3m Libor) on var rate securities	88,000,000	09/20/2007	3.1950	09/18/2001	Credit Suisse				7,245,012	7,245,012			2,021,971	981,441
Int Rate Swap288-Rate Rec (Pay) 4.7925%/(3m Libor) on var rate securities	24,000,000	09/20/2006	2.9725	09/18/2001	Morgan Stanley				1,690,970	1,690,970			1,414,171	239,259
Int Rate Swap289-Rate Rec (Pay) 4.535%/(3m Libor) on var rate securities	62,000,000	09/20/2005	2.7150	09/18/2001	Deutsche Bank				3,522,688	3,522,688			1,201,371	534,725
Int Rate Swap290-Rate Rec (Pay) 4.145%/(3m Libor) on var rate securities	88,000,000	09/20/2004	2.3250	09/18/2001	Goldman Sachs				3,455,979	3,455,979			1,507,552	618,406
Int Rate Swap293-Rate Rec (Pay) 3m Libor/(5.336%) on fixed rate securities	32,000,000	10/01/2011	-3.4760	09/26/2001	Credit Suisse					(3,000,673)			(817,628)	480,219
Int Rate Swap294-Rate Rec (Pay) 3m Libor/(4.560%) on fixed rate securities	34,800,000	11/01/2006	-2.7375	10/01/2001	Lehman Brothers					(2,150,796)			(675,422)	351,911
Int Rate Swap295-Rate Rec (Pay) 3m Libor/(5.138%) on fixed rate securities	29,673,000	06/15/2011	-3.3117	10/05/2001	Goldman Sachs					(2,373,861)			(711,864)	437,924
Int Rate Swap296-Rate Rec (Pay) 3m Libor/(5.023%) on fixed rate securities	25,000,000	10/15/2008	-3.1630	10/11/2001	Credit Suisse					(2,039,476)			(578,133)	307,372
Int Rate Swap297-Rate Rec (Pay) 3m Libor/(5.071%) on fixed rate securities	33,325,000	04/01/2009	-3.2110	10/15/2001	UBS AG					(2,770,808)			(784,367)	425,036
Int Rate Swap298-Rate Rec (Pay) 3m Libor/(4.886%) on fixed rate securities	28,000,000	11/01/2008	-3.0635	10/25/2001	Lehman Brothers					(2,066,239)			(618,293)	345,580
Int Rate Swap299-Rate Rec (Pay) 3m Libor/(4.105%) on fixed rate securities	28,000,000	12/31/2006	-2.3069	11/07/2001	Bank Of America					(1,225,037)			(444,500)	288,780
Int Rate Swap300-Rate Rec (Pay) GBP 6.375%/(3m Libor plus .45%) on EMTN liabilities	58,592,000	01/17/2011	4.5123	11/08/2001	Morgan Stanley			@		8,994,356			0	844,219
Int Rate Swap301-Rate Rec (Pay) 3m Libor/(4.5925%) on fixed rate securities	24,600,000	12/05/2008	-2.7906	11/09/2001	Credit Suisse					(1,404,993)			(490,065)	305,929
Int Rate Swap302-Rate Rec (Pay) 3m Libor/(5.38%) on fixed rate securities	34,575,000	08/15/2011	-3.6300	11/19/2001	Morgan Stanley					(3,376,857)			(893,060)	515,140
Int Rate Swap304-Rate Rec (Pay) 5.315%/(3m Libor) on var rate securities	48,000,000	11/28/2008	3.5187	11/26/2001	Deutsche Bank				4,692,229	4,692,229			1,206,586	596,009
Int Rate Swap305-Rate Rec (Pay) 3m Libor/(5.23%) on fixed rate securities	23,313,000	05/01/2008	-3.4075	11/29/2001	ABN-AMRO					(2,170,743)			(579,008)	275,573
Int Rate Swap306-Rate Rec (Pay) 3m Libor/(5.0625%) on fixed rate securities	30,204,000	12/19/2008	-3.2325	12/04/2001	JP Morgan Chase & Co.					(2,516,598)			(699,013)	376,784

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Int Rate Swap307-Rate Rec (Pay) 3m Libor/(5.562%) on fixed rate securities	28,500,000	12/15/2008	-3.7357	12/10/2001	Goldman Sachs					(3,176,877)			(762,079)	355,214
Int Rate Swap308-Rate Rec (Pay) 3m Libor/(4.455%) on fixed rate securities	15,000,000	01/15/2005	-2.5950	12/14/2001	Lehman Brothers				(124,081)	(729,890)			(282,436)	113,641
Int Rate Swap309-Rate Rec (Pay) 3m Libor/(5.879%) on fixed rate securities	15,000,000	02/01/2011	-4.0565	12/14/2001	Banque AIG					(2,020,364)			(591,551)	216,661
Int Rate Swap310-Rate Rec (Pay) 3m Libor/(5.8425%) on fixed rate securities	29,000,000	05/01/2010	-4.0200	12/14/2001	Credit Suisse					(3,804,910)			(858,391)	399,449
Int Rate Swap311-Rate Rec (Pay) 3m Libor/(5.889%) on fixed rate securities	27,358,000	10/15/2011	-4.0290	12/14/2001	Salomon (Swap Co.)					(3,835,105)			(811,569)	411,430
Int Rate Swap312-Rate Rec (Pay) 3m Libor/(5.875%) on fixed rate securities	20,000,000	12/15/2011	-4.0487	12/21/2001	Bank Of America					(2,704,256)			(589,017)	303,541
Int Rate Swap313-Rate Rec (Pay) 5.632%/(3m Libor) on var rate securities	80,000,000	01/04/2010	3.7720	01/02/2002	Banque AIG				9,272,489	9,272,489			2,188,103	1,078,406
Int Rate Swap314-Rate Rec (Pay) 5.435%/(3m Libor) on var rate securities	75,000,000	01/04/2008	3.5750	01/02/2002	Lehman Brothers				7,701,508	7,701,508			1,941,766	860,521
Int Rate Swap315-Rate Rec (Pay) 5.0425%/(3m Libor) on var rate securities	65,000,000	01/04/2007	3.1825	01/02/2002	UBS AG				4,999,023	4,999,023			1,493,646	671,245
Int Rate Swap316-Rate Rec (Pay) 3.93%/(3m Libor) on var rate securities	60,000,000	01/04/2005	2.0700	01/02/2002	Bank Of America				1,186,007	1,186,007			1,141,293	451,573
Int Rate Swap317-Rate Rec (Pay) 3m Libor/(5.035%) on fixed rate securities	27,500,000	01/15/2007	-3.1750	01/09/2002	Deutsche Bank					(2,229,233)			(618,905)	284,990
Int Rate Swap318-Rate Rec (Pay) 3m Libor/(5.375%) on fixed rate securities	30,200,000	07/01/2009	-3.5150	01/10/2002	Morgan Stanley					(3,043,669)			(741,647)	392,489
Int Rate Swap319-Rate Rec (Pay) 3m Libor/(5.115%) on fixed rate securities	33,815,000	11/01/2008	-3.2925	01/14/2002	Salomon (Swap Co.)					(2,923,677)			(773,048)	417,350
Int Rate Swap320-Rate Rec (Pay) GBP 3m Libor plus .22%/(3m Libor plus .28%) on EMTN liabilities	50,001,000	02/07/2007	2.5330	01/23/2002	Lehman Brothers			@		4,820,877			0	521,960
Int Rate Swap321-Rate Rec (Pay) 3m Libor/(5.021%) on fixed rate securities	20,000,000	01/16/2007	-3.1610	01/24/2002	Credit Suisse					(1,610,313)			(663,487)	207,331
Int Rate Swap322-Rate Rec (Pay) 3m Libor/(5.429%) on fixed rate securities	29,015,000	05/01/2009	-3.6065	01/24/2002	Goldman Sachs					(3,022,732)			(692,590)	372,395
Int Rate Swap323-Rate Rec (Pay) 5.25%/(3m Libor plus .212%) on EMTN liabilities	250,000,000	02/01/2007	3.2155	01/24/2002	JP Morgan Chase & Co.			@		20,284,817			0	2,604,823
Int Rate Swap324-Rate Rec (Pay) 5.25%/(3m Libor plus .213%) on EMTN liabilities	250,000,000	02/01/2007	3.2145	01/24/2002	Morgan Stanley			@		20,274,422			0	2,604,823
Int Rate Swap325-Rate Rec (Pay) 3m Libor/(5.24%) on fixed rate securities	32,428,000	10/15/2007	-3.3800	01/28/2002	ABN-AMRO					(3,013,303)			(776,818)	364,142
Int Rate Swap326-Rate Rec (Pay) 3m Libor/(4.615%) on fixed rate securities	32,648,000	12/01/2005	-2.8087	01/31/2002	UBS AG					(1,973,494)			(591,262)	290,760
Int Rate Swap327-Rate Rec (Pay) 3m Libor/(5.33%) on fixed rate securities	35,235,000	05/15/2009	-3.5800	02/05/2002	Bank Of America					(3,468,134)			(786,785)	453,540
Int Rate Swap328-Rate Rec (Pay) 3m Libor/(5.29%) on fixed rate securities	43,000,000	01/15/2009	-3.4300	02/06/2002	Goldman Sachs					(4,129,527)			(935,761)	539,587
Int Rate Swap329-Rate Rec (Pay) 3m Libor/(5.389%) on fixed rate securities	36,136,000	12/15/2009	-3.5627	02/06/2002	Credit Suisse					(3,760,643)			(806,937)	485,276
Int Rate Swap330-Rate Rec (Pay) 3m Libor/(5.3025%) on fixed rate securities	29,800,000	10/15/2008	-3.4425	02/14/2002	Deutsche Bank					(2,888,857)			(619,764)	366,388
Int Rate Swap331-Rate Rec (Pay) 3m Libor/(4.832%) on fixed rate securities	67,000,000	03/01/2007	-3.0257	02/21/2002	Morgan Stanley					(4,919,906)			(1,174,104)	704,232
Int Rate Swap332-Rate Rec (Pay) 3m Libor/(5.334%) on fixed rate securities	29,200,000	10/15/2009	-3.4740	02/21/2002	ABN-AMRO					(2,862,926)			(596,305)	387,563
Int Rate Swap333-Rate Rec (Pay) 3m Libor/(5.249%) on fixed rate securities	25,000,000	03/15/2009	-3.4227	02/21/2002	Banque AIG					(2,344,046)			(491,850)	317,713
Int Rate Swap334-Rate Rec (Pay) 3m Libor/(5.22%) on fixed rate securities	28,300,000	05/15/2009	-3.4700	02/21/2002	UBS AG					(2,668,924)			(562,187)	364,274
Int Rate Swap335-Rate Rec (Pay) 3m Libor/(5.518%) on fixed rate securities	35,000,000	02/15/2009	-3.7680	03/07/2002	Lehman Brothers					(3,820,076)			(702,872)	442,150

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Int Rate Swap336-Rate Rec (Pay) 3m Libor/(5.395%) on fixed rate securities	29,000,000	06/15/2007	-3.5687	03/08/2002	Goldman Sachs					(2,855,980)			(550,284)	314,673
Int Rate Swap337-Rate Rec (Pay) 3m Libor/(5.288%) on fixed rate securities	54,000,000	03/15/2007	-3.4617	03/12/2002	JP Morgan Chase & Co.					(4,999,716)			(971,022)	570,048
Int Rate Swap338-Rate Rec (Pay) 3m Libor/(5.7175%) on fixed rate securities	26,500,000	06/15/2009	-3.8912	03/12/2002	Bank Of America					(3,219,561)			(542,223)	343,283
Int Rate Swap339-Rate Rec (Pay) 3m Libor/(5.808%) on fixed rate securities	27,500,000	08/10/2009	-4.0655	03/15/2002	Credit Suisse					(3,503,341)			(563,434)	360,286
Int Rate Swap340-Rate Rec (Pay) 3m Libor/(5.7425%) on fixed rate securities	28,290,000	03/30/2009	-3.9444	03/15/2002	Deutsche Bank					(3,469,551)			(566,315)	360,666
Int Rate Swap341-Rate Rec (Pay) 3m Libor/(5.3145%) on fixed rate securities	48,043,000	02/15/2007	-3.5645	03/18/2002	Salomon (Swap Co.)					(4,467,250)			(866,519)	502,780
Int Rate Swap342-Rate Rec (Pay) Fed Funds plus .34%/(3m Libor plus .14%) on EMTN liabilities	150,000,000	03/22/2005	0.1600	03/18/2002	Lehman Brothers			@	117,693	117,693			0	1,180,318
Int Rate Swap343-Rate Rec (Pay) 3m Libor/(6.129%) on fixed rate securities	21,000,000	06/01/2012	-4.3227	03/21/2002	Morgan Stanley				(1,556,333)	(3,268,300)			(460,230)	326,628
Int Rate Swap344-Rate Rec (Pay) 3m Libor/(5.187%) on fixed rate securities	19,000,000	06/01/2006	-3.3807	03/21/2002	Goldman Sachs					(1,574,616)			(322,996)	182,024
Int Rate Swap345-Rate Rec (Pay) GBP 1m Libor /(3m Libor plus .02%) on EMTN liabilities	72,320,000	04/25/2003	2.4070	04/19/2002	Goldman Sachs			@		6,056,111			0	272,312
Int Rate Swap346-Rate Rec (Pay) 3m Libor/(5.385%) on fixed rate securities	24,500,000	02/17/2009	-3.6275	04/24/2002	Morgan Stanley					(2,486,264)			(381,487)	309,638
Int Rate Swap347-Rate Rec (Pay) 4.234%/(3.63%) on fixed rate securities	500,000,000	05/01/2005	0.6040	04/29/2002	Morgan Stanley				9,545,832	9,545,832			1,258,333	4,020,495
Int Rate Swap348-Rate Rec (Pay) 3.631%/(2.641%) on fixed rate securities	500,000,000	04/30/2004	0.9900	04/29/2002	Goldman Sachs				10,536,308	10,536,308			2,076,250	3,145,991
Int Rate Swap349-Rate Rec (Pay) 3m Libor/(4.9365%) on fixed rate securities	25,400,000	05/08/2007	-3.1790	04/30/2002	JP Morgan Chase & Co.					(1,988,202)			(319,245)	272,547
Int Rate Swap350-Rate Rec (Pay) 3m Libor + .11%/(3.6875%) on EMTN liabilities	175,000,000	05/07/2004	-1.7650	05/03/2002	Salomon (Swap Co.)			@		(4,582,066)			0	1,104,900
Int Rate Swap352-Rate Rec (Pay) SGD 3.5%/(3m Libor plus .28%) on EMTN liabilities	41,539,740	06/14/2007	1.4446	05/15/2002	UBS AG			@		2,252,737			0	450,608
Int Rate Swap353-Rate Rec (Pay) Fed Funds + .34%/(4.489%) on EMTN liabilities	100,000,000	05/20/2005	-2.0290	05/13/2002	Lehman Brothers			@		(4,836,205)			0	812,151
Int Rate Swap354-Rate Rec (Pay) Fed Funds + .34%/(4.374%) on EMTN liabilities	50,000,000	05/20/2005	-1.9140	05/22/2002	Salomon (Swap Co.)			@		(2,271,213)			0	406,075
Int Rate Swap355-Rate Rec (Pay) 3m Libor/(4.063%) on fixed rate securities	31,852,000	08/01/2007	-2.2530	07/26/2002	Goldman Sachs					(1,246,950)			(118,395)	350,313
Int Rate Swap356-Rate Rec (Pay) 3m Libor/(2.459%) on fixed rate securities	32,000,000	08/03/2004	-0.7032	08/12/2002	JP Morgan Chase & Co.					(245,192)			(27,817)	217,261
Int Rate Swap357-Rate Rec (Pay) 3m Libor/(4.301%) on fixed rate securities	20,500,000	08/01/2009	-2.5434	08/12/2002	Morgan Stanley					(720,209)			(67,071)	268,094
Int Rate Swap358-Rate Rec (Pay) 5yr CMS/(1m Libor) on fixed rate securities	23,750,000	03/01/2005	1.8450	08/15/2002	UBS AG				992,874	992,874			96,114	184,700
Int Rate Swap359-Rate Rec (Pay) 5yr CMS/(3m Libor) on fixed rate securities	8,500,000	08/01/2011	2.4575	08/16/2002	Deutsche Bank				467,654	467,654			25,681	126,369
Int Rate Swap360-Rate Rec (Pay) 5yr CMS/(3m Libor) on fixed rate securities	19,750,000	08/07/2006	2.1150	08/16/2002	UBS AG				1,083,495	1,083,495			51,227	193,882
Int Rate Swap361-Rate Rec (Pay) 5yr CMS/(3m Libor) on fixed rate securities	19,000,000	08/01/2006	2.4575	08/16/2002	Deutsche Bank				1,062,861	1,062,861			57,404	186,121
Int Rate Swap362-Rate Rec (Pay) 5yr CMS/(3m Libor) on fixed rate securities	11,250,000	08/06/2006	2.1150	08/16/2002	Deutsche Bank				593,241	593,241			29,180	110,400
Int Rate Swap363-Rate Rec (Pay) JPY 3m Libor/(3m Libor plus .08%) on EMTN liabilities	84,545,147	03/11/2004	-1.2300	09/02/2002	Deutsche Bank			@		(2,507,658)			0	508,428
Int Rate Swap364-Rate Rec (Pay) 3m Libor/(4.064%) on fixed rate securities	27,100,000	05/01/2009	-2.2707	09/06/2002	Morgan Stanley				(50,744)	(634,299)			(35,897)	347,817
Fwd Int Rate Swap365-Rate Rec (Pay) 3m Libor/(3.981%) on fixed rate securities, effective 5/03/2004	35,000,000	11/30/2006	0.0000	09/16/2002	Goldman Sachs				(230,496)	(230,496)			0	357,354

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Fwd Int Rate Swap366-Rate Rec (Pay) 3m Libor/(4.33%) on fixed rate securities, effective 5/03/2004	35,000,000	05/31/2008	0.0000	09/16/2002	Credit Suisse				(291,782)	(291,782)			0	416,751
Fwd Int Rate Swap367-Rate Rec (Pay) 3m Libor/(4.525%) on fixed rate securities, effective 5/03/2004	35,000,000	05/31/2009	0.0000	09/16/2002	Morgan Stanley				(317,847)	(317,847)			0	452,003
Fwd Int Rate Swap368-Rate Rec (Pay) 3m Libor/(4.784%) on fixed rate securities, effective 5/03/2004	25,000,000	03/31/2011	0.0000	09/16/2002	JP Morgan Chase & Co.				(248,031)	(248,031)			0	364,523
Fwd Int Rate Swap369-Rate Rec (Pay) 3m Libor/(3.77%) on fixed rate securities, effective 8/01/2003	52,800,000	04/30/2007	0.0000	09/16/2002	Salomon (Swap Co.)				(548,260)	(548,260)			0	565,204
Fwd Int Rate Swap370-Rate Rec (Pay) 3m Libor/(4.11%) on fixed rate securities, effective 5/03/2004	25,700,000	07/15/2007	0.0000	09/16/2002	Lehman Brothers				(182,152)	(182,152)			0	281,288
Fwd Int Rate Swap371-Rate Rec (Pay) 3m Libor/(4.069%) on fixed rate securities, effective 5/01/2003	67,500,000	01/15/2009	0.0000	09/16/2002	Goldman Sachs				(833,098)	(833,098)			0	847,026
Fwd Int Rate Swap372-Rate Rec (Pay) 3m Libor/(4.814%) on fixed rate securities, effective 6/01/2005	82,000,000	04/30/2009	0.0000	09/16/2002	Morgan Stanley				(522,945)	(522,945)			0	1,052,215
Fwd Int Rate Swap373-Rate Rec (Pay) 3m Libor/(4.89%) on fixed rate securities, effective 6/01/2005	67,600,000	07/31/2009	0.0000	09/16/2002	Bank Of America				(524,102)	(524,102)			0	883,878
Fwd Int Rate Swap374-Rate Rec (Pay) 3m Libor/(4.24%) on fixed rate securities, effective 5/01/2003	43,500,000	08/31/2009	0.0000	09/16/2002	UBS AG				(695,351)	(695,351)			0	572,289
Int Rate Swap375-Rate Rec (Pay) 3m Libor/(3.061%) on fixed rate securities	30,610,000	07/30/2006	-3.0610	09/23/2002	Goldman Sachs				(179,526)	(213,721)			(15,616)	299,637
0599999 - Subtotal - Swaps - Hedging Transactions						0	0	XXX	63,024,155	(104,898,150)	0	0	(108,063,861)	115,009,318
0899999 - Subtotal - Swaps						0	0	XXX	63,024,155	(104,898,150)	0	0	(108,063,861)	115,009,318
2599999 - Subtotal - Hedging Transactions						0	0	XXX	63,024,155	(104,898,150)	0	0	(108,063,861)	115,009,318
2799999 - Subtotal - Other Derivative Transactions								XXX						
9999999 - Totals						0	0	XXX	63,024,155	(104,898,150)	0	0	(108,063,861)	115,009,318

SCHEDULE DB - PART D - SECTION 1

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

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Current Value	6 Variation Margin	7 Date of Opening Position	8 Exchange or Counterparty	9 Cash Deposit	Variation Margin Information 10 Recognized	11 Used to Adjust Basis of Hedged Item	12 Deferred	13 Potential Exposure
INDEX FUTURES - S & P 500	428	12/19/2002	92,840,299	87,205,000	(5,635,299)	09/27/2002	CME		(5,635,299)			6,099,000
0199999 - Subtotal - Long Futures - Hedging Transactions			92,840,299	87,205,000	(5,635,299)	XXX	XXX		(5,635,299)			6,099,000
0499999 - Subtotal - Long Futures			92,840,299	87,205,000	(5,635,299)	XXX	XXX		(5,635,299)			6,099,000
CURRENCY FUTURES - EURO FX	23	12/16/2002	2,795,089	2,827,275	(32,186)	09/11/2002	CME		(32,186)			46,000
CURRENCY FUTURES - JAPANESE YEN	10	12/16/2002	1,049,580	1,030,375	19,205	09/11/2002	CME		19,205			18,000
INTEREST RATE FUTURES - GOV'T TNOTES	20	12/16/2002	2,256,282	2,318,125	(61,843)	09/23/2002	CBT		(61,843)			26,000
INTEREST RATE FUTURES - GOV'T TBONDS	11	12/16/2002	1,217,423	1,256,750	(39,327)	09/11/2002	CBT		(39,327)			22,000
INTEREST RATE FUTURES - GOV'T 5YR NOTES	35	12/16/2002	3,914,786	3,999,844	(85,057)	09/23/2002	CBT		(85,057)			35,000
INDEX FUTURES - NASDAQ 100	42	12/18/2002	3,877,260	3,509,100	368,160	09/20/2002	CME		368,160			378,000
INDEX FUTURES - DOW JONES IND	115	12/12/2002	9,631,138	8,705,500	925,638	09/20/2002	CBT		925,638			460,000
INDEX FUTURES - RUSSELL 2000	33	12/19/2002	6,407,003	5,982,900	424,103	09/20/2002	CME		424,103			396,000
INDEX FUTURES - MIDCAP 400	23	12/19/2002	5,074,153	4,690,275	383,878	09/20/2002	CME		383,878			241,500
INDEX FUTURES - S & P 500	63	12/19/2002	14,136,403	12,836,250	1,300,153	09/18/2002	CME		1,300,153			897,750
INDEX FUTURES - BRITISH POUNDS	16	12/16/2002	1,545,913	1,562,600	(16,687)	09/11/2002	CME		(16,687)			20,000
INDEX FUTURES - CAC 40	73	12/31/2002	2,041,086	2,006,738	34,348	09/25/2002	MNP		34,348			252,511
INDEX FUTURES - EUREX DAX	9	12/20/2002	746,437	627,966	118,472	09/17/2002	EUREX		118,472			88,947
INDEX FUTURES - NEW FTSE 100	25	12/18/2002	1,585,414	1,457,014	128,400	09/20/2002	LIFFE		128,400			157,260
INDEX FUTURES - NIKKEI 225	11	12/16/2002	857,650	839,411	18,239	09/12/2002	OSE		18,239			33,432
EURO DOLLAR	75	12/16/2002	18,316,538	18,470,625	(154,088)	09/11/2002	CME		(154,088)			45,000
EURO DOLLAR	75	03/17/2003	18,396,350	18,467,813	(71,463)	09/13/2002	CME		(71,463)			45,000
0599999 - Subtotal - Short Futures - Hedging Transactions			93,848,504	90,588,560	3,259,943	XXX	XXX		3,259,943			3,162,400
0899999 - Subtotal - Short Futures			93,848,504	90,588,560	3,259,943	XXX	XXX		3,259,943			3,162,400

SCHEDULE DB - PART D - SECTION 1

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

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
2599999 - Subtotal - Hedging Transactions			186,688,802	177,793,560	(2,375,355)	XXX	XXX		(2,375,355)			9,261,400
2799999 - Subtotal - Other Derivative Transactions						XXX	XXX					
9999999 - Totals			186,688,802	177,793,560	(2,375,355)	XXX	XXX		(2,375,355)			9,261,400

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	Book Balance at End of Each Month During Current Quarter			8
Depository		Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	5 First Month	6 Second Month	7 Third Month	*
Bank of New York	New York, New York	0.600	5,514		14,193,160	17,745,654	5,822,177	
Canadian Imperial Bank of Canada	Toronto, Canada				87,877	165,657	199,174	
Chase Manhattan Bank	New York, New York				6,021,427	5,638,573	8,984,876	
Citibank	New York, New York	1.410	58,575		9,235,804	1,066,637	108,374,315	
Harris Trust and Savings Bank	Chicago, Illinois				(17,563,849)	26,784,162	(26,611,592)	
LaSalle National Bank	Chicago, Illinois				(4,771,308)	(5,704,744)	(2,780,533)	
The Northern Trust Comany	Chicago, Illinois				4,455,487	919,365	9,314,480	
Wachovia Bank	Salem, North Carolina				(9,368,270)	(8,115,611)	(8,359,712)	
US Bank	Minneapolis, Minnesota				6,167,619	4,992,118	5,065,415	
First Bank	Clayton, Missouri						(149,942)	
0199998 Deposits in ..... depositories which do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories		XXX						XXX
0199999 Totals - Open Depositories		XXX	64,089		8,457,946	43,491,810	99,858,658	XXX
0399999 Total Cash on Deposit		XXX	64,089		8,457,946	43,491,810	99,858,658	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX				XXX
0599999 Total Cash		XXX	64,089		8,457,946	43,491,810	99,858,658	XXX