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LIFE AND ACCIDENT AND HEALTH COMPANIES —ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 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 PAMELA ANN GORDON (Name) 847-402-4762 (Area Code) (Telephone Number) (Extension)

PGORDON@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

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

DIRECTORS OR TRUSTEES

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

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
13th day of August, 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	31,022,694,354	0	31,022,694,354	28,497,596,390
2. Stocks:				
2.1 Preferred stocks	288,362,050	0	288,362,050	272,814,800
2.2 Common stocks	858,495,611	0	858,495,611	798,318,203
3. Mortgage loans on real estate:				
3.1 First liens	4,622,606,949	0	4,622,606,949	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)	16,500,001	0	16,500,001	10,225,173
5. Policy loans	641,251,962	3,382,948	637,869,014	636,228,219
6. Premium notes, including $ 0 for first year premiums	0	0		
7. Cash ($ 3,518,171) and short -term investments ($ 1,651,665,759)	1,655,183,930	0	1,655,183,930	589,650,282
8. Other invested assets	155,030,664	1,495,787	153,534,877	107,489,976
9. Receivable for securities	26,582,297	0	26,582,297	3,074,914
10. Aggregate write-ins for invested assets	99,300,164		99,300,164	34,913,067
11. Subtotals, cash and invested assets (Lines 1 to 10)	39,408,952,560	4,878,735	39,404,073,825	35,549,762,035
12. Reinsurance ceded:				
12.1 Amounts recoverable from reinsurers	3,250,474	217,170	3,033,304	2,946,044
12.2 Commissions and expense allowances due	2,884,839	0	2,884,839	7,479,447
12.3 Experience rating and other refunds due	0	0		
12.4 Other amounts receivable under reinsurance contracts	20,977,769	0	20,977,769	
13. Electronic data processing equipment and software	1,555,113	1,555,113	0	
14. Federal and foreign income tax recoverable and interest thereon (including $ 153,031,296 net deferred tax asset)	507,181,188	354,149,891	153,031,296	115,963,034
15. Guaranty funds receivable or on deposit	8,773,205	0	8,773,205	8,915,613
16. Life insurance premiums and annuity considerations deferred and uncollected on in force business (less premiums on reinsurance ceded and less $ 28,484,129 loading)	157,414,816	0	157,414,816	163,966,441
17. Accident and health premiums due and unpaid	12,298,478	0	12,298,478	13,070,892
18. Investment income due and accrued	441,887,138	831,399	441,055,738	384,457,646
19. Net adjustment in assets and liabilities due to foreign exchange rates	0	0		
20. Receivable from parent, subsidiaries and affiliates	9,318,625	0	9,318,625	9,336,033
21. Amounts receivable relating to uninsured accident and health plans	0	0		
22. Amounts due from agents	484,938	484,938		
23. Other assets nonadmitted	4,392,445	4,392,445		
24. Aggregate write-ins for other than invested assets	56,183,619	48,986,328	7,197,291	35,979,485
25. Total assets excluding Separate Accounts business (Lines 11 to 24)	40,635,555,207	415,496,020	40,220,059,187	36,291,876,671
26. From Separate Accounts Statement	8,633,619,688	0	8,633,619,688	7,704,230,814
27. Total (Lines 25 and 26)	49,269,174,895	415,496,020	48,853,678,875	43,996,107,484
DETAILS OF WRITE-INS				
1001. Equity options	14,918,850	0	14,918,850	14,982,969
1002. Derivative contracts	23,191,634	0	23,191,634	1,726,191
1003. Security Lending	61,189,681	0	61,189,681	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)	99,300,164		99,300,164	34,913,067
2401. Health pool assessments	2,889	0	2,889	2,889
2402. Investment account receivables	2,386,399	450,000	1,936,399	250,000
2403. Advanced benefits	1,313	0	1,313	0
2498. Summary of remaining write-ins for Line 24 from overflow page	53,793,018	48,536,328	5,256,690	35,726,597
2499. Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	56,183,619	48,986,328	7,197,291	35,979,485

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for Life contracts $ 25,555,221,880 less $ 0 included in Line 6.3 (including $ 296,022,363 Modco Reserve)	25,555,221,880	24,868,015,837
2. Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	89,452,222	85,539,231
3. Liability for deposit-type contracts (including $ 8,599,654,424 Modco Reserve)	8,599,654,424	6,982,311,936
4. Contract claims:		
4.1 Life	66,392,089	70,168,136
4.2 Accident and health	28,038,920	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 (including $ 0 Modco Reserve)	92,471	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 $ 5,182,149 accident and health premiums	10,033,458	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 $ 10,272,152 assumed and $ 0 ceded	10,272,152	101,365,178
9.4 Interest Maintenance Reserve	0	
10. Commissions to agents due or accrued—life and annuity contracts $ 14,196,918 accident and health $ 56 and deposit-type contract funds $ 0	14,196,974	18,444,060
11. Commissions and expense allowances payable on reinsurance assumed	1,486,651	2,191,356
12. General expenses due or accrued	30,959,807	37,941,770
13. Transfers to Separate Accounts due or accrued (net) (Including $ (95,415,385) accrued for expense allowances recognized in reserves)	(387,249,326)	(511,797,192)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	24,050,112	27,382,343
15. Federal and foreign income taxes, including $ 0 on realized capital gains (losses) (including $ 0 net deferred tax liability)	136,982,851	66,133,960
16. Unearned investment income	1,762,387	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 $ 4,308,888 agents' credit balances	14,387,398	15,697,867
19. Remittances and items not allocated	278,883,729	106,075,576
20. Net adjustment in assets and liabilities due to foreign exchange rates	775,952	935,460
21. Liability for benefits for employees and agents if not included above	0	
22. Borrowed money $ 675,996,613 and interest thereon $ 1,319,592	677,316,205	486,018,566
23. Dividends to stockholders declared and unpaid	0	
24. Miscellaneous liabilities:		
24.1 Asset valuation reserve	274,575,033	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	71,071,546	72,704,936
24.5 Drafts outstanding	10	
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	1,625,454	2,226,413
24.9 Capital notes $ 0 and interest thereon $ 0	0	
25. Aggregate write-ins for liabilities	1,875,313,294	860,217,987
26. Total Liabilities excluding Separate Accounts business (Lines 1 to 25)	37,375,295,792	33,607,407,830
27. From Separate Accounts Statement	8,591,118,727	7,653,755,189
28. Total Liabilities (Lines 26 and 27)	45,966,414,519	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	823,231,142	673,231,142
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	1,955,069,614	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 $ 42,500,961 in Separate Accounts Statement)	2,778,300,755	2,625,980,866
38. Totals of Lines 29, 30 and 37	2,887,264,355	2,734,944,466
39. Totals of Lines 28 and 38	48,853,678,875	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	2,426,506	2,052,096
2503. Deferred basis adjustments on futures and liability swaps	12,561,245	2,142,750
2598. Summary of remaining write-ins for Line 25 from overflow page	1,859,634,283	855,331,881
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,875,313,294	860,217,987
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

(Excluding Unrealized Capital Gains and Losses)

	1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health policies and contracts	3,574,094,784	3,700,624,071	6,873,721,472
2. Considerations for supplementary contracts with life contingencies	0	7,050,436	316,538
3. Net investment income	1,136,494,584	1,132,800,944	2,340,819,481
4. Amortization of Interest Maintenance Reserve (IMR)	10,386,962	320,437	(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	16,031,950	15,773,508	41,705,134
7. Reserve adjustments on reinsurance ceded	35,115,818	33,368,976	59,763,146
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	109,931,655	92,984,526	182,263,717
8.2 Charges and fees for deposit-type contracts	6,948,498	4,987,132	13,003,109
8.3 Aggregate write-ins for miscellaneous income	25,264,099	22,458,321	49,276,807
9. Totals (Lines 1 to 8.3)	4,914,268,350	5,010,368,350	9,544,745,991
10. Death benefits	207,797,066	214,192,716	386,693,930
11. Matured endowments (excluding guaranteed annual pure endowments)	624,928	756,018	1,641,270
12. Annuity benefits	545,035,349	500,315,116	1,022,592,391
13. Disability benefits and benefits under accident and health contracts	38,971,983	44,865,255	67,567,363
14. Coupons, guaranteed annual pure endowments and similar benefits	49,471	20,609	83,208
15. Surrender benefits and withdrawals for life contracts	1,289,005,022	1,473,566,029	2,730,449,553
16. Group conversions	0		
17. Interest and adjustments on contract or deposit-type contract funds	141,471,634	175,102,045	317,477,600
18. Payments on supplementary contracts with life contingencies	147,803	2,572,068	259,750
19. Increase in aggregate reserves for life and accident and health contracts	691,119,034	239,860,475	651,891,982
20. Totals (Lines 10 to 19)	2,914,222,291	2,651,250,332	5,178,657,048
21. Commissions on premiums, annuity considerations, and deposit-type contract funds(direct business only)	83,389,440	100,324,589	166,602,975
22. Commissions and expense allowances on reinsurance assumed	160,608,348	142,411,889	267,777,424
23. General insurance expenses	227,053,993	250,904,871	541,604,654
24. Insurance taxes, licenses and fees, excluding federal income taxes	30,512,170	28,520,706	54,803,573
25. Increase in loading on deferred and uncollected premiums	(10,936,741)	(8,665,462)	(10,425,538)
26. Net transfers to or (from) Separate Accounts	1,073,671,302	799,557,258	1,735,417,489
27. Aggregate write-ins for deductions	275,071,883	790,489,806	1,116,341,220
28. Totals (Lines 20 to 27)	4,753,592,685	4,754,793,990	9,050,778,846
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	160,675,665	255,574,361	493,967,145
30. Dividends to policyholders	50,311	45,369	94,093
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	160,625,354	255,528,991	493,873,052
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	71,014,673	91,004,058	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)	89,610,681	164,524,933	309,931,662
34. Net realized capital gains or (losses) less capital gains tax of $ (35,420,834) (excluding taxes of $ (23,743,864) transferred to the IMR)	(30,535,733)	(51,052,155)	(73,124,536)
35. Net income (Line 33 plus Line 34)	59,074,948	113,472,778	236,807,126
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	2,734,944,463	2,580,827,804	2,580,827,803
37. Net income (Line 35)	59,074,948	113,472,778	236,807,126
38. Change in net unrealized capital gains (losses)	4,889,262	5,139,872	(48,644,788)
39. Change in net unrealized foreign exchange capital gain (loss)	65,705	(468,573)	(428,565)
40. Change in net deferred income tax	21,097,046	(5,605,121)	33,664,986
41. Change in non-admitted assets and related items	(29,005,939)	(16,387,501)	(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	483,496	(5,585,934)	27,905,133
45. Change in treasury stock	0		
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0		(16,000,000)
47. Other changes in surplus in Separate Accounts Statement	(7,974,664)	(1,667,087)	11,146,420
48. Change in surplus notes	0		
49. Cumulative effect of changes in accounting principles	0	75,986,596	81,076,451
50. Capital changes:			
50.1 Paid in	0	(2,998,000)	(105,460,000)
50.2 Transferred from surplus (Stock Dividend)	0		
50.3 Transferred to surplus	0		
51. Surplus adjustment:			
51.1 Paid in	150,000,000		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	(45,179,142)	(32,268,730)	(172,066,258)
53. Aggregate write-ins for gains and losses in surplus	(1,130,823)	455,942	(795,198)
54. Net change in capital and surplus for the year (Lines 37 through 53)	152,319,889	130,074,241	154,116,659
55. Capital and surplus, as of statement date (Lines 36 + 54)	2,887,264,352	2,710,902,045	2,734,944,463
DETAILS OF WRITE-INS			
08.301. Service fees	7,963,946	9,557,138	17,727,534
08.302. Miscellaneous income	7,904,228	7,549,949	17,867,657
08.303. Synthetic GIC Fees	0	1,938,675	4,384,511
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	9,395,926	3,412,560	9,297,105
08.399. TOTALS (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	25,264,099	22,458,321	49,276,807
2701. Maturities and other scheduled payments	281,095,704	795,259,716	1,105,309,333
2702. Reserves Transferred	(6,122,307)	(4,705,523)	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	98,486	(64,386)	(360,103)
2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	275,071,883	790,489,806	1,116,341,220
5301. Net gain on disposition of credit business	(917,438)	(1,037,755)	(2,075,511)
5302. Net gain on assumption reinsurance	(213,385)	1,493,698	1,280,312
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(1,130,823)	455,942	(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	3,592,838,404	6,867,238,653
2. Charges and fees for deposit-type contracts	83,874	
3. Considerations for supplementary contracts with life contingencies		316,538
4. Net investment income	1,014,627,783	2,232,270,578
5. Commissions and expense allowances on reinsurance ceded	55,742,377	101,673,588
6. Fees associated with investment management, administration and contract guarantees from Separate Accounts	109,931,655	182,263,717
7. Aggregate write-ins for miscellaneous income	25,264,099	49,236,155
8. Total (Lines 1 to 7)	4,798,488,192	9,432,999,230
9. Death Benefits	211,166,900	388,057,878
10. Matured endowments	624,928	1,641,270
11. Annuity Benefits	545,363,564	1,020,525,828
12. Disability benefits and benefits under accident and health contracts	39,255,590	66,618,022
13. Coupons, guaranteed annual pure endowments and similar benefits	49,471	83,208
14 Surrender benefits and withdrawals for life contracts	1,289,005,022	2,730,449,553
15. Group conversions		
16. Interest and adjustments on contract or deposit-type contract funds	1,806,335	3,970,261
17. Payments on supplementary contracts with life contingencies	147,803	259,750
18. Total (Lines 9 to 17)	2,087,419,613	4,211,605,770
19. Commissions on premiums, annuity considerations and deposit-type contract funds	87,636,525	165,368,842
20. Commissions and expense allowances on reinsurance assumed	161,313,052	304,698,828
21. General insurance expenses	234,035,956	528,415,062
22. Insurance taxes, licenses and fees, excluding federal income taxes	33,844,401	46,749,432
23. Net transfers to or (from) Separate Accounts	945,140,345	2,039,037,276
24. Aggregate write-ins for deductions	275,071,883	1,116,341,220
25. Total (Lines 18 to 24)	3,824,461,775	8,412,216,430
26. Dividends paid to policyholders	47,946	100,784
27. Federal income taxes (excluding tax on capital gains)	165,782	139,451,859
28. Total (Lines 25 to 27)	3,824,675,503	8,551,769,073
29. Net cash from operations (Line 8 minus Line 28)	973,812,688	881,230,157
Cash from Investments		
30. Proceeds from investments sold, matured or repaid:		
30.1 Bonds	6,922,901,330	17,302,846,116
30.2 Stocks	233,174,706	1,233,363,459
30.3 Mortgage loans	217,758,761	399,661,931
30.4 Real estate	1,821,387	9,704,599
30.5 Other invested assets	18,120,931	36,481,250
30.6 Net gains or (losses) on cash and short-term investments	(13,327)	226,767
30.7 Miscellaneous proceeds	0	18,063,985
30.8 Total investment proceeds (Lines 30.1 to 30.7)	7,393,763,788	19,000,348,108
31. Net tax on capital gains (losses)	(35,420,834)	(45,800,506)
32. Total (Line 30.8 minus Line 31)	7,429,184,622	19,046,148,614
33. Cost of investments acquired (long-term only):		
33.1 Bonds	9,493,148,870	19,967,041,805
33.2 Stocks	290,918,469	1,006,445,350
33.3 Mortgage loans	264,831,797	1,214,350,664
33.4 Real estate	7,500,000	10,225,173
33.5 Other invested assets	58,513,804	63,067,610
33.6 Miscellaneous applications	74,357,693	
33.7 Total investments acquired (Lines 33.1 to 33.6)	10,189,270,633	22,261,130,602
34. Net increase (or decrease) in policy loans and premium notes	1,821,468	26,828,180
35. Net cash from investments (Line 32 minus Line 33.7 minus Line 34)	(2,761,907,479)	(3,241,810,169)
Cash from Financing and Miscellaneous Sources		
36. Cash provided:		
36.1 Surplus notes, capital and surplus paid in	150,000,000	11,540,000
36.2 Borrowed money $ 3,130,629,751 less amounts repaid $ 2,939,394,495	191,235,256	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	1,799,399,140	2,998,024,909
36.5 Other cash provided	1,221,992,987	601,174,808
36.6 Total (Lines 36.1 to 36.5)	3,362,627,383	3,845,400,464
37. Cash applied:		
37.1 Dividends to stockholders paid	45,179,142	172,066,258
37.2 Interest on indebtedness	17,050,501	38,907,623
37.3 Withdrawals on deposit-type contract funds and other liabilities without life or disability contingencies	318,226,788	922,240,855
37.4 Other applications (net)	128,542,513	199,786,555
37.5 Total (Lines 37.1 to 37.4)	508,998,944	1,333,001,291
38. Net cash from financing and miscellaneous sources (Line 36.6 minus Line 37.5)	2,853,628,439	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)	1,065,533,647	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)	1,655,183,930	589,650,283
DETAILS OF WRITE-INS		
0701. Service fees	7,963,946	17,727,534
0702. Miscellaneous income	7,904,228	17,867,657
0703. Fund manager fees	9,395,926	9,256,453
0798. Summary of remaining write-ins for Line 7 from overflow page		4,384,511
0799. TOTALS (Lines 0701 thru 0703 plus 0798) (Line 7 above)	25,264,099	49,236,155
2401. Maturities and other scheduled payments	281,095,704	1,105,309,333
2402. Reserve adjustment on reinsurance assumed	(6,122,307)	11,463,950
2403. Fines and penalties	188,713	8,900
2498. Summary of remaining write-ins for Line 24 from overflow page	(90,228)	(440,963)
2499. TOTALS (Lines 2401 thru 2403 plus 2498) (Line 24 above)	275,071,883	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	0		
2. Ordinary Life Insurance	343,773,805	352,521,522	754,492,447
3. Ordinary Individual Annuities	280,260,945	425,644,970	726,369,474
4. Credit Life (Group & Individual)	10,887,182	13,816,378	25,779,750
5. Group Life Insurance	47,851,903	43,279,579	87,670,319
6. Group Annuities	257,841,029	568,695,726	894,733,096
7. A & H - Group	45,914,527	48,177,277	96,740,284
8. A & H - Credit (Group & Individual)	2,549,204	4,112,886	6,363,229
9. A & H - Other	4,299,520	3,660,791	8,060,807
10. Aggregate of All Other Lines of Business			
11. Subtotal	993,378,116	1,459,909,129	2,600,209,406
12. Deposit-Type Contracts	1,668,757,097	1,658,754,070	2,718,279,440
13. Total	2,662,135,212	3,118,663,200	5,318,488,846
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 thru 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. The Company prepares its statutory 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 accounting practices prescribed or permitted by the State of Illinois requires management to make estimates and assumptions that affect the amounts reported in the 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 reported an increase to surplus of $81 million effective January 1, 2001. The components of the increase in surplus are 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 are as follows:

($ in millions)	June 30, 2002	December 31, 2001
Total of gross deferred tax assets	$ 526	$ 501
Total of deferred tax liabilities	(19)	(20)
Net deferred tax asset	507	481
Deferred tax assets nonadmitted	354	365
Net admitted deferred tax asset	$ 153	$ 116
Decrease in nonadmitted asset	$ 11	

C. The provisions for incurred income tax expense for the six months ending June 30 are:

($ in millions)	2002	2001
Federal-excluding net capital losses	$ 71	$ 91
Foreign	-	-
	71	91
Federal tax on net capital losses	(35)	(21)
Federal and foreign income taxes incurred	$ 36	$ 70

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)	June 30, 2002	December 31, 2001	Change
Total deferred tax assets	$ 526	$ 501	$ 25
Total deferred tax liabilities	(19)	(20)	1
Net deferred tax asset	$ 507	$ 481	$ 26
Tax effect of unrealized gains (losses)			(5)
Tax effect of nonadmitted assets			(1)
Change in net deferred income taxes			20

10. Information Concerning Parent, Subsidiaries and Affiliates

A.,
B.&
C. The Company paid cash dividends on common and preferred stock of $172 million in 2001 to Allstate Insurance Company ("AIC"), its parent, and the Northbrook Corporation ("Norcorp"), an affiliate. 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. In addition, 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 for the first six months of 2002 or in 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.

NOTES TO FINANCIAL STATEMENTS

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

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

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

($ in millions)	June 30, 2002	December 31, 2001
Allstate Insurance Company	$ 66	$ 71
Allstate Investments, LLC	4	-
Allstate New Jersey Insurance Company	1	-
AFDW, Inc.	-	1
Intramerica Life Insurance Company	-	1
Total	$ 71	$ 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 $28 million and $20 million at June 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 $320 million and $122 million at June 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 $36 million and $5 million at June 30, 2002 and December 31, 2001, respectively.

Northbrook Life Insurance Company ("NLIC") Trust

At June 30, 2002 and December 31, 2001, $2.17 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.

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

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.

NOTES TO FINANCIAL STATEMENTS

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, the Company 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. The Company 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 judge has granted a partial summary judgment against the Company in one statewide class action that alleged that the Company violated insurance statutes in the sale of credit insurance; however, the Company has settled that case, subject to court approval, for an amount that is not material to the Company.

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 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 second quarter, are:

	2002			
($ in millions)	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds				
NAIC 3	2	$ 1	$ 2	$ (1)
NAIC 4	4	1	1	-

	2001			
($ in millions)	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds				
NAIC 3	3	$ 1	$ 4	$ (3)
NAIC 4	2	-	5	(5)

20. Other Items

Due to system constraints, fixed income security and preferred stock impairments of $41 million for the six-month period ending June 30, 2002 are included in column 10 (increase/decrease by adjustment) on Schedule D, Part 4. The 2002 NAIC Instructions requires this amount to be presented in column 16 (increase/decrease by adjustment) on Schedule D, Part 1.

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 $675,996,612, Securites held at custodial bank

11. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 20,127,847

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	$ 783,269,481
13.24	Short-term Investments	$	$
13.25	Mortgages, Loans or Real Estate	$	$
13.26	All Other	$	$
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 768,372,988	$ 783,269,481
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	$ 9,318,625	$ 9,336,033

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 (BNY Midwest)	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	$ 4,609,831,142
1.14 Total Mortgages in Good Standing	$ 4,609,831,142
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	$ 12,775,806
1.44 Total Mortgages in Process of Foreclosure	$ 12,775,806
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Col. 3, Lines 3.1 plus 3.2)	$ 4,622,606,948
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		33,144,579
2. Increase (decrease) by adjustment	(325,174)			
3. Cost of acquired	7,500,000			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		33,169,752
9. Total valuation allowance				
10. Subtotal (Lines 8 plus 9)	40,344,578	39,444,578		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		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		3,766,336,598
2. Amount loaned during period:				
2.1. Actual cost at time of acquisitions	80,681,797	184,150,000		1,202,589,595
2.2. Additional investment made after acquisitions				11,761,069
3. Accrual of discount and mortgage interest points and committment fees	228,824	205,970		1,054,226
4. Increase (decrease) by adjustment				(3,449,749)
5. Total profit (loss) on sale	(135,631)	0		(162,343)
6. Amounts paid on account or in full during the period	147,800,214	69,958,547		399,661,931
7. Amortization of premium	420,843	850,837		1,961,036
8. Increase (decrease) by foreign exchange adjustment				
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period	4,509,060,362	4,622,606,948		4,576,506,429
10. Total valuation allowance				
11. Subtotal (Lines 9 plus 10)	4,509,060,362	4,622,606,948		4,576,506,429
12. Total nonadmitted amounts				
13. Statement value of mortgages owned at end of current period	4,509,060,362	4,622,606,948		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		68,402,198
2. Cost of acquisitions during period:				
2.1. Actual cost at time of acquisitions	26,000,000	24,000,000		53,229,221
2.2. Additional investment made after acquisitions	3,896,525	4,617,279		9,838,389
3. Accrual of discount				
4. Increase (decrease) by adjustment	1,807,480	5,302,628		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		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		107,527,684
10. Total valuation allowance				
11. Subtotal (Lines 9 plus 10)	131,426,639	155,030,665		107,527,684
12. Total nonadmitted amounts		1,495,787		37,707
13. Statement value of long-term invested assets at end of current period	131,426,639	153,534,878		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	18,673,434,586	18,634,608,260	16,867,747,084	(102,448,530)	18,673,434,586	20,337,847,231		17,947,975,794
2. Class 2	9,279,884,224	915,735,740	482,809,606	(160,657,307)	9,279,884,224	9,552,153,051		8,584,039,220
3. Class 3	1,477,805,297	138,198,774	184,296,877	144,585,460	1,477,805,297	1,576,292,655		1,486,083,754
4. Class 4	882,167,065	82,299,195	87,135,981	129,092,852	882,167,065	1,006,423,130		863,412,575
5. Class 5	133,111,012	1,407,394	6,836,050	1,371,423	133,111,012	129,053,779		158,878,582
6. Class 6	74,817,112	858,814	11,818,961	8,733,302	74,817,112	72,590,266		47,145,588
7. Total Bonds	30,521,219,294	19,773,108,177	17,640,644,560	20,677,200	30,521,219,294	32,674,360,111		29,087,535,513
PREFERRED STOCK								
8. Class 1	195,754,812	12,550,704	4,172,994	(73,265)	195,754,812	204,059,257		171,384,738
9. Class 2	92,454,407	6,160,485	19,883,117	(26,418)	92,454,407	78,705,356		95,079,783
10. Class 3	3,365,498	798,938	250,000	(2,588)	3,365,498	3,911,848		4,596,871
11. Class 4	1,367,651	105,400	97,481	(432,799)	1,367,651	942,771		1,742,408
12. Class 5	82,000	0	100,970	451,565	82,000	432,595		11,000
13. Class 6	310,223	0	0	0	310,223	310,223		
14. Total Preferred Stock	293,334,590	19,615,526	24,504,562	(83,505)	293,334,590	288,362,050		272,814,800
15. Total Bonds and Preferred Stock	30,814,553,884	19,792,723,704	17,665,149,122	20,593,695	30,814,553,884	32,962,722,161		29,360,350,313

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	1,651,665,759	XXX	1,650,955,939	201,133	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		421,834,651
2. Cost of short-term investments acquired	10,238,091,215	16,091,818,254		43,039,055,964
3. Increase (decrease) by adjustment	3,336,942	4,762,589		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)		226,767
6. Consideration received on disposal of short-term investments	9,983,706,532	15,292,562,507		42,902,480,344
7. Book/adjusted carrying value, current period	847,654,764	1,651,665,759		589,939,125
8. Total valuation allowance		0		
9. Subtotal (Lines 7 plus 8)	847,654,764	1,651,665,759		589,939,125
10. Total nonadmitted amounts		0		
11. Statement value (Lines 9 minus 10)	847,654,764	1,651,665,759		589,939,125
12. Income collected during period	4,631,274	6,141,639		40,070,361
13. Income earned during period	4,711,936	6,085,038		39,918,891

Schedule DB - Part F - Section 1

NONE

Schedule DB - Part F - Section 2

NONE

Schedule S

NONE

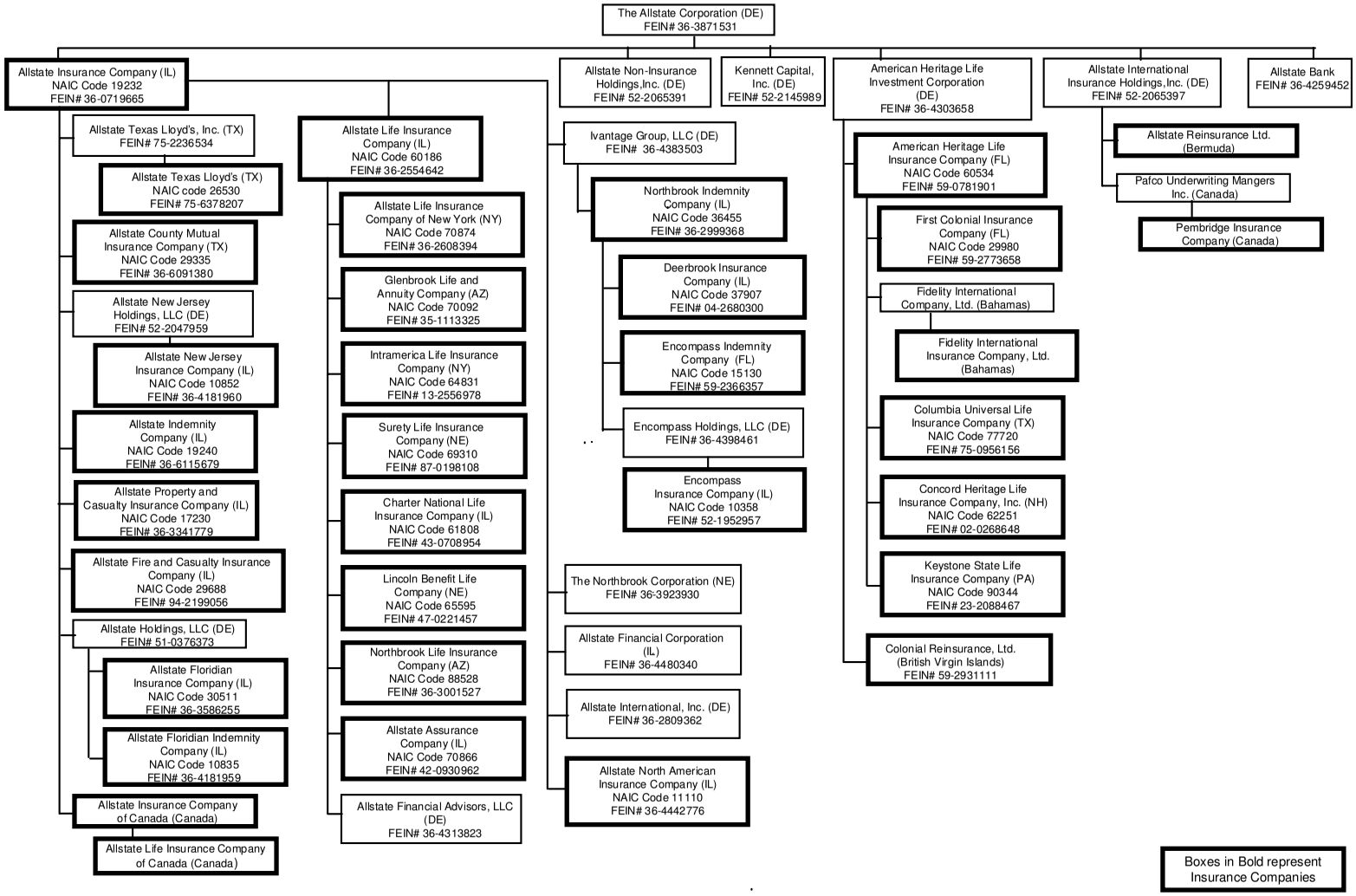
SCHEDULE T—PREMIUMS AND ANNUITY CONSIDERATIONS

During Current Year to Date - Allocated by States and Territories

		Direct Business Only				
		Life Contracts				
	1	2	3	4	5	6
States, Etc.	Is Insurer Licensed? (Yes or No)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Deposit-Type Contract Funds	Other Considerations
1. Alabama AL	Yes	6,845,325	6,564,962	931,141	0	3,000,000
2. Alaska AK	Yes	1,417,688	156,713	143,819	0	0
3. Arizona AZ	Yes	8,020,082	7,174,582	639,394	0	0
4. Arkansas AR	Yes	2,748,343	1,090,776	828,780	0	0
5. California CA	Yes	60,532,545	66,228,984	7,399,068	0	0
6. Colorado CO	Yes	6,550,880	4,165,727	584,449	0	0
7. Connecticut CT	Yes	7,067,759	4,828,731	603,106	0	0
8. Delaware DE	Yes	1,035,633	530,922	116,217	898,161,194	0
9. District of Columbia DC	Yes	485,302	809,780	85,197	0	0
10. Florida FL	Yes	33,634,560	32,769,914	5,826,194	0	10,000,000
11. Georgia GA	Yes	16,274,636	9,695,734	2,373,902	0	0
12. Hawaii HI	Yes	2,233,122	1,179,304	508,628	0	0
13. Idaho ID	Yes	1,728,383	1,918,928	187,150	0	0
14. Illinois IL	Yes	33,837,501	29,966,501	1,925,121	0	0
15. Indiana IN	Yes	9,443,485	2,362,095	919,192	0	0
16. Iowa IA	Yes	1,517,827	2,362,081	285,390	0	0
17. Kansas KS	Yes	2,725,612	2,377,887	426,810	0	0
18. Kentucky KY	Yes	5,606,183	661,977	762,508	0	0
19. Louisiana LA	Yes	10,932,877	2,911,216	1,041,914	0	0
20. Maine ME	Yes	1,313,887	2,200,067	97,451	0	0
21. Maryland MD	Yes	10,673,605	6,351,820	729,357	0	0
22. Massachusetts MA	Yes	2,743,313	11,460,864	1,245,273	0	4,000,000
23. Michigan MI	Yes	14,089,306	21,806,595	1,330,213	0	5,000,000
24. Minnesota MN	Yes	3,395,492	14,498,143	659,085	0	0
25. Mississippi MS	Yes	3,909,054	4,251,501	636,613	0	0
26. Missouri MO	Yes	5,036,983	6,742,555	1,000,779	0	0
27. Montana MT	Yes	921,905	745,972	138,761	0	0
28. Nebraska NE	Yes	1,546,696	40,850,273	192,699	93,330,733	0
29. Nevada NV	Yes	4,868,718	1,564,502	344,105	0	0
30. New Hampshire NH	Yes	1,854,879	8,557,221	159,475	0	0
31. New Jersey NJ	Yes	9,098,940	28,054,534	2,435,759	175,000,000	11,500,000
32. New Mexico NM	Yes	3,583,819	1,304,958	377,546	0	0
33. New York NY	No	1,101,011	996,444	589,587	0	0
34. North Carolina NC	Yes	12,555,143	14,302,089	1,838,179	0	0
35. North Dakota ND	Yes	278,171	555,406	87,548	0	0
36. Ohio OH	Yes	15,840,737	30,152,248	1,661,384	0	0
37. Oklahoma OK	Yes	3,951,888	1,241,997	564,346	0	0
38. Oregon OR	Yes	5,198,367	1,306,983	95,698	0	0
39. Pennsylvania PA	Yes	19,054,873	22,155,183	3,286,442	0	0
40. Rhode Island RI	Yes	1,541,988	2,066,554	134,788	0	0
41. South Carolina SC	Yes	5,727,212	9,056,661	794,209	0	0
42. South Dakota SD	Yes	382,434	1,022,302	99,625	0	0
43. Tennessee TN	Yes	8,553,970	6,105,376	1,255,172	0	5,000,000
44. Texas TX	Yes	39,628,709	61,609,193	3,888,952	23,316,929	0
45. Utah UT	Yes	3,328,291	1,679,566	129,806	0	0
46. Vermont VT	Yes	533,318	1,068,289	143,242	0	0
47. Virginia VA	Yes	13,377,364	3,491,191	1,951,220	0	0
48. Washington WA	Yes	10,090,937	6,292,493	288,758	0	0
49. West Virginia WV	Yes	1,761,107	635,224	207,936	0	0
50. Wisconsin WI	Yes	4,008,450	8,760,248	629,776	0	0
51. Wyoming WY	Yes	637,894	89,738	90,731	0	0
52. American Samoa AS	No	0	0	0	0	0
53. Guam GU	No	4,305	750	500	0	0
54. Puerto Rico PR	Yes	33,206	286,099	7,656	0	0
55. US Virgin Islands VI	No	5,044	0	1,000	0	0
56. Canada CN	No	32,200	0	0	0	0
57. Aggregate Other Alien OT	XXX	334,105	580,100	22,641	478,948,240	
58. Subtotal	(a) 51	423,635,064	499,599,952	52,704,293	1,668,757,097	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	1,055,581	515	0	0	0
94. Aggregate of other amounts not allocable by State	XXX					
95. Totals (Direct Business)	XXX	424,690,645	499,600,467	52,704,293	1,668,757,097	38,500,000
96. Plus Reinsurance Assumed	XXX	298,469,361	2,355,404,536	39,769,786	35,937,598	0
97. Totals (All Business)	XXX	723,160,005	2,855,005,003	92,474,078	1,704,694,695	38,500,000
98. Less Reinsurance Ceded	XXX	52,970,616	48,911,374	14,418,692	0	0
99. Totals (All Business) less Reinsurance Ceded	XXX	670,189,389	2,806,093,629	78,055,386	1,704,694,695	38,500,000
DETAILS OF WRITE-INS						
5701. Aggregate Other Alien	XXX	334,105	580,100	22,641	478,948,240	0
5702.	XXX					
5703.	XXX					
5798. Summary of remaining write-ins for Line 57 from overflow page	XXX					
5799. Totals (Lines 5701 thru 5703 plus 5798)(Line 57 above)	XXX	334,105	580,100	22,641	478,948,240	
9401.	XXX					
9402.	XXX					
9403.	XXX					
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX					
9499. Totals (Lines 9401 thru 9403 plus 9498)(Line 94 above)	XXX					

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

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



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 is not a U.S. branch of an alien insurer.

Bar Codes:

Trusteed Surplus Statement (Document Identifier 490) here:

OVERFLOW PAGE FOR WRITE-INS

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

2404. Accounts receivable	7,261,076	2,149,341	5,111,735	35,581,642
2405. Premium tax receivable	1,850,069	1,705,114	144,955	144,955
2406. Computer software	0	0	0	0
2407. Prepaid expenses	452,700	452,700	0	0
2408. Customer receivables	899,519	899,519	0	0
2409. Prepaid commissions	43,329,654	43,329,654	0	0
2410.	0	0		
2497. Summary of remaining write-ins for Line 24 from Page 02	53,793,018	48,536,328	5,256,690	35,726,597

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

2504. Accounts payable	8,445,807	9,775,930
2505. Unearned fee income	6,118,884	6,267,402
2506. Deferred gain on sale of GLIC	500,000	500,000
2507. Collateral for security lending	1,209,972,567	806,090,820
2508. Securities Lending - External Program	568,392,836	18,203,908
2509. Swap Collateral	66,204,190	14,493,821
2597. Summary of remaining write-ins for Line 25 from Page 03	1,859,634,283	855,331,881

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

08.304. Fund manager fees	9,395,926	3,371,908	9,256,453
08.305. Transfer to IMR- Reinsurance	0	40,652	40,652
08.397. Summary of remaining write-ins for Line 8.3 from Page 4	9,395,926	3,412,560	9,297,105

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

2704. Fines and penalties	188,713	4,665	8,900
2705. (Gain) loss on sale of fixed assets	(90,228)	(69,051)	(369,003)
2797. Summary of remaining write-ins for Line 27 from Page 04	98,486	(64,386)	(360,103)

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

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

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

2404. Gain on sale of fixed assets	(90,228)	(369,003)
2405. Net change in discontinued operations liability		(71,960)
2497. Summary of remaining write-ins for Line 24 from Page 05	(90,228)	(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
9999999 - Totals								

NONE

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
218 Summit Parkway Office Bilding	BIRMINGHAM	AL	04/16/2002	Stormwater Authority	1,225,173	(325,173)			900,000	838,584		(61,416)	(61,416)		5,013
0199999 - Property Sold					1,225,173	(325,173)			900,000	838,584		(61,416)	(61,416)		5,013
Bristol Farms Plaza	Bristol	CT	01/14/2002	Prior Period Adjustment						982,803		982,803	982,803		
0299999 - Property Transferred										982,803		982,803	982,803		
9999999 Totals					1,225,173	(325,173)			900,000	1,821,387		921,387	921,387		5,013

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
MORTGAGES IN GOOD STANDING -COMMERCIAL MORTGAGES-ALL OTHER										
122162	PHOENIX	AZ		05/15/2002	3.620	4,500,000			7,740,000	03/02/2002
122158	TUCSON	AZ		05/03/2002	7.820	4,190,092			6,400,000	04/19/2002
122151	SAN DIEGO	CA		04/04/2002	6.500	2,943,250			11,040,000	03/12/2002
122179	DENVER	CO		06/19/2002	3.590	8,475,000			24,200,000	05/24/2002
122155	SARASOTA	FL		06/07/2002	4.546	8,850,000			11,933,417	12/24/2001
122154	SARASOTA	FL		06/07/2002	3.546	21,000,000			28,316,583	12/24/2001
122149	ATLANTA	GA		05/06/2002	6.800	18,000,000			33,120,000	04/18/2002
122127	CHICAGO	IL		05/30/2002	7.030	3,000,000			4,631,250	02/05/2002
122176	LISLE	IL		06/19/2002	4.146	2,900,000			4,900,000	05/15/2002
122178	NEWTON	MA		06/19/2002	3.590	13,755,000			39,300,000	05/23/2002
122163	MAHWAH	NJ		06/13/2002	6.850	5,000,000			7,600,000	04/19/2002
122182	GREENSBORO	NC		06/19/2002	3.590	4,080,000			11,700,000	05/17/2002
122180	GREENSBORO	NC		06/19/2002	3.590	3,690,000			9,200,000	05/17/2002
122171	PHILADELPHIA	PA		05/30/2002	6.580	10,000,000			21,750,000	04/16/2002
122169	DALLAS	TX		05/30/2002	6.250	28,373,053			39,000,000	05/08/2002
122143	GRAPEVINE	TX		05/01/2002	6.640	12,486,102			20,100,000	03/13/2002
122146	MIDVALE	UT		04/15/2002	6.630	2,996,074			4,057,143	03/22/2002
122167	ISSAQUAH	WA		05/30/2002	6.850	4,500,000			8,950,000	04/22/2002
122160	KENT	WA		05/28/2002	3.544	16,000,000			31,000,000	04/18/2002
122142	KENT	WA		04/05/2002	7.650	1,296,529			2,359,000	03/12/2002
122152	MONONA	WI		04/30/2002	6.700	7,991,196			10,738,255	04/01/2002
0599999 - Mortgages in good standing - Commercial Mortgages - All Other						184,026,296	0	0	338,035,648	XXX
0799999 - Total - Mortgages in Good Standing						184,026,296	0	0	338,035,648	XXX
9999999 Totals						184,026,296	0	0	338,035,648	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
121428	ENCINITAS	CA		12/01/1995	2,122,271			2,057,630	2,057,630			
912001	LISLE	IL		06/09/1988	3,033,581			2,819,201	2,819,201			
121168	NEW YORK	NY		03/27/1992	1,481,137			1,253,771	1,253,771			
121743	DALLAS	TX		08/26/1999	28,400,000			28,400,000	28,400,000			
121190	VIRGINIA BEACH	VA		05/28/1992	3,503,774			3,246,572	3,246,572			
121184	KENT	WA		05/29/1992	913,201			875,290	875,290			
121436	ISSAQUAH	WA		08/31/1995	4,581,671			4,436,102	4,436,102			
121175	KENT	WA		05/14/1992	1,300,222			1,249,786	1,249,786			
121595	RACINE	WI		03/17/1998	2,978,000			2,978,000	2,978,000			
0199999 - Mortgages closed by repayment					48,313,857	0	0	47,316,352	47,316,352	0	0	0
0399999 - Mortgages transferred					0	0	0	0	0	0	0	0
9999999 Totals					48,313,857	0	0	47,316,352	47,316,352	0	0	0

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
Canyon Value Realization Fund (.67%)	County of New Castle	DE	DIRECT	04/01/2002	3,000,000		3,000,000		
CRM Roaring Brook L.P.(1.92%)	County of New Castle	DE	DIRECT	04/01/2002	2,500,000		2,500,000		
Forest Fulcrum Fund L.P. (2.25%)	County of New Castle	DE	DIRECT	04/01/2002	2,000,000		2,000,000		
Jemmco Partners(Class A)(1.67%)	Roseland	NJ	DIRECT	04/01/2002	2,000,000		2,000,000		
M & W Investment Partners(5.00%)	County of New Castle	DE	DIRECT	04/01/2002	3,000,000		3,000,000		
Post Opportunity Fund(1.51%)	County of New Castle	DE	DIRECT	04/01/2002	3,000,000		3,000,000		
SuNova Partners (2.33%)	County of New Castle	DE	DIRECT	04/01/2002	3,500,000		3,500,000		
Thales Fund L.P. (.71%)	County of New Castle	DE	DIRECT	04/01/2002	2,000,000		2,000,000		
Yield Enhanced Strategies II (1.75%)	Los Angeles	CA	DIRECT	04/01/2002	3,000,000		3,000,000		
1099999 - Joint Venture Interests - Other					24,000,000		24,000,000		
9999999 Totals					24,000,000		24,000,000		

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
NONE												
9999999 Totals												

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 03/15/2012	05/17/2002	Various		309,361,895	300,000,000	2,330,903	1
313313-A2-4	FC DISCOUNT NOTE-C 07/31/2002	06/13/2002	MORGAN STANLEY DEAN WITTER		997,733	1,000,000	0	1PE
36209Y-LR-7	GOVT NATL MTG ASSOC I #485536 03/01/2031	05/17/2002	CHASE SECURITIES		1,631,524	1,576,589	6,131	1
36213E-AD-8	GOVT NATL MTG ASSOC I #551804 03/01/2031	05/17/2002	CHASE SECURITIES		1,580,568	1,527,349	5,940	1
36213E-AE-6	GOVT NATL MTG ASSOC I #551805 05/01/2032	05/17/2002	CHASE SECURITIES		149,061	144,042	560	1
36213H-NH-8	GOVT NATL MTG ASSOC I #554892 04/01/2031	05/17/2002	CHASE SECURITIES		2,860,883	2,331,144	11,853	1
36213P-HE-4	GOVT NATL MTG ASSOC I #560129 04/01/2032	05/17/2002	CHASE SECURITIES		1,039,102	1,004,115	3,905	1
36200Q-7F-5	GOVT NATL MTG ASSOC I #569794 10/01/2031	05/17/2002	CHASE SECURITIES		2,069,688	2,000,000	7,778	1
36201E-3C-2	GOVT NATL MTG ASSOC I #581395 01/01/2032	05/17/2002	CHASE SECURITIES		5,173,702	4,999,500	19,443	1
36201H-KJ-1	GOVT NATL MTG ASSOC I #583597 08/01/2031	05/17/2002	CHASE SECURITIES		2,069,895	2,000,200	7,779	1
36201H-LA-9	GOVT NATL MTG ASSOC I #583621 12/01/2031	05/17/2002	CHASE SECURITIES		1,034,740	999,900	3,889	1
36201K-D6-0	GOVT NATL MTG ASSOC I #585225 12/01/2030	05/17/2002	CHASE SECURITIES		1,554,288	1,501,954	5,841	1
36201K-EA-0	GOVT NATL MTG ASSOC I #585229 05/01/2031	05/17/2002	CHASE SECURITIES		2,588,228	2,501,081	9,726	1
36201M-FR-8	GOVT NATL MTG ASSOC I #587076 02/01/2032	05/17/2002	CHASE SECURITIES		2,069,688	2,000,000	7,778	1
9Z9998-0C-4	GOVT NATL MTG ASSOC I TBA-0 11/16/2026	06/14/2002	Various		108,860,161	105,000,001	291,667	1
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS 09/01/2019	10/09/2001	LIBRA		(275)	106,144	(3)	1
Total UNITED STATES					443,040,879	428,692,019	2,713,187	XXX
0399996 - Bonds - U.S. Government					443,040,879	428,692,019	2,713,187	XXX
0399999 - Total - Bonds - U.S. Government					443,040,879	428,692,019	2,713,187	XXX
OTHER GOVERNMENTS								
Canada								
748148-PB-3	QUEBEC PROV CDA PROV 07/15/2023	05/16/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		4,397,080	4,000,000	105,000	1
Total CANADA					4,397,080	4,000,000	105,000	XXX
Other Countries								
066716-AF-8	BANQUE CENT DE TUNISIE 04/25/2012	06/21/2002	MERRILL LYNCH CAPITAL MARKETS		39,296,600	40,000,000	124,965	2PE
105756-AP-5	BRAZIL REP OF 08/17/2040	06/12/2002	MERRILL LYNCH CAPITAL MARKETS		633,000	1,000,000	36,667	4
X08158-AT-8	BULGARIA 07/28/2024	06/06/2002	CHASE SECURITIES		2,760,000	3,000,000	31,406	4
219868-AM-8	CORP ANDINA DE FOMENTO 03/15/2012	06/21/2002	MERRILL LYNCH CAPITAL MARKETS		11,728,600	11,500,000	190,495	1
P8056K-AD-6	PANAMA-PDI 07/17/2016	06/20/2002	Various		3,550,795	4,581,682	53,119	3
718286-AK-3	PHILIPPINES (REP) 01/15/2019	06/06/2002	Various		9,217,500	9,000,000	260,042	3
105756-AH-3	REPUBLIC OF BRAZIL 04/15/2004	06/12/2002	MERRILL LYNCH CAPITAL MARKETS		885,000	1,000,000	20,021	4
698299-AD-6	REPUBLIC OF PANAMA 09/30/2027	05/03/2002	CHASE SECURITIES		2,925,000	3,000,000	28,104	3
698299-AK-0	REPUBLIC OF PANAMA 04/01/2029	05/03/2002	CHASE SECURITIES		3,180,000	3,000,000	28,906	3
718286-AR-8	REPUBLIC OF PHILIPPINES 03/12/2009	06/12/2002	CHASE SECURITIES		5,050,000	5,000,000	110,503	3
91086Q-AH-1	UNITED MEXICAN STATES 01/14/2012	06/21/2002	Various		16,750,000	17,000,000	571,458	2
Total Other Countries					95,976,495	98,081,682	1,455,687	XXX
1099997 - Bonds - All Other Governments - Canada					4,397,080	4,000,000	105,000	XXX
1099998 - Bonds - All Other Governments - Other Countries					95,976,495	98,081,682	1,455,687	XXX
1099999 - Total - Bonds - All Other Government					100,373,575	102,081,682	1,560,687	XXX
POLITICAL SUBDIVISIONS								
United States								
PENNSYLVANIA								
182743-AT-1	CLASS NOTES TRUST 1995-1 SERIES 95-2 08/01/2020	05/24/2002	SALOMON SMITH BARNEY		3,000,000	3,000,000	3,703	1
281386-AH-5	EDUCAID STUDENT LN TR 06/01/2011	05/08/2002	SALOMON SMITH BARNEY		5,350,000	5,350,000	8,405	1PE
SOUTH CAROLINA								
83714R-AH-6	SOUTH CAROLINA STUDENT LOAN 09/01/2033	06/12/2002	HOUGH, WILLIAM R., & COMPANY		12,199,512	12,200,000	0	1
Total UNITED STATES					20,549,512	20,550,000	12,109	XXX
2499996 - Bonds - Political Subdivision - United States					20,549,512	20,550,000	12,109	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					20,549,512	20,550,000	12,109	XXX
CALIFORNIA								
01080P-AN-5	ALAMEDA COUNTY 07/01/2030	06/17/2002	SALOMON SMITH BARNEY		3,000,000	3,000,000	3,119	1
863903-AL-4	STUDENT ED LN MARKETING CORP CALIF ST 07/01/2031	06/20/2002	DAIN RAUSCHER INCORPORATED		400,000	400,000	0	1
COLORADO								
196777-JZ-0	COLORADO STUDENT OBLIG BD AUTH STUDEN 12/01/2034	06/27/2002	HOUGH, WILLIAM R., & COMPANY		8,099,814	8,100,000	0	1
196777-KA-3	COLORADO STUDENT OBLIG BD AUTH STUDEN 12/01/2034	05/16/2002	HOUGH, WILLIAM R., & COMPANY		100,000	100,000	0	1
DELAWARE								

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)
280907-AV-8	EDUCATION LOANS 12/01/2035	05/09/2002	SALOMON SMITH BARNEY		21,700,000	21,700,000	0	1
ILLINOIS								
452281-GL-6	ILLINOIS STUDENT ASSISTANCE COMMN STUDENT LN REV 09/01/2036	05/30/2002	DAIN RAUSCHER INCORPORATED		2,700,000	2,700,000	150	1PE
MAINE								
560409-BT-0	MELMAC 05/01/2029	04/18/2002	SALOMON SMITH BARNEY		17,700,000	17,700,000	0	1
MISSISSIPPI								
28139G-AA-7	EDUCATION SERVICES FOUNDATION 10/01/2026	05/30/2002	SALOMON SMITH BARNEY		9,900,000	9,900,000	13,134	1PE
28139G-AB-5	EDUCATION SERVICES FOUNDATION 09/01/2030	04/30/2002	SALOMON SMITH BARNEY		13,800,000	13,800,000	0	1PE
MISSOURI								
606072-FZ-4	MISSOURI HIGHER ED 01/01/2031	05/30/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		6,000,000	6,000,000	7,637	1PE
MONTANA								
612130-GV-0	MONTANA HIGHER EDUCATION CORP 12/01/2033	06/13/2002	SALOMON SMITH BARNEY		1,000,000	1,000,000	0	1PE
NEBRASKA								
906619-AV-3	UNION FINANCIAL SERVICES-1 INC 12/01/2032	05/30/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		4,300,000	4,300,000	4,992	1PE
NEW HAMPSHIRE								
644616-AL-8	NEW HAMPSHIRE HIGHER EDUCATION LOAN 12/01/2035	05/08/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		10,000,000	10,000,000	0	1PE
NEW YORK								
78440W-AB-9	SLC STUDENT LOAN TRUST-I 12/01/2035	05/23/2002	SALOMON SMITH BARNEY		7,500,000	7,500,000	0	1Z
78440W-AC-7	SLC STUDENT LOAN TRUST-I 12/01/2035	05/07/2002	SALOMON SMITH BARNEY		31,100,000	31,100,000	8,385	1PE
TEXAS								
10623P-BH-2	BRAZOS S.P.C. 03/01/2030	05/10/2002	SALOMON SMITH BARNEY		1,800,000	1,800,000	0	1
698476-DA-3	PANHANDLE TEX SERIES A-3 04/01/2031	05/08/2002	SALOMON SMITH BARNEY		22,600,000	22,600,000	0	1
705270-AF-3	PECOS HIGHER ED AUTHORITY INC. 01/01/2035	05/31/2002	SALOMON SMITH BARNEY		6,900,000	6,900,000	5,888	1
705270-AK-2	PECOS HIGHER ED AUTHORITY INC. 06/01/2037	06/06/2002	DAIN RAUSCHER INCORPORATED		30,600,000	30,600,000	0	1Z
840555-CE-4	SOUTH TEXAS HIGHER EDUCATION AUTHORITY 12/01/2033	05/23/2002	SALOMON SMITH BARNEY		24,100,000	24,100,000	12,033	1
UTAH								
917546-FD-0	UTAH ST BRD REGENTS STUDENT LN REV 11/01/2038	05/31/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		8,000,000	8,000,000	10,521	1PE
VERMONT								
92428C-ED-2	VERMONT STUDENT ASSISTANCE 12/15/2036	04/17/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		4,850,000	4,850,000	0	1PE
92428C-EF-7	VERMONT STUDENT ASSISTANCE 12/15/2036	06/26/2002	HOUGH, WILLIAM R., & COMPANY		4,999,950	5,000,000	0	1PE
SPECIAL REVENUE AND ASSESSMENTS								
United States								
31291Q-PH-9	FED HOME LOAN MTG CORP 1302 PZ 06/15/2022	06/01/2002	Various		791,030	791,030	0	1PE
31291I-4L-1	FED HOME LOAN MTG CORP 1376 Z 09/01/2022	06/01/2002	Various		639,145	639,145	0	1PE
3133T5-CW-1	FED HOME LOAN MTG CORP 1725 Z 04/01/2024	06/01/2002	Various		310,461	310,461	0	1PE
3133T5-LA-9	FED HOME LOAN MTG CORP 1730 Z 05/15/2024	06/01/2002	Various		717,676	717,676	0	1PE
9Z6990-AJ-8	FED HOME LOAN MTG CORP TBA-0 11/16/2026	04/08/2002	UNION BANK OF SWITZERLAND		4,519	4,519	0	1
9Z6990-AL-3	FED HOME LOAN MTG CORP TBA-0 11/16/2026	04/08/2002	SALOMON SMITH BARNEY		76,330,750	74,186,486	373,339	1
31358N-US-9	FED NATL MTG ASSOC 1992-98 PZ 06/25/2022	06/01/2002	Various		515,569	515,569	0	1PE
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z 11/25/2022	06/01/2002	Various		363,952	363,952	0	1PE
9Z9990-BA-3	FED NATL MTG ASSOC TBA-0 11/16/2026	04/08/2002	LEHMAN BROTHERS INC		40,027,358	39,996,109	86,658	1
9Z9990-BS-4	FED NATL MTG ASSOC TBA-0 11/16/2026	03/28/2002	GREENWICH CAPITAL MARKETS, INC		38,704,327	39,998,013	66,663	1
Total UNITED STATES					399,554,552	398,672,961	592,519	XXX
3199996 - Bonds - Special Revenues - United States					399,554,552	398,672,961	592,519	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					399,554,552	398,672,961	592,519	XXX
PUBLIC UTILITIES								
United States								
02360X-AF-4	AMERENENERGY 11/01/2010	05/20/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		5,362,500	5,000,000	25,514	2PE
130789-M*-8	CALIFORNIA WATER SER E SR NTS 05/01/2032	04/22/2002	BANK OF AMERICA		8,000,000	8,000,000	0	1Z
28500#-AA-0	ERCOT 6.17% SR NTS 05/15/2014	04/25/2002	BANK ONE CAPTIAL MARKETS		25,000,000	25,000,000	0	1Z
302570-AJ-5	FPL GROUP CAPITAL INC 06/01/2009	05/02/2002	Various		15,762,350	15,000,000	454,792	1
653522-DJ-8	NIAGARA MWHK PWR 10/01/2008	04/23/2002	MERRILL LYNCH CAPITAL MARKETS		11,526,301	10,595,000	57,022	2
743263-AJ-4	PROGRESS ENERGY INC 04/15/2012	05/22/2002	GOLDMAN, SACHS & CO		5,097,200	5,000,000	39,007	2PE
872375-AF-7	TECO ENERGY INC 05/01/2007	05/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		11,967,960	12,000,000	0	2PE
872375-AG-5	TECO ENERGY INC 05/01/2012	05/16/2002	Various		12,562,200	12,500,000	4,861	2PE
Total UNITED STATES					95,278,511	93,095,000	581,195	XXX
3899996 - Bonds - Public Utilities - United States					95,278,511	93,095,000	581,195	XXX
3899997 - Bonds - Public Utilities - Canada					0	0	0	XXX

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)
3899998 - Bonds - Public Utilities - Other Countries					0	0	0	XXX
3899999 - Total - Bonds - Public Utilities					95,278,511	93,095,000	581,195	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED)								
United States								
990991-9A-1	ACCREDO HEALTH TERM B 03/31/2009	02/13/2002	BANC AMERICA SECURITIES		1,500,000	1,500,000	0	3Z
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A 03/01/2017	04/01/2002	LEHMAN BROTHERS INC		88,235	45,307	0	1PE
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B 03/01/2017	04/01/2002	LEHMAN BROTHERS INC		242,631	124,586	0	1PE
991085-9A-1	AFC ENTERPRISES TERM B 05/23/2009	05/02/2002	J. P. MORGAN SECURITIES, INC		1,000,000	1,000,000	0	3Z
00846U-AB-7	AGILENT TECHNOLOGIES INC 12/01/2021	06/11/2002	WARBURG DILLION READ LLC		527,400	500,000	542	2Z
008685-AB-5	AHOLD FINANCE USA INC 05/01/2029	05/16/2002	Various		5,242,550	5,550,000	21,198	2
001546-AF-7	AK STEEL CORP 06/15/2012	06/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		5,476,350	5,500,000	0	4Z
013104-AL-8	ALBERTSON'S 05/01/2031	05/16/2002	Various		7,274,780	6,685,000	29,711	2
013104-AE-4	ALBERTSON'S INC 08/01/2009	05/02/2002	MORGAN STANLEY DEAN WITTER		10,341,800	10,000,000	185,333	2PE
017363-AE-2	ALLEGHENY ENERGY SUPPLY 04/15/2012	04/03/2002	J. P. MORGAN SECURITIES, INC		4,991,100	5,000,000	0	2PE
018490-AA-0	ALLERGAN INC 11/01/2020	05/13/2002	WARBURG DILLION READ LLC		1,230,000	2,000,000	0	1
018804-9A-4	ALLIANT TECHSYSTEMS TERM C 04/20/2009	04/15/2002	J. P. MORGAN SECURITIES, INC		4,000,000	4,000,000	0	3Z
02078@-AA-9	ALPHAGEN POWER (WMS/KINDER) SR NTS 07/01/2024	04/02/2002	SALOMON SMITH BARNEY		21,130,435	21,130,435	0	2Z
02635K-AX-2	AMER GENL FIN 10/15/2009	05/29/2002	BEAR STEARNS SECURITIES CORP		13,117,947	11,510,000	129,679	1PE
023551-AM-6	AMERADA HESS CORP 03/15/2033	06/11/2002	HSBC SECURITIES, INC		5,024,600	5,000,000	97,969	2
02360X-AG-2	AMERENENERGY GENERATING 06/01/2032	06/12/2002	Various		12,785,500	12,500,000	14,906	2PE
02635K-AW-4	AMERICAN GENERAL FINANCE 08/15/2009	04/12/2002	BEAR STEARNS SECURITIES CORP		3,304,980	3,000,000	41,979	1PE
026874-AP-2	AMERICAN INTL GROUP 11/09/2031	04/29/2002	MORGAN STANLEY DEAN WITTER		601,250	1,000,000	0	1
031162-AC-4	AMGEN INC 03/01/2032	05/31/2002	Various		8,158,706	11,900,000	0	1
03072S-CC-7	AMSI 2002-2, AF5 08/25/2032	05/21/2002	DEUTSCHE BANK SECURITIES		18,988,849	19,000,000	19,950	1PE
991003-9A-4	AMSTED INDUSTRIES TERM A 06/30/2004	04/19/2002	MERRILL LYNCH CAPITAL MARKETS		3,144,749	3,510,954	0	3Z
032511-AP-2	ANADARKO PETROLEUM CORP 03/07/2020	05/28/2002	Various		1,594,154	2,400,000	0	2
907834-AH-8	ANADARKO PETROLEUM CORP 04/15/2009	04/24/2002	WARBURG DILLION READ LLC		5,959,000	5,670,000	16,097	2PE
03702L-AB-4	ANTH 2002-CIBA 05/24/2037	05/14/2002	DUETSCHE BANK SECURITIES		5,999,811	6,000,000	30,954	1Z
00184A-AG-0	AOL TIME WARNER INC 05/01/2032	04/03/2002	BANC AMERICA SECURITIES		18,185,808	18,300,000	0	2PE
03760A-AE-1	APOGENT TECHNOLOGIES INC 10/15/2021	05/03/2002	Various		2,205,656	2,150,000	8,059	2
038522-AF-5	ARAMARK SERVICES INC 05/01/2007	04/17/2002	J. P. MORGAN SECURITIES, INC		3,992,040	4,000,000	0	2PE
991045-9A-5	ARCH WESTERN RESOURCES TERM B 04/18/2008	03/22/2002	J. P. MORGAN SECURITIES, INC		4,000,000	4,000,000	0	3Z
040097-AB-3	ARES LEVERAGED INVESTMENT SR. SUB SEC 11/30/2004	05/30/2002	Various		565,700	565,700	0	3
049670-AA-0	ATTALA (NEG) PASS THROUGH CERTS 07/02/2023	05/02/2002	J. P. MORGAN SECURITIES, INC		17,750,000	17,750,000	0	2PE
054303-AP-7	AVON PRODUCTS 07/12/2020	06/26/2002	WARBURG DILLION READ LLC		2,122,438	4,000,000	0	1
054540-AB-5	AXCELIS TECHNOLOGIES 01/15/2007	05/28/2002	JEFFERIES & COMPANY, INC		237,656	250,000	4,014	4Z
05947U-EX-2	BACM 2002-PB2 06/11/2035	05/21/2002	BANK OF AMERICA		4,296,990	4,243,286	17,689	1
05523U-AA-8	BAE SYSTEMS HOLDINGS INC 12/15/2011	05/17/2002	Various		13,930,220	14,000,000	391,289	1
057224-AJ-6	BAKER HUGHES INC 01/15/2009	04/19/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		4,262,465	4,250,000	72,569	1PE
638585-AT-6	BANK OF AMERICA CORP 09/15/2006	05/09/2002	BEAR STEARNS SECURITIES CORP		3,807,860	3,500,000	43,021	1PE
06423A-AN-3	BANK ONE CORP 08/01/2008	05/03/2002	BEAR STEARNS SECURITIES CORP		7,164,430	7,000,000	113,167	1
06423R-AB-2	BANK ONE ISSUANCE TRUST 12/15/2009	04/25/2002	BANK ONE CAPTIAL MARKETS		10,000,000	10,000,000	0	2PE
067774-AD-1	BARNES & NOBLE INC 03/15/2009	04/12/2002	PRUDENTIAL SECURITIES, INCORPORATED		114,500	100,000	467	4
071813-AR-0	BAXTER INTERNATIONAL INC 06/01/2021	06/21/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,017,220	2,000,000	1,736	1
07556Q-AF-2	BEAZER HOMES USA 04/15/2012	04/11/2002	WARBURG DILLION READ LLC		1,000,000	1,000,000	0	3
079867-AH-0	BELLSOUTH TELECOMMUNICAT 01/15/2009	05/29/2002	J. P. MORGAN SECURITIES, INC		13,153,186	13,000,000	289,802	1PE
086516-AD-3	BEST BUY 06/27/2021	05/24/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,308,148	1,750,000	4,902	2Z
086516-AE-1	BEST BUY 01/15/2022	05/24/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		194,094	200,000	1,688	3
055482-AE-3	BJ SERVICES CO 04/24/2022	04/19/2002	BANK OF AMERICA		1,423,368	1,800,000	0	2Z
09377*-AR-7	BLOOMBERG L.P. 5.68% UNSEC. SR NTS 05/15/2007	05/07/2002	BANK OF AMERICA		25,000,000	25,000,000	0	1Z
06050H-FV-5	BOAMS 2002-4 1A3 05/25/2032	03/21/2002	BANK OF AMERICA		30,483,896	31,228,000	163,513	1PE
09774L-AG-3	BOMBARDIER CAPITAL INC 06/29/2006	06/04/2002	DEUTSCHE BANK SECURITIES		12,392,415	12,235,000	275,864	2PE
097751-AG-6	BOMBARDIER INC 05/01/2012	05/30/2002	Various		13,979,100	14,000,000	33,938	2PE
048825-BJ-1	BP AMOCO PLC 04/15/2009	05/28/2002	GOLDMAN, SACHS & CO		2,554,100	2,500,000	18,847	1
111621-AB-4	BROCADE COMMUNICATIONS 01/01/2007	05/30/2002	CIBC WORLD MARKETS		158,750	200,000	1,811	4Z
11434A-AB-6	BROOKS-PRI AUTOMATION 06/01/2008	05/22/2002	JEFFERIES & COMPANY, INC		387,281	450,000	10,509	4Z
94978#-AQ-0	BURLINGTON NORTHERN LEASE-BACKED CRTS. 08/01/2022	06/07/2002	LEGG MASON WOOD WALKER, INC		18,000,000	18,000,000	0	2Z
131347-AZ-9	CALPINE CORP 12/24/2006	04/24/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		243,750	250,000	3,417	4
12477M-AC-4	CAMC 2002-CAM2 11/14/2036	05/03/2002	SALOMON SMITH BARNEY		10,068,750	10,000,000	31,772	1Z
14308T-AD-8	CARLYLE HIGH YIELD PARTNERS IV, DEFERRABLE FIXED RATE CLASS B SENIOR SECURED NTS 05/15/2014	03/28/2002	WACHOVIA SECURITIES		9,999,922	10,000,000	0	1Z
12501#-9A-5	CC VIII OPERATING TERM A 06/30/2007	04/25/2002	MORGAN STANLEY DEAN WITTER		1,875,000	2,000,000	0	3Z
151313-AF-0	CENDANT CORP 02/13/2021	06/07/2002	LEHMAN BROTHERS INC		9,088,906	12,850,000	0	2
151313-AN-3	CENDANT CORP 11/27/2011	04/10/2002	J. P. MORGAN SECURITIES, INC		4,520,905	4,300,000	63,066	2Z

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156503-AL-8	CENTURY COMMUN 12/15/2007	04/04/2002	GRANTCHESTER SECURITIES, INC		421,250	500,000	13,260	6
15724*-AJ-2	CF INDUSTRIES 9.02% SR NTS 04/16/2012	03/28/2002	ROTHSCHILD, INC		15,000,000	15,000,000	0	2Z
16151R-BQ-5	CHASE CREDIT CARD MASTER TRUST 09/15/2011	05/23/2002	J. P. MORGAN SECURITIES, INC		10,000,000	10,000,000	0	2PE
17252M-AA-8	CINTAS CORP NO 2 06/01/2007	05/22/2002	MERRILL LYNCH CAPITAL MARKETS		9,965,500	10,000,000	0	1Z
17252M-AB-6	CINTAS CORP NO 2 06/01/2012	05/22/2002	MERRILL LYNCH CAPITAL MARKETS		7,947,200	8,000,000	0	1Z
12558M-AY-8	CIT GROUP HOME EQUITY LOAN TRU 12/25/2030	06/13/2002	SALOMON SMITH BARNEY		2,999,780	3,000,000	13,845	1PE
172967-AZ-4	CITIGROUP INC 10/01/2010	06/06/2002	BEAR STEARNS SECURITIES CORP		1,090,530	1,000,000	14,097	1
172967-BK-6	CITIGROUP INC 03/06/2007	05/03/2002	Various		19,778,800	20,000,000	137,222	1PE
857449-*S-3	CITIGROUP/CONN. RIVER PLAZA SER A SR NTS 07/09/2010	06/09/2002	Various		216,701	216,701	0	1
16162T-ZL-3	CMFC 2001-S5 1A5 09/25/2031	05/29/2002	UNION BANK OF SWITZERLAND		14,148,004	13,844,612	5,192	1PE
16162T-V4-5	CMFC 2002-S6 1A5 05/25/2016	05/30/2002	UNION BANK OF SWITZERLAND		14,804,730	14,568,000	7,891	1PE
191098-AD-4	COCA COLA BOTTL CO CONSL 05/01/2009	04/24/2002	WARBURG DILLION READ LLC		4,158,966	4,200,000	132,388	2PE
191219-BG-8	COCA-COLA ENTERPRISES 09/30/2009	04/08/2002	GOLDMAN, SACHS & CO		5,307,050	5,000,000	10,885	1PE
20451B-9A-7	COMPASS MINERALS GROUP TERM LOAN 11/28/2009	04/01/2002	J. P. MORGAN SECURITIES, INC		2,333,333	2,333,333	0	4Z
206828-AC-9	CONECTIV INC 06/01/2005	06/05/2002	MORGAN STANLEY DEAN WITTER		18,054,040	18,000,000	8,833	1PE
208251-AD-0	CONOCO INC 04/15/2009	04/18/2002	MERRILL LYNCH CAPITAL MARKETS		2,022,500	2,000,000	2,822	2PE
210371-AH-3	CONSTELLATION ENERGY 04/01/2012	05/20/2002	Various		12,056,830	12,000,000	130,861	2PE
210371-AF-7	CONSTELLATION ENERGY GRP 04/01/2032	05/30/2002	Various		7,077,733	6,960,000	89,047	2PE
210805-AM-9	CONTINENTAL AIRLINES 10/15/2013	03/21/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		14,031	14,253	(14,031)	2
21232@-AB-0	CONTRACT MAIL 03/20/2006	06/20/2002	Various		437,564	437,564	0	6
22540V-LV-2	CSFB 2001-CK6 11/15/2011	05/17/2002	LEHMAN BROTHERS INC		5,150,000	5,000,000	19,903	1Z
126408-BR-3	CSX CORP 10/15/2008	05/01/2002	Various		13,824,357	13,775,000	319,319	2PE
126408-GA-5	CSX CORP 10/30/2021	06/10/2002	WARBURG DILLION READ LLC		1,260,600	1,500,000	0	2Z
990995-9A-2	CUMULUS MEDIA TERM B 03/28/2010	02/15/2002	J. P. MORGAN SECURITIES, INC		2,000,000	2,000,000	0	4Z
12669C-GP-9	CWALT 2001-12 A1 01/25/2032	05/29/2002	UNION BANK OF SWITZERLAND		4,553,133	4,487,572	1,371	1PE
232572-AE-7	CYMER INC 02/15/2009	06/19/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		369,250	350,000	4,390	4Z
991052-9A-1	DAVITA TERM B 03/31/2009	04/25/2002	Various		5,022,500	5,000,000	0	3Z
865077-B@-9	DEAN FOODS (SUIZA) TERM B 07/15/2008	05/01/2002	EXCHANGE		11,587,146	11,485,625	0	4
246688-AE-5	DELHAIZE AMERICA 04/15/2011	06/06/2002	MORGAN STANLEY DEAN WITTER		2,837,776	2,640,000	24,483	2
251529-AF-0	DEUTSCHE BK FINL 04/25/2009	04/16/2002	GOLDMAN, SACHS & CO		5,425,200	5,000,000	181,250	1PE
25271C-AE-2	DIAMOND OFFSHORE DRILL 04/15/2031	04/09/2002	JEFFERIES & COMPANY, INC		456,875	500,000	3,688	1
75935@-AD-2	DISCOUNT TIRE (REINALT-THOMAS) SER 2002-B 7.05% SR NTS 06/30/2012	03/11/2002	BANK ONE CAPTIAL MARKETS		10,000,000	10,000,000	0	2Z
25466K-DX-4	DISCOVER CARD MASTER TRUST I 07/15/2007	05/17/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		6,004,688	6,000,000	2,637	1PE
256159-AA-2	DOCUMENTUM INC 04/01/2007	05/29/2002	WARBURG DILLION READ LLC		658,750	700,000	1,450	4Z
25746U-AJ-8	DOMINION RESOURCES INC 06/30/2012	06/24/2002	J. P. MORGAN SECURITIES, INC		3,493,525	3,500,000	0	2PE
262449-AC-5	DRYDEN CDO 2002-II, CLASS B-1 09/15/2014	06/14/2002	SALOMON SMITH BARNEY		8,000,000	8,000,000	0	1Z
233331-AE-7	DTE ENERGY CO 06/01/2011	05/20/2002	Various		18,476,350	18,000,000	602,188	2
233331-AG-2	DTE ENERGY COMPANY 04/15/2009	04/03/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		2,995,740	3,000,000	0	2PE
263578-AB-2	DUANE READE INC 04/16/2022	04/10/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		515,484	900,000	0	3
26632Q-9A-3	DURA OPERATING CORP TERM C 12/31/2008	04/16/2002	BANC AMERICA SECURITIES		2,900,000	2,900,000	0	3Z
270319-AA-4	EARTHGRAINS CO 04/15/2009	04/29/2002	MORGAN STANLEY DEAN WITTER		12,707,499	12,300,000	37,754	1PE
277432-AD-2	EASTMAN CHEMICAL 02/01/2027	05/09/2002	WARBURG DILLION READ LLC		8,283,415	8,218,000	178,696	2
277432-AE-0	EASTMAN CHEMICAL 04/15/2012	05/15/2002	MORGAN STANLEY DEAN WITTER		4,065,880	4,000,000	36,556	2
278762-AD-1	ECHOSTAR COMMUNICATIONS 01/01/2007	06/13/2002	WARBURG DILLION READ LLC		563,500	700,000	15,830	5
48003#-AH-5	EDWARD JONES SUB NTS 06/12/2014	04/26/2002	J. P. MORGAN SECURITIES, INC		12,500,000	12,500,000	0	2Z
283678-20-9	EL PASO ENERGY CAPITAL TRUST I, 4.75%, 01/01/1	05/30/2002	WARBURG DILLION READ LLC		1,475,625	37,500	0	2
285229-AC-4	ELECTRO SCIENTIFIC INDS 12/21/2006	05/31/2002	JEFFERIES & COMPANY, INC		170,734	175,000	3,388	4Z
991130-9A-5	EMMIS OPERATING COMPANY TERM B 08/31/2009	06/06/2002	WACHOVIA SECURITIES		5,334,767	5,334,767	0	4Z
29266M-AD-1	ENERGY EAST CORPORATION 06/15/2012	06/11/2002	WARBURG DILLION READ LLC		3,993,400	4,000,000	0	2PE
29382R-AA-5	ENTRAVISION COMM CORP 03/15/2009	04/02/2002	Various		1,013,250	1,000,000	3,656	4
29408Q-B*-9	ESP HOLDINGS TRANCHE 1 12/31/2004	05/02/2002	Various		1,794,885	1,967,027	0	4Z
30215*-AM-0	EXPLORER PIPELINE CO. SER L SR UNSEC NTS 07/31/2022	03/21/2002	BANK ONE CAPTIAL MARKETS		6,673,334	6,673,334	0	1Z
990987-9A-9	EXPRESS SCRIPTS TERM B 03/31/2008	03/12/2002	Various		5,509,375	5,500,000	0	3Z
30226D-AB-2	EXTREME NETWORKS INC 12/01/2006	06/10/2002	JEFFERIES & COMPANY, INC		348,000	400,000	389	4Z
31410H-AP-6	FEDERATED DEPT STORES 04/01/2009	06/05/2002	Various		10,164,600	10,000,000	120,750	2PE
3133TM-Z3-3	FHR 2205 ZA 08/15/2028	06/01/2002	Various		5,182,655	5,807,000	20,123	1PE
3133TT-AX-9	FHR 2302 NJ 11/15/2029	04/29/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		23,506,260	23,345,758	4,215	1PE
3133TS-M5-9	FHR 2304 PG 04/15/2031	04/29/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		12,082,500	12,000,000	2,167	1
313398-QA-0	FHR 2335 PZ 07/15/2031	06/01/2002	Various		9,815,658	10,612,235	24,775	1PE
313399-TE-7	FHR 2345 PZ 08/15/2031	06/01/2002	Various		9,781,728	10,555,062	41,477	1PE
313399-FX-0	FHR 2351 AZ 08/15/2031	06/01/2002	Various		3,996,061	4,222,025	15,836	1PE
3133TU-SL-3	FHR 2357 PE 04/15/2027	05/31/2002	LEHMAN BROTHERS INC		9,620,960	9,283,000	6,704	1PE
31339N-2C-9	FHR 2398 ZP 01/15/2032	06/01/2002	Various		215,530	215,530	0	1PE
31339M-XN-3	FHR 2399 XE 06/15/2030	04/18/2002	GOLDMAN, SACHS & CO		28,972,594	28,748,000	114,193	1PE

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31339D-YJ-1	FHR 2412 ZC 02/15/2032	06/01/2002	Various		143,733	143,733	0	1PE
31339W-LT-1	FHR 2419 PT 10/15/2027	05/09/2002	BEAR STEARNS SECURITIES CORP		10,125,781	10,000,000	22,569	1PE
3133TV-NM-4	FHR 2433 PD 01/15/2031	05/10/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		44,166,744	43,844,757	110,830	1PE
31339W-WK-8	FHR 2437 PD 10/15/2030	06/26/2002	GOLDMAN, SACHS & CO		20,518,750	20,000,000	0	1PE
31339W-XZ-4	FHR 2439 KF 02/15/2028	04/11/2002	BANK OF AMERICA		13,247,813	13,000,000	68,069	1PE
3133TV-MR-4	FHR 2440 OG 04/15/2032	06/18/2002	MERRILL LYNCH CAPITAL MARKETS		37,753,941	37,401,408	156,186	1PE
31339W-PK-6	FHR 2443 TD 10/15/2030	06/26/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		51,328,125	50,000,000	0	1PE
31392K-HH-2	FHR 2445 OE 01/15/2031	05/21/2002	MERRILL LYNCH CAPITAL MARKETS		31,655,837	31,294,000	163,859	1PE
31392M-4W-9	FHR 2448 QM 05/15/2031	05/08/2002	UNION BANK OF SWITZERLAND		64,222,921	63,730,000	333,697	1PE
31392P-4A-0	FHR 2458 PE 01/15/2031	06/18/2002	UNION BANK OF SWITZERLAND		11,561,175	11,308,500	55,129	1PE
31392M-TX-0	FHR 2463 VC 04/15/2013	06/18/2002	CHASE SECURITIES		9,129,843	8,872,000	39,924	1PE
31392M-HK-1	FHR 2465 PE 03/15/2031	05/29/2002	GREENWICH CAPITAL MARKETS, INC		38,175,048	37,729,000	183,929	1PE
319963-AD-6	FIRST DATA 03/01/2008	06/27/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		773,500	700,000	4,706	1
337435-DR-9	FIRST USA CREDIT CARD MASTER T 05/18/2008	05/17/2002	MORGAN STANLEY DEAN WITTER		8,691,189	8,680,000	1,085	1PE
33743P-AS-6	FIRST USA CREDIT CARD MASTER T 11/20/2006	05/14/2002	BANC AMERICA SECURITIES		2,772,489	2,770,000	6,054	2PE
339028-AJ-1	FLEET CREDIT CARD MASTER TRUST II 10/15/2007	04/22/2002	LEHMAN BROTHERS INC		10,000,000	10,000,000	0	2PE
339130-AV-8	FLEMING COMPANIES INC 05/01/2012	04/03/2002	DUETSCHE BANK SECURITIES		270,699	275,000	0	4
991109-9A-9	FLEMING COMPANY TERM LOAN B 06/18/2008	05/24/2002	J. P. MORGAN SECURITIES, INC		1,500,000	1,500,000	0	3Z
339130-AP-1	FLEMING COS INC 04/01/2008	04/09/2002	DUETSCHE BANK SECURITIES		1,042,500	1,000,000	3,094	3
34354P-9A-5	FLOWSERVE CORP TERM C 06/30/2009	04/04/2002	CREDIT SUISSE FIRST BOSTON		4,000,000	4,000,000	0	3Z
31392C-3S-1	FNR 2002-27 OG 12/25/2030	04/17/2002	UNION BANK OF SWITZERLAND		39,072,814	38,988,000	204,145	1PE
31392D-BK-7	FNR 2002-33 FA 04/25/2030	06/05/2002	BEAR STEARNS SECURITIES CORP		49,992,190	50,000,000	47,083	1PE
36169R-AD-3	FORCE 2002-1A, BFX 06/25/2037	05/31/2002	BEAR STEARNS SECURITIES CORP		8,328,079	8,324,000	28,029	1Z
345395-20-6	FORD MOTOR CO CAP TR II 01/15/2012	04/15/2002	WARBURG DILLION READ LLC		107,900	2,000	0	2PE
302570-AK-2	FPL GROUP CAPITAL INC. 09/15/2006	05/03/2002	WARBURG DILLION READ LLC		2,152,640	2,000,000	22,451	1PE
364760-AH-1	GAP INC 03/15/2009	05/22/2002	Various		821,395	700,000	8,609	3
364760-AJ-7	GAP INC 03/15/2009	06/25/2002	THOMAS WEISEL PARTNERS		230,125	200,000	3,610	3Z
36158Y-CH-0	GECMC 2001-2 07/11/2011	05/20/2002	BEAR STEARNS SECURITIES CORP		2,178,898	2,129,000	8,574	1
370334-AR-5	GENERAL MILLS INC 02/15/2007	06/26/2002	DEUTSCHE BANK SECURITIES		1,007,760	1,000,000	18,507	2PE
370442-73-3	GENERAL MOTORS SERIES B 03/06/2009	04/23/2002	WARBURG DILLION READ LLC		1,030,400	35,000	0	2
40138#-AA-5	GUARDIAN INDUSTRIES 6.08% SR NTS 06/05/2007	03/28/2002	BANK ONE CAPTIAL MARKETS		7,333,333	7,333,333	0	1Z
42342#-AB-1	HELM FINANCIAL TERM B 10/18/2006	05/06/2002	Various		3,277,000	3,500,000	0	3
428236-AC-7	HEWLETT PACKARD CO CONV 10/14/2017	04/11/2002	THOMAS WEISEL PARTNERS		441,000	900,000	0	2
428236-AF-0	HEWLETT-PACKARD CO 07/01/2007	06/21/2002	DEUTSCHE BANK SECURITIES		7,984,000	8,000,000	0	1PE
428236-AG-8	HEWLETT-PACKARD CO 07/01/2012	06/21/2002	J. P. MORGAN SECURITIES, INC		14,993,250	15,000,000	0	1PE
432848-AL-3	HILTON HOTELS CORP CONV 05/15/2006	06/25/2002	BEAR STEARNS SECURITIES CORP		332,500	350,000	2,090	3
42307T-AD-0	HJ HEINZ FINANCE CO 03/15/2012	06/13/2002	BEAR STEARNS SECURITIES CORP		4,042,680	4,000,000	67,333	1
42307T-AE-8	HJ HEINZ FINANCE CO 03/15/2032	05/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		1,546,064	1,600,000	19,800	1
438516-AM-8	HONEYWELL INTERNATIONAL 11/01/2006	06/26/2002	GOLDMAN, SACHS & CO		3,061,050	3,000,000	25,625	1
440327-AF-1	HORACE MANN EDUCATORS 05/14/2032	05/08/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,900,000	4,000,000	0	2Z
44181K-ZK-3	HOUSEHOLD FIN CORP 07/15/2002	05/29/2002	DUETSCHE BANK SECURITIES		20,099,200	20,000,000	455,972	1
441812-JY-1	HOUSEHOLD FINANCE CORP 05/15/2012	06/06/2002	Various		3,360,060	3,300,000	12,192	1PE
444168-DH-8	HUDSON UNITED BANK 05/15/2012	05/01/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		5,983,200	6,000,000	0	2PE
448924-AM-2	ICN PHARMACEUTICALS INC 07/15/2008	05/21/2002	WARBURG DILLION READ LLC		210,260	200,000	4,658	4
449370-AD-7	IDEC PHARMACEUTICALS 04/29/2032	04/24/2002	WARBURG DILLION READ LLC		299,580	500,000	0	3Z
991058-9A-8	INTERSTATE BRANDS TERM C 07/19/2007	04/05/2002	J. P. MORGAN SECURITIES, INC		2,500,000	2,500,000	0	3Z
460146-BM-4	INTL PAPER CO 06/20/2021	04/29/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		5,616,813	11,150,000	0	2
464337-AA-2	ISIS PHARMACEUTICALS INC 05/01/2009	06/27/2002	WARBURG DILLION READ LLC		333,000	400,000	3,728	4Z
464592-9A-4	ISLE OF CAPRI CASINOS TERM LOAN 04/26/2008	04/22/2002	CIBC WORLD MARKETS		2,259,375	2,250,000	0	3Z
46625H-AN-0	J.P. MORGAN CHASE & CO 03/15/2012	06/06/2002	J. P. MORGAN SECURITIES, INC		1,031,680	1,000,000	16,194	1PE
466313-AA-1	JABIL CIRCUIT 05/15/2021	04/29/2002	SALOMON SMITH BARNEY		281,250	300,000	2,435	3
244217-BG-9	JOHN DEERE CAPITAL CORP 03/15/2012	06/06/2002	MORGAN STANLEY DEAN WITTER		3,184,740	3,000,000	46,083	1
991032-9A-3	JOHNSON DIVERSEY TERM B 11/03/2009	03/05/2002	GOLDMAN, SACHS & CO		3,000,000	3,000,000	0	3Z
480829-AD-2	JORGENSEN EARLE M. CO 06/01/2012	05/17/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		900,000	900,000	0	4Z
46625M-AL-3	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES CORP 03/15/2008	06/21/2002	J. P. MORGAN SECURITIES, INC		874,859	11,800,000	12,542	1
485134-BD-1	KANSAS CITY POWER & LT 03/15/2007	06/27/2002	PARIBAS CAPITAL MARKETS		2,059,760	2,000,000	36,333	2PE
485188-9A-6	KANSAS CITY SOUTHERN TERM LOAN B 06/12/2008	05/23/2002	J. P. MORGAN SECURITIES, INC		2,575,000	2,575,000	0	3Z
48601P-AC-0	KATONAH III LTD, CLASS B-2 05/18/2015	03/14/2002	CREDIT SUISSE FIRST BOSTON		9,000,000	9,000,000	0	1Z
492386-AG-2	KERR-MCGEE CORP 04/15/2005	04/09/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		11,999,280	12,000,000	0	2PE
49306B-ND-1	KEY BANK NA 06/30/2005	06/25/2002	BEAR STEARNS SECURITIES CORP		1,000,820	1,000,000	911	1PE
49306C-AD-3	KEY BANK NA 02/01/2011	05/09/2002	MORGAN STANLEY DEAN WITTER		1,562,760	1,500,000	30,042	1
49337W-AC-4	KEYSPAN CORP 11/15/2030	05/17/2002	WARBURG DILLION READ LLC		7,600,845	6,810,000	10,593	1
495582-AG-3	KING PHARMACEUTICAL INC 11/15/2021	05/21/2002	Various		704,981	750,000	4,919	3Z
500236-B*-4	KOHLER CO. 6.65% TRANCHE-B SR NTS 04/24/2012	03/25/2002	BANK OF AMERICA		11,000,000	11,000,000	0	1Z

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50075N-AH-7	KRAFT FOODS INC 06/01/2012	06/06/2002	BEAR STEARNS SECURITIES CORP		1,025,570	1,000,000	3,646	1PE
502424-AD-6	L-3 COMMUNICATIONS HLDGS 09/15/2011	04/11/2002	JEFFERIES & COMPANY, INC		843,375	650,000	2,239	3
505862-AE-2	LAFARGE CORP 07/15/2013	06/04/2002	MORGAN STANLEY DEAN WITTER		3,123,690	3,000,000	98,542	2
92264N-9A-7	LAS VEGAS SANDS/VENETIAN TERM B 06/04/2008	05/15/2002	SCOTIA CAPITAL MARKETS (USA)		1,500,000	1,500,000	0	4Z
501773-DH-5	LBCMT 1999-C2 B 10/15/2009	05/02/2002	LEHMAN BROTHERS INC		1,082,500	1,000,000	1,238	1
52108H-GZ-1	LBUBS 2001-C7, A5 12/15/2030	05/20/2002	BEAR STEARNS SECURITIES CORP		3,093,016	3,065,000	6,266	1
521865-AF-2	LEAR CORP 02/20/2022	05/09/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		684,818	1,500,000	0	3
526107-AA-5	LENNOX INTERNATIONAL 06/01/2009	05/03/2002	WARBURG DILLION READ LLC		750,000	750,000	0	3Z
530715-AG-6	LIBERTY MEDIA / AT&T CORP 11/15/2029	04/29/2002	EVEREN SECURITIES INC		1,406,440	2,450,000	43,906	2
53219L-AD-1	LIFEPOINT HOSPITALS HLDG 06/01/2009	05/17/2002	WARBURG DILLION READ LLC		350,000	350,000	0	4Z
532491-AC-1	LILLY INDUSTRIES INC 12/01/2007	04/25/2002	J. P. MORGAN SECURITIES, INC		8,526,160	8,000,000	256,611	2
539830-AL-3	LOCKHEED MARTIN 12/01/2009	06/28/2002	CHASE SECURITIES		4,598,640	4,000,000	29,156	2
539830-AJ-8	LOCKHEED MARTIN CORP 06/15/2008	06/26/2002	GOLDMAN, SACHS & CO		3,511,432	3,100,000	10,609	2PE
502161-AG-7	LSI LOGIC CORP 11/01/2006	05/28/2002	LEHMAN BROTHERS INC		869,375	1,000,000	3,333	4Z
5526E2-AB-5	MBNA AMERICA BANK NA 06/15/2012	06/11/2002	J. P. MORGAN SECURITIES, INC		12,915,890	13,000,000	0	2PE
55263E-CE-3	MBNA CORP 03/15/2012	05/21/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		5,745,355	5,500,000	67,604	2
583334-AA-5	MEADWESTVACO CORP 04/01/2012	05/02/2002	Various		8,106,300	8,000,000	46,428	2
584690-AA-9	MEDICIS PHARMACEUTICAL 06/04/2032	05/30/2002	DUETSCHE BANK SECURITIES		2,100,000	2,100,000	0	3Z
585515-AC-3	MELLON FUNDING CORP 06/15/2007	06/26/2002	DEUTSCHE BANK SECURITIES		2,524,100	2,500,000	7,109	1PE
587200-AA-4	MENTOR GRAPHICS 06/15/2007	05/29/2002	BANK OF AMERICA		500,000	500,000	0	3Z
590188-A7-3	MERRILL LYNCH & CO 03/13/2032	05/17/2002	WARBURG DILLION READ LLC		12,198,215	12,300,000	0	1
991129-9A-7	METALDYNE COMPANY TERM D 12/31/2009	06/05/2002	J. P. MORGAN SECURITIES, INC		3,500,000	3,500,000	0	4Z
991102-9A-4	MGM STUDIOS TERM B 06/30/2008	05/17/2002	BANC AMERICA SECURITIES		2,000,000	2,000,000	0	3Z
991054-9A-7	MICHIGAN ELECTRIC TERM LOAN 05/01/2007	04/19/2002	CIBC WORLD MARKETS		3,012,500	3,000,000	0	3Z
604675-AB-4	MIRANT CORP 06/15/2021	05/22/2002	Various		1,596,000	2,100,000	23,771	3
617446-HC-6	MORGAN ST DEAN WITTER 04/01/2012	04/09/2002	Various		20,042,300	20,000,000	33,000	1
617446-GR-4	MORGAN STANLEY 12/30/2008	05/22/2002	MORGAN STANLEY DEAN WITTER		2,137,500	2,500,000	12,847	1
991059-9A-6	MOTOR COACH INDUSTRIES TERM LOAN 06/16/2006	04/10/2002	CIBC WORLD MARKETS		1,736,360	1,978,758	0	4Z
61746W-PG-9	MSDWC 2002-TOP7, B 05/15/2012	06/05/2002	MORGAN STANLEY DEAN WITTER		1,005,349	1,000,000	2,871	1Z
61746W-PH-7	MSDWC 2002-TOP7, C 05/15/2012	06/05/2002	MORGAN STANLEY DEAN WITTER		2,010,920	2,000,000	5,837	1Z
61746W-PL-8	MSDWC 2002-TOP7, D 05/15/2012	06/05/2002	MORGAN STANLEY DEAN WITTER		2,009,580	2,000,000	5,884	1Z
62475#-9A-2	MUELLER GROUP, INC. TERM E 05/31/2008	06/14/2002	CREDIT SUISSE FIRST BOSTON		4,500,000	4,500,000	0	4Z
626717-AB-8	MURPHY OIL CORPORATION 05/01/2012	05/23/2002	Various		10,676,200	10,600,000	50,681	2PE
62827K-AA-4	MUTUAL FUND FEE TRUST XX 03/02/2010	05/07/2002	SALOMON SMITH BARNEY		11,000,000	11,000,000	0	1Z
991061-9A-2	NATIONAL DAIRY HOLDINGS TERM B 04/30/2009	04/11/2002	WACHOVIA SECURITIES		1,500,000	1,500,000	0	3Z
64123L-AB-7	NETWORK ASSOCIATES INC 08/15/2006	04/05/2002	JEFFERIES & COMPANY, INC		299,000	200,000	1,604	3Z
65333N-AB-6	NEXFOR INC 07/01/2012	06/26/2002	GOLDMAN, SACHS & CO		2,996,010	3,000,000	0	2PE
63615#-AB-7	NFL SER A 6.56% SR NTS 10/15/2017	05/23/2002	J. P. MORGAN SECURITIES, INC		18,000,000	18,000,000	0	1Z
654638-10-5	NIPSO CAPITAL MARKETS 01/01/1	06/30/2002	VARIOUS		1,617,188	1,617,188	0	2
655844-AL-2	NORFOLK SOUTHERN 04/15/2009	04/17/2002	MERRILL LYNCH CAPITAL MARKETS		4,944,850	5,000,000	6,028	2PE
655844-AH-1	NORFOLK SOUTHERN CORP 05/15/2007	06/26/2002	GOLDMAN, SACHS & CO		4,106,805	3,730,000	35,031	2PE
655844-AK-4	NORFOLK SOUTHERN CORP 05/15/2097	05/27/2002	DIRECT		15,000,000	15,000,000	0	2PE
656559-BB-6	NORTEK INC 06/15/2011	05/08/2002	GRANTCHESTER SECURITIES, INC		194,038	190,000	7,713	4
664397-AE-6	NORTHEAST UTILITIES 04/01/2012	04/01/2002	BARCLAYS BANK		2,984,700	3,000,000	0	2PE
664787-AE-8	NORTHERN BORDER PIPELINE 05/01/2007	04/23/2002	SALOMON SMITH BARNEY		8,995,770	9,000,000	0	1PE
67612W-AA-6	ODYSSEY RE HOLDINGS 06/15/2022	06/13/2002	BANK OF AMERICA		1,000,000	1,000,000	0	2Z
991082-9A-8	OHIO STATE TEACHERS BANK LOAN TRANCHE A 05/09/2004	04/30/2002	BANK OF AMERICA		30,000,000	30,000,000	0	1Z
681919-AK-2	OMNICOM GROUP INC 02/07/2031	06/28/2002	Various		2,981,270	3,100,000	0	1
81663#-AA-2	ON SEMICONDUCTOR TERM B 08/04/2006	03/26/2002	CREDIT SUISSE FIRST BOSTON		857,294	960,554	0	3
81663#-AB-0	ON SEMICONDUCTOR TERM C 08/04/2007	03/26/2002	CREDIT SUISSE FIRST BOSTON		923,221	1,034,421	0	3
81663#-AC-8	ON SEMICONDUCTOR TERM D 08/04/2007	04/10/2002	J. P. MORGAN SECURITIES, INC		923,438	985,000	0	3
69080#-9A-4	OWENS ILLINOIS SEPARATED FUNDED LOAN 03/31/2004	04/24/2002	BANC AMERICA SECURITIES		3,000,000	3,000,000	0	4Z
695112-A*-3	PACIFICARE HEALTH TERM LOAN A 01/02/2003	05/21/2002	BEAR STEARNS SECURITIES CORP		2,316,742	2,322,548	0	4
708160-BV-7	PENNEY (JC) CO INC 10/15/2008	04/22/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		533,500	550,000	764	3Z
713411-AB-2	PEPSI BOTTLING HLDGS INC 02/17/2009	05/24/2002	BANK OF AMERICA		4,300,541	4,295,000	69,123	1PE
714046-AA-7	PERKINELMER INC 08/07/2020	04/11/2002	KBC FINANCIAL PRODUCTS USA INC		2,462,500	5,000,000	0	2
991053-9A-9	PIKE ELECTRIC TERM B 04/18/2010	03/28/2002	J. P. MORGAN SECURITIES, INC		1,000,000	1,000,000	0	3Z
725701-C*-5	PITTSTON COMPANY 7.17% SR NTS 04/11/2008	04/08/2002	CREDIT SUISSE FIRST BOSTON		10,000,000	10,000,000	0	2Z
990721-9B-0	PLAYTEX PRODUCTS TERM C 05/31/2009	05/30/2002	CREDIT SUISSE FIRST BOSTON		1,500,000	1,500,000	0	3Z
69344M-AE-1	PMI GROUP INC 07/15/2021	04/10/2002	JEFFERIES & COMPANY, INC		2,003,750	1,750,000	10,938	1
74005P-AF-1	PRAXAIR INC 10/15/2007	06/26/2002	DEUTSCHE BANK SECURITIES		1,080,190	1,000,000	13,986	2PE
991008-9A-3	PRINTPACK HOLDINGS TERM B 03/31/2009	02/27/2002	BANK ONE CAPTIAL MARKETS		4,000,000	4,000,000	0	3Z
74257#-AA-9	PRO EQUITY TRUST 11/16/2027	05/20/2002	Various		473,750	473,750	0	1
742718-BW-8	PROCTER & GAMBLE CO 06/15/2007	06/04/2002	J. P. MORGAN SECURITIES, INC		6,776,608	6,800,000	0	1PE

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743263-AH-8	PROGRESS ENERGY INC 04/15/2007	04/11/2002	BANK OF AMERICA		4,998,100	5,000,000	0	2PE
990357-9B-3	RAILAMERICA TERM B 05/23/2009	04/19/2002	WARBURG DILLION READ LLC		1,750,000	1,750,000	0	3Z
755111-AE-1	RAYTHEON CO 08/15/2007	04/12/2002	J. P. MORGAN SECURITIES, INC		8,608,656	8,400,000	97,650	2PE
755111-AJ-0	RAYTHEON CO 03/15/2018	05/30/2002	MORGAN STANLEY DEAN WITTER		976,480	1,000,000	14,813	2PE
991083-9A-6	READER'S DIGEST TERM B 05/20/2008	04/25/2002	J. P. MORGAN SECURITIES, INC		5,000,000	5,000,000	0	3Z
758940-AG-5	REGIONS FINANCIAL CORP 05/15/2012	05/09/2002	J. P. MORGAN SECURITIES, INC		22,941,350	23,000,000	0	1PE
76110W-KT-2	RESIDENTIAL ASSET SECURITIES C 12/25/2031	05/24/2002	J. P. MORGAN SECURITIES, INC		8,488,750	8,000,000	46,239	1PE
76110W-LL-8	RESIDENTIAL ASSET SECURITIES C 06/25/2031	05/22/2002	BANK OF AMERICA		12,251,212	11,750,000	61,811	1PE
76110V-JX-7	RFMS2 2002-H13 06/25/2032	06/05/2002	Various		21,695,326	21,700,000	96,294	1PE
76111J-QR-8	RFMSI 2002-S5 A11 03/25/2017	04/16/2002	UNION BANK OF SWITZERLAND		13,160,792	13,552,000	40,656	1PE
76110V-KG-2	RFMSII 2002 03/25/2017	06/14/2002	BANK OF AMERICA		2,999,675	3,000,000	12,307	1PE
769507-9A-4	RIVERWOOD INTL TERM B 03/31/2007	04/08/2002	DEUTSCHE BANK ALEX BROWN		2,000,000	2,000,000	0	4Z
775371-AR-8	ROHM & HAAS CO 07/15/2009	04/30/2002	MERRILL LYNCH CAPITAL MARKETS		12,260,702	11,342,000	251,792	1PE
991010-9A-9	ROTECH HEALTHCARE TERM LOAN 03/31/2008	03/05/2002	GOLDMAN, SACHS & CO		1,000,000	1,000,000	0	3Z
991095-9A-0	ROUNDY'S TERM LOAN 06/30/2009	05/09/2002	BEAR STEARNS SECURITIES CORP		2,000,000	2,000,000	0	3Z
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC 07/15/2025	12/18/2001	LEGG MASON WOOD WALKER, INC		19,074,074	19,074,074	0	2Z
86358R-ZP-5	SASC 2002-6 3A2 04/25/2032	04/29/2002	LEHMAN BROTHERS INC		17,717,411	17,402,000	3,263	1PE
79549A-JJ-9	SBM7 2001-C2, A3 10/13/2011	05/20/2002	SALOMON SMITH BARNEY		10,317,188	10,000,000	39,716	1Z
817565-AP-9	SERVICE CORP INT 04/15/2009	04/02/2002	MORGAN STANLEY DEAN WITTER		118,438	125,000	4,545	4
817565-AR-5	SERVICE CORP INTL 03/15/2008	04/16/2002	MERRILL LYNCH CAPITAL MARKETS		1,837,500	2,025,000	10,820	4
820280-AC-9	SHAW GROUP 05/01/2021	05/20/2002	KBC FINANCIAL PRODUCTS USA INC		58,188	100,000	0	3
08505#-AA-9	SIMPLOT 7.53% SR GTD NTS 04/03/2009	03/07/2002	BANK OF AMERICA		15,000,000	15,000,000	0	2Z
830566-AA-3	SKECHERS USA INC 04/15/2007	05/23/2002	CIBC WORLD MARKETS		405,125	400,000	1,250	4Z
78446#-AA-2	SMC HLDGS SR UNSECD NTS DUE 2009 04/08/2009	04/01/2002	Various		399,375	399,375	0	5
843646-AA-8	SOUTHERN POWER CO 07/15/2012	06/13/2002	SALOMON SMITH BARNEY		16,976,030	17,000,000	0	2PE
844895-AS-1	SOUTHWEST GAS CORP 05/15/2012	05/01/2002	BANK OF AMERICA		2,988,720	3,000,000	0	2PE
860342-D#-8	STEWART & STEVENSON SVS SER D 05/30/2006	04/09/2002	BANK OF AMERICA		17,434,860	17,000,000	522,750	2
991091-9A-9	SYBRON DENTAL TERM LOAN 06/06/2009	05/08/2002	CREDIT SUISSE FIRST BOSTON		1,500,000	1,500,000	0	3Z
88033G-AT-7	TENET HEALTHCARE CORP 12/01/2011	06/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		2,008,540	2,000,000	3,542	2
880451-AW-9	TENNESSEE GAS PIPELINE 06/15/2032	06/04/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		3,995,560	4,000,000	0	2PE
880770-AD-4	TERADYNE INC 10/15/2006	04/23/2002	GOLDMAN, SACHS & CO		312,817	200,000	229	3Z
881609-AK-7	TESORO ESCROW CORP 04/01/2012	04/03/2002	LEHMAN BROTHERS INC		1,950,000	1,950,000	0	4
883203-BH-3	TEXTRON INC 06/01/2012	05/20/2002	SALOMON SMITH BARNEY		4,976,300	5,000,000	0	1PE
887315-AM-1	TIME WARNER INC 02/01/2023	05/15/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		5,239,750	5,000,000	138,521	2PE
888266-9A-3	TITAN CORP TERM B 06/30/2009	04/16/2002	WACHOVIA SECURITIES		4,500,000	4,500,000	0	3Z
587499-R#-3	TRAILER TRAIN/MERCANTILE SAFE DEP TR SER A 02/01/2004	02/01/2002	Various		813,059	813,059	0	1
587499-#P-9	TRAILER TRAIN/MERCANTILE SAFE DEP TR SER B 02/01/2004	02/01/2002	PRIOR YEAR ADJUSTMENT		154,622	154,622	0	1Z
887364-AH-0	TRIBUNE CO 10/15/2009	06/26/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		11,181,700	10,000,000	157,278	1PE
896106-AM-3	TRICO MARINE SERVICES 05/15/2012	05/23/2002	LEHMAN BROTHERS INC		4,215,830	4,250,000	0	4Z
991107-9A-3	TRIMAS CORP TERM B 12/31/2009	05/21/2002	J. P. MORGAN SECURITIES, INC		2,000,000	2,000,000	0	4Z
872649-AP-3	TRW INC 01/15/2010	05/14/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		1,899,940	2,000,000	42,361	2PE
873119-20-0	TXI CAPITAL TRUST I 06/02/2028	06/17/2002	WARBURG DILLION READ LLC		358,000	10,000	0	4Z
902118-AW-8	TYCO INTL GROUP SA 02/12/2021	04/29/2002	MORGAN STANLEY DEAN WITTER		5,347,500	7,750,000	0	3
90247G-AD-0	TYSON FOODS INC 10/17/2005	05/29/2002	J. P. MORGAN SECURITIES, INC		1,288,188	1,250,000	460	2
911684-AA-6	U S CELLULAR CORP CONV 06/15/2015	04/04/2002	JEFFERIES & COMPANY, INC		1,391,078	3,100,000	0	2Z
907770-BF-7	UNION OIL OF CALIFORNIA 06/15/2009	06/05/2002	Various		7,582,500	7,000,000	247,042	2PE
843598-AG-8	UNION PACIFIC CO 01/02/2014	06/01/2002	DIRECT		1,267	1,267	0	2PE
90807E-AF-2	UNION PLANTERS BANK 06/15/2007	06/04/2002	J. P. MORGAN SECURITIES, INC		1,993,420	2,000,000	0	2PE
913017-AW-9	UNITED TECHNOLOGIES CORP 06/01/2009	05/31/2002	MORGAN STANLEY DEAN WITTER		8,378,720	8,000,000	5,778	1
913275-AA-1	UNITRIN INC 07/01/2007	06/26/2002	GOLDMAN, SACHS & CO		12,972,180	13,000,000	0	1PE
913903-AL-4	UNIV HEALTH SVCS 06/23/2020	05/08/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,152,200	2,000,000	3,313	2
914906-AB-8	UNIVISION COMM 07/15/2011	05/07/2002	GOLDMAN, SACHS & CO		1,342,107	1,300,000	32,599	2
91802M-AA-8	UTILITY CONTRACT FUNDING 10/01/2016	06/27/2002	MORGAN STANLEY DEAN WITTER		8,495,325	8,500,000	0	2PE
91913Y-AD-2	VALERO ENERGY CORP 04/15/2012	04/10/2002	MORGAN STANLEY DEAN WITTER		3,990,000	4,000,000	0	2
91913Y-AE-0	VALERO ENERGY CORP 04/15/2032	04/23/2002	Various		12,541,300	12,500,000	22,917	2PE
920355-AA-2	VALSPAR CORP 05/01/2007	04/25/2002	J. P. MORGAN SECURITIES, INC		9,950,600	10,000,000	0	2
911760-AP-1	VENDEE MTG TR 1992-1 2-Z 05/15/2022	06/01/2002	Various		332,890	332,890	0	1PE
92276M-AA-3	VENTAS REALTY LP/CAP CRP 05/01/2009	04/12/2002	WARBURG DILLION READ LLC		200,000	200,000	0	3
92276M-AC-9	VENTAS REALTY LP/CAP CRP 05/01/2012	04/12/2002	WARBURG DILLION READ LLC		550,000	550,000	0	3
92343R-AA-1	VERITAS SOFTWARE 08/13/2006	05/30/2002	CIBC WORLD MARKETS		436,185	500,000	2,861	4
92344G-AN-6	VERIZON GLOBAL FDG CORP 05/15/2021	05/23/2002	WARBURG DILLION READ LLC		1,964,232	3,600,000	0	1
925524-AD-2	VIACOM INC 06/01/2005	04/16/2002	GOLDMAN, SACHS & CO		16,103,100	15,000,000	445,625	1
928298-AD-0	VISHAY INTERTECHNOLOGY 06/04/2021	06/20/2002	Various		743,222	1,250,000	0	3Z

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92948#-AF-5	WAL-MART WESTMINSTER CTL 05/15/2023	04/01/2002	LEHMAN BROTHERS INC		4,758,403	4,745,921	18,632	1
25468P-BX-3	WALT DISNEY COMPANY 03/01/2012	04/23/2002	GOLDMAN, SACHS & CO		2,956,230	3,000,000	30,813	1
25468P-BZ-8	WALT DISNEY COMPANY 06/01/2007	06/25/2002	SALOMON SMITH BARNEY		1,011,230	1,000,000	4,181	1PE
22540V-Z2-1	WAMU 2002-S4 A8 10/19/2029	05/21/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		16,657,650	16,598,000	89,906	1PE
94975C-AJ-6	WELLS FARGO FINANCIAL 04/18/2012	04/11/2002	BANC AMERICA SECURITIES		9,925,600	10,000,000	0	1PE
957526-AB-2	WESTDEUTSCE LANDESBANK NY 01/15/2009	05/02/2002	PARIBAS CAPITAL MARKETS		11,085,438	10,920,000	205,539	1PE
958202-HU-0	WESTERN FINANCIAL BK-FSB 05/15/2012	04/29/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		1,204,168	1,210,000	0	4
959425-9A-9	WESTERN RESOURCES TERM LOAN B 06/06/2005	05/28/2002	J. P. MORGAN SECURITIES, INC		4,000,000	4,000,000	0	3Z
962166-BD-5	WEYERHAEUSER CO 03/15/2007	06/26/2002	PARIBAS CAPITAL MARKETS		3,413,949	3,300,000	61,199	2
991009-9A-1	WILLIAMS SCOTSMAN TERM LOAN 12/31/2006	03/01/2002	DEUTSCHE BANK ALEX BROWN		5,000,000	5,000,000	0	4Z
98385X-AA-4	XTO ENERGY INC 04/15/2012	04/17/2002	LEHMAN BROTHERS INC		500,000	500,000	0	3
990996-9A-0	YELLOW BOOK (YELL GROUP) USD TERM D 03/31/2009	02/19/2002	DEUTSCHE BANK ALEX BROWN		2,000,000	2,000,000	0	3Z
987425-AC-9	YOUNG & RUBICAM 01/15/2005	05/15/2002	SALOMON SMITH BARNEY		1,940,000	2,000,000	20,833	2Z
Total UNITED STATES					2,137,923,631	2,161,007,322	10,314,845	XXX
Canada								
257561-AU-4	DOMTAR INC 10/15/2011	05/01/2002	MERRILL LYNCH CAPITAL MARKETS		9,604,430	9,000,000	38,063	2
453258-AN-5	INCO LTD 05/15/2012	05/08/2002	MERRILL LYNCH CAPITAL MARKETS		1,998,340	2,000,000	0	2PE
73755L-AB-3	POTASH CORP 05/31/2011	06/25/2002	MORGAN STANLEY DEAN WITTER		6,592,220	6,000,000	20,021	2
991094-9A-3	SHOPPERS DRUG MART TERM F 02/04/2009	05/02/2002	CIBC WORLD MARKETS		2,000,000	2,000,000	0	3Z
89346D-AA-5	TRANSALTA CORP 07/15/2012	06/20/2002	SALOMON SMITH BARNEY		17,937,900	18,000,000	0	2PE
Total CANADA					38,132,890	37,000,000	58,083	XXX
Other Countries								
008685-AA-7	AHOLD FINANCE USA INC 05/01/2009	05/20/2002	Various		27,846,523	28,055,000	351,903	2
P18166-AW-1	BRAZIL C BOND 04/15/2014	06/12/2002	MERRILL LYNCH CAPITAL MARKETS		1,608,529	2,462,820	33,932	4
74932#-AA-2	BUZZI/RC CEMENT 6.60% SERIES A NOTES 05/29/2010	05/03/2002	MERRILL LYNCH CAPITAL MARKETS		26,000,000	26,000,000	0	1Z
143658-AN-2	CARNIVAL CORP 04/15/2021	06/12/2002	LEHMAN BROTHERS INC		1,980,750	1,900,000	6,544	1
22541L-AC-7	CREDIT SUISSE FB USA INC 01/15/2012	04/09/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		14,907,150	15,000,000	246,458	1
233835-AN-7	DAIMLERCHRYSLER NA HLDG 01/18/2006	06/26/2002	BEAR STEARNS SECURITIES CORP		2,136,500	2,000,000	65,653	2
G4611#-AA-0	INTERTEK TESTING SERVICES LIMITED 11/01/2007	05/01/2002	Various		444,519	444,519	0	5
46621W-AA-9	JMH FINANCE LIMITED 09/06/2007	04/12/2002	WARBURG DILLION READ LLC		956,250	1,000,000	5,410	2
494386-AA-3	KIMBERLY CLARK MEXICO SR NTS 08/01/2009	04/29/2002	LEHMAN BROTHERS INC		14,521,130	13,000,000	291,642	2
B7935#-AA-7	LHOIST S.A./DOLOMIES SER A SR GTD NTS 05/02/2009	02/28/2002	ABN AMRO SECURITIES (USA) INC		15,000,000	15,000,000	0	2Z
830505-AC-7	SKANDINAVISKA ENSKILDA 02/15/2009	04/23/2002	Various		12,936,675	12,511,000	161,442	2PE
865622-AA-2	SUMITOMO MITSUI BANK NY 06/15/2012	06/18/2002	GOLDMAN, SACHS & CO		24,977,250	25,000,000	0	2PE
88163V-AB-5	TEVA PHARM FINANCE LLC 10/15/2005	05/30/2002	LEHMAN BROTHERS INC		4,958,500	4,700,000	9,596	2
89653Q-C@-2	TRINITY MIRROR 7.27% SER B SR NTS, DUE 2014 06/12/2014	05/30/2002	BARCLAYS BANK		6,000,000	6,000,000	0	2Z
98372P-AD-0	XL CAPITAL LTD 09/07/2021	05/08/2002	JEFFERIES & COMPANY, INC		1,339,200	2,250,000	0	1
Total Other Countries					155,612,976	155,323,339	1,172,581	XXX
4599996 - Bonds - Industrial and Misc - United States					2,137,923,631	2,161,007,322	10,314,845	XXX
4599997 - Bonds - Industrial and Misc - Canada					38,132,890	37,000,000	58,083	XXX
4599998 - Bonds - Industrial and Misc - Other Countries					155,612,976	155,323,339	1,172,581	XXX
4599999 - Total - Bonds - Industrial, Misc.					2,331,669,497	2,353,330,661	11,545,509	XXX
6099997 - Total - Bonds - Part 3					3,390,466,526	3,396,422,322	17,005,207	XXX
6099998 - Total - Bonds - Part 5					290,823,397	291,405,580	1,260,995	XXX
6099999 - Total - Bonds					3,681,289,923	3,687,827,902	18,266,202	XXX
PREFERRED STOCKS PUBLIC UTILITIES United States								
264399-58-5	DUKE ENERGY	04/03/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	10,000.000	257,565	0.00	0	P1L
Total UNITED STATES					257,565	XXX	0	XXX
6199999 - Total - Preferred Stocks - Public Utilities					257,565	XXX	0	XXX
BANKS, TRUST AND INSURANCE COMPANIES United States								
907824-40-3	UNION PACIFIC 6.25%	05/08/2002	WARBURG DILLION READ LLC	7,000.000	342,650	0.00	0	P3L
Total UNITED STATES					342,650	XXX	0	XXX
6299999 - Total - Preferred Stocks - Banks, Trusts, Insurance					342,650	XXX	0	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED) United States								
19075Q-20-1	COBANK,ACB SER A CUMULATIVE PREF STK	05/31/2002	Various	60,000.000	3,488,526	0.00	0	P1A
231029-30-7	CUMMINS CAPITAL TRUST I	06/25/2002	WARBURG DILLION READ LLC	7,500.000	350,850	0.00	0	P3AZ
285661-20-3	ELECTRONIC DATA SYSTEMS	04/26/2002	WARBURG DILLION READ LLC	20,000.000	972,800	0.00	0	RP1A
294741-80-6	EQUITY OFFICE 8% SERIES F	06/30/2002	VARIOUS	442,500.000	442,500	0.00	0	P2L

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)
89420G-30-7	TRAVELERS PPTY CASUALTY	04/29/2002	WARBURG DILLION READ LLC	85,000.000	5,574,485	0.00	0	P2A
91136H-30-6	UNITED RENTALS	04/22/2002	SALOMON SMITH BARNEY	2,500.000	105,400	0.00	0	P4L
939322-84-8	WASHINGTON MUTUAL INC	04/17/2002	LEHMAN BROTHERS INC	149,000.000	7,831,813	0.00	0	P1A
98411F-20-2	XEROX CAPITAL TRUST II	05/23/2002	BAIRD, PATRICK & COMPANY	1,750.000	105,438	0.00	0	P3AZ
Total UNITED STATES					18,871,811	XXX	0	XXX
6399999 - Total - Preferred Stocks - Industrial, Misc.					18,871,811	XXX	0	XXX
6599997 - Total - Preferred Stocks - Part 3					19,472,026	XXX	0	XXX
6599998 - Total - Preferred Stocks - Part 5					143,500	XXX	0	XXX
6599999 - Total - Preferred Stocks					19,615,526	XXX	0	XXX
COMMON STOCKS BANKS, TRUST AND INSURANCE COMPANIES United States								
84722*-AA-9	SPARTECH CAPITAL TRUST II	06/30/2002	VARIOUS	10,000,000.000	10,000,000		0	A
Total UNITED STATES					10,000,000	XXX	0	XXX
6799999 - Total - Common Stocks - Banks, Trusts, Insurance					10,000,000	XXX	0	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED) United States								
026652-10-7	AMERICAN HOMESTAR CORP SERIES C	04/29/2002	DIRECT	345,047.000	689,321		0	A
071813-10-9	BAXTER INTERNATIONAL, INC	05/21/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	40,000.000	2,118,800		0	L
200300-20-0	COMCAST CORP. CLASS A SPECIAL	05/31/2002	CIBC WORLD MARKETS	8,000.000	224,720		0	L
261934-10-3	DREYFUS MONEY MARKET	06/28/2002	DIRECT	49,029,552.690	49,029,553		0	L
370442-74-1	GENERAL MOTORS SERIES A	04/24/2002	WARBURG DILLION READ LLC	190,000.000	7,297,731		0	L
670008-10-1	NOVELLUS SYSTEM INC	05/31/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	24,500.000	1,065,750		0	L
784768-80-6	STI SMALL CAP EQUITY FUND VARIABLE TRUST SHARES	03/31/2002	DIVIDEND REINVESTMENT PLAN	430.140	5,080		0	A
Total UNITED STATES					60,430,955	XXX	0	XXX
6899999 - Total - Common Stocks - Industrial, Misc.					60,430,955	XXX	0	XXX
PARENT, SUBSIDIARIES, AND AFFILIATES United States								
74400#-10-7	ALLSTATE ASSURANCE COMPANY	04/15/2002	DISTRIBUTION	0.000	140,191		0	A
16002*-10-4	CHARTER NATIONAL LIFE INSURANCE COMPANY	04/15/2002	DISTRIBUTION	0.000	0		0	A
Total UNITED STATES					140,191	XXX	0	XXX
6999999 - Total - Common Stocks - Parent, Subsidiaries, Affiliates					140,191	XXX	0	XXX
7099997 - Total - Common Stocks - Part 3					70,571,145	XXX	0	XXX
7099998 - Total - Common Stock - Part 5					6,317,962	XXX	0	XXX
7099999 - Total - Common Stocks					76,889,107	XXX	0	XXX
7199999 - Total - Preferred and Common Stocks					96,504,633	XXX	0	XXX
7299999 - Totals					3,777,794,556	XXX	18,266,202	XXX

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

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																
313397-WE-7	FMCDN 0.000 04/30/98	04/30/2002	MATURED		10,000,000	10,000,000	9,972,622	10,000,000	14,178	0	0	0	0	0		1
313589-WN-9	FNMA DISCOUNT	05/08/2002	MATURED		10,000,000	10,000,000	9,971,233	10,000,000	19,023	0	0	0	0	0		1
313397-WM-9	FREDDIE DISCOUNT	05/07/2002	MATURED		100,000	100,000	99,735	100,000	179	0	0	0	0	0		1
36209V-GW-9	GOVT NATL MTG ASSN #483385	06/01/2002	SCHEDULED REDEMPTION		2,257	2,257	2,294	2,257	(47)	0	0	0	0	40		1
362028-ZJ-4	GOVT NATL MTG ASSOC I # 3445	06/01/2002	SCHEDULED REDEMPTION		151	151	152	151	0	0	0	0	0	18		1
362029-DC-1	GOVT NATL MTG ASSOC I # 3699	06/01/2002	SCHEDULED REDEMPTION		2,616	2,616	2,645	2,616	(8)	0	0	0	0	362		1
362030-FM-5	GOVT NATL MTG ASSOC I # 4672	06/01/2002	SCHEDULED REDEMPTION		1,223	1,223	1,223	1,223	0	0	0	0	0	156		1
362030-Z6-8	GOVT NATL MTG ASSOC I # 5265	06/01/2002	SCHEDULED REDEMPTION		1,475	1,475	1,482	1,475	(2)	0	0	0	0	186		1
362033-6K-3	GOVT NATL MTG ASSOC I # 8074	06/01/2002	SCHEDULED REDEMPTION		807	807	815	807	(6)	0	0	0	0	185		1
362034-BB-5	GOVT NATL MTG ASSOC I # 8134	06/01/2002	SCHEDULED REDEMPTION		6,603	6,603	6,636	6,603	(16)	0	0	0	0	198		1
362034-BU-3	GOVT NATL MTG ASSOC I # 8151	06/01/2002	SCHEDULED REDEMPTION		4,209	4,209	4,251	4,209	(23)	0	0	0	0	362		1
362034-P7-9	GOVT NATL MTG ASSOC I # 8546	06/01/2002	SCHEDULED REDEMPTION		9,469	9,469	9,491	9,469	(9)	0	0	0	0	929		1
362034-QS-2	GOVT NATL MTG ASSOC I # 8565	06/01/2002	SCHEDULED REDEMPTION		1,577	1,577	1,584	1,577	0	0	0	0	0	363		1
362034-UX-6	GOVT NATL MTG ASSOC I # 8698	06/01/2002	SCHEDULED REDEMPTION		353	353	354	353	0	0	0	0	0	39		1
362034-V3-1	GOVT NATL MTG ASSOC I # 8734	06/01/2002	SCHEDULED REDEMPTION		76	76	76	76	0	0	0	0	0	17		1
362034-WE-6	GOVT NATL MTG ASSOC I # 8745	06/01/2002	SCHEDULED REDEMPTION		385	385	390	385	(3)	0	0	0	0	94		1
362034-XW-5	GOVT NATL MTG ASSOC I # 8793	06/01/2002	SCHEDULED REDEMPTION		6,919	6,919	6,964	6,919	(25)	0	0	0	0	739		1
362034-2D-1	GOVT NATL MTG ASSOC I # 8872	06/01/2002	SCHEDULED REDEMPTION		16,781	16,781	16,865	16,781	(31)	0	0	0	0	1,052		1
362034-2S-8	GOVT NATL MTG ASSOC I # 8885	06/01/2002	SCHEDULED REDEMPTION		2,178	2,178	2,200	2,178	(11)	0	0	0	0	257		1
362034-2Z-2	GOVT NATL MTG ASSOC I # 8892	06/01/2002	SCHEDULED REDEMPTION		2,520	2,520	2,533	2,520	(4)	0	0	0	0	612		1
362034-5Z-9	GOVT NATL MTG ASSOC I # 8964	06/01/2002	SCHEDULED REDEMPTION		1,445	1,445	1,462	1,445	(8)	0	0	0	0	301		1
362035-DM-6	GOVT NATL MTG ASSOC I # 9108	06/01/2002	SCHEDULED REDEMPTION		422	422	422	422	0	0	0	0	0	105		1
362035-D5-3	GOVT NATL MTG ASSOC I # 9124	06/01/2002	SCHEDULED REDEMPTION		1,824	1,824	1,846	1,824	(14)	0	0	0	0	434		1
362035-EU-7	GOVT NATL MTG ASSOC I # 9147	06/01/2002	SCHEDULED REDEMPTION		349	349	349	349	0	0	0	0	0	83		1
362035-LK-1	GOVT NATL MTG ASSOC I # 9330	06/01/2002	SCHEDULED REDEMPTION		1,536	1,536	1,544	1,536	(5)	0	0	0	0	220		1
362035-R4-1	GOVT NATL MTG ASSOC I # 9507	06/01/2002	SCHEDULED REDEMPTION		817	817	822	817	(3)	0	0	0	0	202		1
362035-R9-0	GOVT NATL MTG ASSOC I # 9512	06/01/2002	SCHEDULED REDEMPTION		2,244	2,244	2,257	2,244	(6)	0	0	0	0	560		1
362035-SA-6	GOVT NATL MTG ASSOC I # 9513	06/01/2002	SCHEDULED REDEMPTION		388	388	392	388	(2)	0	0	0	0	76		1
362035-SK-4	GOVT NATL MTG ASSOC I # 9522	06/01/2002	SCHEDULED REDEMPTION		1,369	1,369	1,385	1,369	(8)	0	0	0	0	179		1
362035-SW-8	GOVT NATL MTG ASSOC I # 9533	06/01/2002	SCHEDULED REDEMPTION		6,177	6,177	6,177	6,177	0	0	0	0	0	295		1
362035-X6-9	GOVT NATL MTG ASSOC I # 9701	06/01/2002	SCHEDULED REDEMPTION		1,032	1,032	1,037	1,032	(1)	0	0	0	0	271		1
362035-ZX-8	GOVT NATL MTG ASSOC I # 9758	06/01/2002	SCHEDULED REDEMPTION		1,300	1,300	1,310	1,300	(6)	0	0	0	0	238		1
362035-2X-4	GOVT NATL MTG ASSOC I # 9790	06/01/2002	SCHEDULED REDEMPTION		1,026	1,026	1,033	1,026	(5)	0	0	0	0	224		1
362036-K3-8	GOVT NATL MTG ASSOC I # 10214	06/01/2002	SCHEDULED REDEMPTION		2,565	2,565	2,596	2,565	(18)	0	0	0	0	377		1
362036-P2-5	GOVT NATL MTG ASSOC I # 10341	06/01/2002	SCHEDULED REDEMPTION		107	107	108	107	0	0	0	0	0	28		1
362036-RW-7	GOVT NATL MTG ASSOC I # 10401	06/01/2002	SCHEDULED REDEMPTION		4,073	4,073	4,094	4,073	(10)	0	0	0	0	204		1
362036-RX-5	GOVT NATL MTG ASSOC I # 10402	06/01/2002	SCHEDULED REDEMPTION		67	67	67	67	0	0	0	0	0	17		1
362036-3W-3	GOVT NATL MTG ASSOC I # 10713	06/01/2002	SCHEDULED REDEMPTION		1,053	1,053	1,056	1,053	(2)	0	0	0	0	251		1
362036-4C-6	GOVT NATL MTG ASSOC I # 10719	06/01/2002	SCHEDULED REDEMPTION		537	537	541	537	(2)	0	0	0	0	110		1
362037-BN-2	GOVT NATL MTG ASSOC I # 10845	06/01/2002	SCHEDULED REDEMPTION		4,543	4,543	4,543	4,543	0	0	0	0	0	336		1
362037-CR-2	GOVT NATL MTG ASSOC I # 10880	06/01/2002	SCHEDULED REDEMPTION		3,189	3,189	3,227	3,189	(23)	0	0	0	0	354		1
362037-J2-0	GOVT NATL MTG ASSOC I # 11081	06/01/2002	SCHEDULED REDEMPTION		657	657	663	657	(4)	0	0	0	0	118		1
362037-RT-2	GOVT NATL MTG ASSOC I # 11298	06/01/2002	SCHEDULED REDEMPTION		598	598	599	598	(1)	0	0	0	0	16		1
362041-KT-1	GOVT NATL MTG ASSOC I # 13806	06/01/2002	SCHEDULED REDEMPTION		2,509	2,509	2,524	2,509	(8)	0	0	0	0	664		1
362042-SN-4	GOVT NATL MTG ASSOC I # 14925	06/01/2002	SCHEDULED REDEMPTION		74	74	75	74	0	0	0	0	0	15		1
362046-5X-8	GOVT NATL MTG ASSOC I # 18862	06/01/2002	SCHEDULED REDEMPTION		175	175	176	175	(1)	0	0	0	0	36		1
362047-HV-7	GOVT NATL MTG ASSOC I # 19144	06/01/2002	SCHEDULED REDEMPTION		569	569	576	569	(7)	0	0	0	0	112		1
362050-3H-7	GOVT NATL MTG ASSOC I # 22400	06/01/2002	SCHEDULED REDEMPTION		3,853	3,853	3,604	3,853	159	0	0	0	0	1,423		1
362051-GE-8	GOVT NATL MTG ASSOC I # 22697	06/01/2002	SCHEDULED REDEMPTION		2,008	2,008	1,879	2,008	87	0	0	0	0	984		1
362051-GT-5	GOVT NATL MTG ASSOC I # 22710	06/01/2002	SCHEDULED REDEMPTION		6,429	6,429	6,013	6,429	265	0	0	0	0	1,062		1
362053-CS-7	GOVT NATL MTG ASSOC I # 24381	06/01/2002	SCHEDULED REDEMPTION		4,180	4,180	3,909	4,180	97	0	0	0	0	1,307		1
362053-P9-5	GOVT NATL MTG ASSOC I # 24748	06/01/2002	SCHEDULED REDEMPTION		1,144	1,144	1,070	1,144	61	0	0	0	0	496		1
362072-6L-9	GOVT NATL MTG ASSOC I # 42275	06/01/2002	SCHEDULED REDEMPTION		72	72	71	72	1	0	0	0	0	93		1
362075-FF-5	GOVT NATL MTG ASSOC I # 44266	06/01/2002	SCHEDULED REDEMPTION		46	46	46	46	(1)	0	0	0	0	41		1
362076-WV-9	GOVT NATL MTG ASSOC I # 45660	06/01/2002	SCHEDULED REDEMPTION		161	161	159	161	2	0	0	0	0	5		1
362076-7M-7	GOVT NATL MTG ASSOC I # 45900	06/01/2002	SCHEDULED REDEMPTION		118	118	114	118	4	0	0	0	0	101		1
362077-RB-7	GOVT NATL MTG ASSOC I # 46382	06/01/2002	SCHEDULED REDEMPTION		42	42	43	42	(1)	0	0	0	0	59		1
362077-VP-1	GOVT NATL MTG ASSOC I # 46522	06/01/2002	SCHEDULED REDEMPTION		41	41	42	41	(1)	0	0	0	0	60		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)
362079-3Y-9	GOVT NATL MTG ASSOC I # 48515	06/01/2002	SCHEDULED REDEMPTION		94	94	93	94	1	0	0	0	0	159		1
362089-YL-2	GOVT NATL MTG ASSOC I # 57415	06/01/2002	SCHEDULED REDEMPTION		53	53	54	53	(2)	0	0	0	0	2		1
362055-M5-1	GOVT NATL MTG ASSOC I #026480	06/01/2002	SCHEDULED REDEMPTION		123	123	127	123	(5)	0	0	0	0	33		1
36214D-HY-6	GOVT NATL MTG ASSOC I #102947	06/01/2002	SCHEDULED REDEMPTION		27	27	27	27	(1)	0	0	0	0	11		1
36214E-DR-3	GOVT NATL MTG ASSOC I #103712	06/01/2002	SCHEDULED REDEMPTION		5	5	5	5	0	0	0	0	0	7		1
36214Q-NB-0	GOVT NATL MTG ASSOC I #112986	06/01/2002	SCHEDULED REDEMPTION		69	69	68	69	1	0	0	0	0	191		1
36214Q-2E-7	GOVT NATL MTG ASSOC I #113373	06/01/2002	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	10		1
36214U-F2-0	GOVT NATL MTG ASSOC I #116385	06/01/2002	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	7		1
36215W-BY-9	GOVT NATL MTG ASSOC I #146855	06/01/2002	SCHEDULED REDEMPTION		526	526	554	526	(33)	0	0	0	0	41		1
362154-JS-6	GOVT NATL MTG ASSOC I #153373	06/01/2002	SCHEDULED REDEMPTION		40	40	42	40	(2)	0	0	0	0	28		1
362159-CN-3	GOVT NATL MTG ASSOC I #157677	06/01/2002	SCHEDULED REDEMPTION		94	94	99	94	(7)	0	0	0	0	98		1
36216A-N9-8	GOVT NATL MTG ASSOC I #158916	06/01/2002	SCHEDULED REDEMPTION		4,217	4,217	4,381	4,217	(156)	0	0	0	0	2,539		1
36216K-Z8-5	GOVT NATL MTG ASSOC I #167367	06/01/2002	SCHEDULED REDEMPTION		86	86	89	86	(7)	0	0	0	0	116		1
36216N-A9-4	GOVT NATL MTG ASSOC I #169332	06/01/2002	SCHEDULED REDEMPTION		785	785	816	785	(34)	0	0	0	0	71		1
36216S-6S-6	GOVT NATL MTG ASSOC I #173781	06/01/2002	SCHEDULED REDEMPTION		211,359	211,359	220,209	211,359	(14,754)	0	0	0	0	5,307		1
362164-AN-5	GOVT NATL MTG ASSOC I #182813	06/01/2002	SCHEDULED REDEMPTION		170	170	178	170	(6)	0	0	0	0	172		1
362167-D8-8	GOVT NATL MTG ASSOC I #185627	06/01/2002	SCHEDULED REDEMPTION		6,847	6,847	7,111	6,847	(378)	0	0	0	0	252		1
362169-TR-5	GOVT NATL MTG ASSOC I #186960	06/01/2002	SCHEDULED REDEMPTION		1,719	1,719	1,697	1,719	24	0	0	0	0	29		1
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816	06/01/2002	SCHEDULED REDEMPTION		1,646	1,646	1,710	1,646	(65)	0	0	0	0	1,305		1
36217G-W7-8	GOVT NATL MTG ASSOC I #193370	06/01/2002	SCHEDULED REDEMPTION		1,232	1,232	1,374	1,232	(180)	0	0	0	0	29		1
36217K-MR-6	GOVT NATL MTG ASSOC I #195768	06/01/2002	SCHEDULED REDEMPTION		1,750	1,750	1,801	1,750	(37)	0	0	0	0	42		1
362171-EJ-5	GOVT NATL MTG ASSOC I #209037	06/01/2002	SCHEDULED REDEMPTION		2,747	2,747	2,873	2,747	(110)	0	0	0	0	277		1
36218F-NG-9	GOVT NATL MTG ASSOC I #220991	06/01/2002	SCHEDULED REDEMPTION		79	79	91	79	(17)	0	0	0	0	2		1
36218L-M9-3	GOVT NATL MTG ASSOC I #225484	06/01/2002	SCHEDULED REDEMPTION		106	106	124	106	(23)	0	0	0	0	2		1
36218P-LY-0	GOVT NATL MTG ASSOC I #228143	06/01/2002	SCHEDULED REDEMPTION		4,046	4,046	4,137	4,046	(82)	0	0	0	0	85		1
36218R-H9-6	GOVT NATL MTG ASSOC I #229856	06/01/2002	SCHEDULED REDEMPTION		42	42	44	42	(4)	0	0	0	0	122		1
36218T-B9-8	GOVT NATL MTG ASSOC I #231464	06/01/2002	SCHEDULED REDEMPTION		143	143	137	143	3	0	0	0	0	4		1
36218T-5X-2	GOVT NATL MTG ASSOC I #232262	06/01/2002	SCHEDULED REDEMPTION		69	69	72	69	(4)	0	0	0	0	2		1
36219E-3B-4	GOVT NATL MTG ASSOC I #247494	06/01/2002	SCHEDULED REDEMPTION		48,088	48,088	50,072	48,088	(3,310)	0	0	0	0	784		1
36219H-R5-4	GOVT NATL MTG ASSOC I #249908	06/01/2002	SCHEDULED REDEMPTION		775	775	816	775	(46)	0	0	0	0	35		1
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854	06/01/2002	SCHEDULED REDEMPTION		195	195	204	195	(7)	0	0	0	0	205		1
362191-PL-6	GOVT NATL MTG ASSOC I #264227	06/01/2002	SCHEDULED REDEMPTION		62,250	62,250	59,947	62,250	2,871	0	0	0	0	1,012		1
362196-Y8-4	GOVT NATL MTG ASSOC I #269035	06/01/2002	SCHEDULED REDEMPTION		4,407	4,407	4,583	4,407	(208)	0	0	0	0	104		1
36220C-5V-9	GOVT NATL MTG ASSOC I #274560	06/01/2002	SCHEDULED REDEMPTION		21,361	21,361	22,328	21,361	(746)	0	0	0	0	1,224		1
36220J-HM-1	GOVT NATL MTG ASSOC I #279336	06/01/2002	SCHEDULED REDEMPTION		133	133	154	133	(22)	0	0	0	0	3		1
36220M-3L-1	GOVT NATL MTG ASSOC I #282603	06/01/2002	SCHEDULED REDEMPTION		1,046	1,046	1,043	1,046	2	0	0	0	0	82		1
36220N-2D-8	GOVT NATL MTG ASSOC I #283472	06/01/2002	SCHEDULED REDEMPTION		219	219	300	219	(89)	0	0	0	0	5		1
362208-PS-3	GOVT NATL MTG ASSOC I #300233	06/01/2002	SCHEDULED REDEMPTION		21,562	21,562	22,534	21,562	(1,237)	0	0	0	0	399		1
36223A-S6-0	GOVT NATL MTG ASSOC I #302141	06/01/2002	SCHEDULED REDEMPTION		9,489	9,489	9,913	9,489	(378)	0	0	0	0	1,152		1
36223N-X4-1	GOVT NATL MTG ASSOC I #313099	06/01/2002	SCHEDULED REDEMPTION		24,407	24,407	25,754	24,407	(1,619)	0	0	0	0	358		1
36223V-KZ-8	GOVT NATL MTG ASSOC I #319012	06/01/2002	SCHEDULED REDEMPTION		57	57	57	57	0	0	0	0	0	31		1
36224A-RK-9	GOVT NATL MTG ASSOC I #322790	06/01/2002	SCHEDULED REDEMPTION		651	651	669	651	(15)	0	0	0	0	697		1
36224A-XA-4	GOVT NATL MTG ASSOC I #322973	06/01/2002	SCHEDULED REDEMPTION		897	897	895	897	2	0	0	0	0	867		1
36224C-Y4-3	GOVT NATL MTG ASSOC I #324831	06/01/2002	SCHEDULED REDEMPTION		103	103	108	103	(4)	0	0	0	0	2		1
36224M-VY-8	GOVT NATL MTG ASSOC I #332831	06/01/2002	SCHEDULED REDEMPTION		22,403	22,403	23,335	22,403	(661)	0	0	0	0	166		1
36224N-3N-1	GOVT NATL MTG ASSOC I #333905	06/01/2002	SCHEDULED REDEMPTION		1,070	1,070	1,120	1,070	(70)	0	0	0	0	50		1
36224S-YF-3	GOVT NATL MTG ASSOC I #337410	06/01/2002	SCHEDULED REDEMPTION		17,319	17,319	17,278	17,319	43	0	0	0	0	1,412		1
36224V-7K-5	GOVT NATL MTG ASSOC I #340298	06/01/2002	SCHEDULED REDEMPTION		440	440	447	440	(8)	0	0	0	0	6		1
36224W-GP-2	GOVT NATL MTG ASSOC I #340506	06/01/2002	SCHEDULED REDEMPTION		4,674	4,674	4,663	4,674	12	0	0	0	0	1,114		1
36203A-Z5-8	GOVT NATL MTG ASSOC I #343764	06/01/2002	SCHEDULED REDEMPTION		792	792	790	792	2	0	0	0	0	560		1
36203C-KB-7	GOVT NATL MTG ASSOC I #345090	06/01/2002	SCHEDULED REDEMPTION		231,349	231,349	207,595	231,349	31,905	0	0	0	0	4,973		1
36203F-H5-7	GOVT NATL MTG ASSOC I #347752	06/01/2002	SCHEDULED REDEMPTION		230	230	229	230	0	0	0	0	0	313		1
36203N-6W-3	GOVT NATL MTG ASSOC I #354685	06/01/2002	SCHEDULED REDEMPTION		339,845	339,845	305,117	339,845	38,990	0	0	0	0	5,048		1
36203P-AV-5	GOVT NATL MTG ASSOC I #354720	06/01/2002	SCHEDULED REDEMPTION		160,557	160,557	163,566	160,557	(3,133)	0	0	0	0	3,411		1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733	06/01/2002	SCHEDULED REDEMPTION		113,347	113,347	111,596	113,347	2,077	0	0	0	0	1,710		1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765	06/01/2002	SCHEDULED REDEMPTION		235,522	235,522	211,749	235,522	26,352	0	0	0	0	3,009		1
36203X-G6-7	GOVT NATL MTG ASSOC I #362121	06/01/2002	SCHEDULED REDEMPTION		290,909	290,909	280,037	290,909	9,871	0	0	0	0	4,955		1
36203X-JV-9	GOVT NATL MTG ASSOC I #362176	06/01/2002	SCHEDULED REDEMPTION		133,672	133,672	137,992	133,672	(3,762)	0	0	0	0	2,553		1
36204D-AC-3	GOVT NATL MTG ASSOC I #366403	06/01/2002	SCHEDULED REDEMPTION		143,549	143,549	141,264	143,549	2,714	0	0	0	0	1,914		1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536	06/01/2002	SCHEDULED REDEMPTION		68,068	68,068	69,861	68,068	(1,729)	0	0	0	0	3,655		1
36204H-MN-7	GOVT NATL MTG ASSOC I #370365	06/01/2002	SCHEDULED REDEMPTION		313,149	313,149	286,364	313,149	32,559	0	0	0	0	6,959		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)
36204J-DK-9	GOVT NATL MTG ASSOC I #371006	06/01/2002	SCHEDULED REDEMPTION		45,733	45,733	46,554	45,733	(812)	0	0	0	0	938		1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754	06/01/2002	SCHEDULED REDEMPTION		146,223	146,223	134,434	146,223	12,249	0	0	0	0	2,651		1
36204Q-DD-9	GOVT NATL MTG ASSOC I #376400	06/01/2002	SCHEDULED REDEMPTION		181,813	181,813	177,673	181,813	4,296	0	0	0	0	3,060		1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262	06/01/2002	SCHEDULED REDEMPTION		63,612	63,612	65,235	63,612	(1,462)	0	0	0	0	3,159		1
36204R-RQ-3	GOVT NATL MTG ASSOC I #377695	06/01/2002	SCHEDULED REDEMPTION		5,622	5,622	5,643	5,622	(36)	0	0	0	0	101		1
36204T-XV-1	GOVT NATL MTG ASSOC I #379692	06/01/2002	SCHEDULED REDEMPTION		16,702	16,702	16,353	16,702	308	0	0	0	0	104		1
36204U-SE-2	GOVT NATL MTG ASSOC I #380417	06/01/2002	SCHEDULED REDEMPTION		232,010	232,010	236,429	232,010	(4,819)	0	0	0	0	3,488		1
36204X-WC-5	GOVT NATL MTG ASSOC I #383243	06/01/2002	SCHEDULED REDEMPTION		27,146	27,146	24,372	27,146	2,427	0	0	0	0	173		1
36205C-QY-9	GOVT NATL MTG ASSOC I #386671	06/01/2002	SCHEDULED REDEMPTION		23,195	23,195	23,986	23,195	(911)	0	0	0	0	2,149		1
36205E-K3-9	GOVT NATL MTG ASSOC I #388314	06/01/2002	SCHEDULED REDEMPTION		263,600	263,600	259,470	263,600	3,995	0	0	0	0	5,555		1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669	06/01/2002	SCHEDULED REDEMPTION		20,392	20,392	21,087	20,392	(878)	0	0	0	0	1,129		1
36205M-PA-0	GOVT NATL MTG ASSOC I #394717	06/01/2002	SCHEDULED REDEMPTION		12,440	12,440	12,720	12,440	(220)	0	0	0	0	150		1
36205R-T9-8	GOVT NATL MTG ASSOC I #398476	06/01/2002	SCHEDULED REDEMPTION		54,027	54,027	54,027	54,027	368	0	0	0	0	670		1
36205S-BB-0	GOVT NATL MTG ASSOC I #398834	06/01/2002	SCHEDULED REDEMPTION		28,682	28,682	29,414	28,682	(868)	0	0	0	0	1,501		1
36205X-WP-5	GOVT NATL MTG ASSOC I #403954	06/01/2002	SCHEDULED REDEMPTION		55,818	55,818	57,742	55,818	(2,205)	0	0	0	0	3,292		1
36205Y-2H-4	GOVT NATL MTG ASSOC I #404976	06/01/2002	SCHEDULED REDEMPTION		404	404	415	404	(18)	0	0	0	0	774		1
36206A-QK-2	GOVT NATL MTG ASSOC I #405558	06/01/2002	SCHEDULED REDEMPTION		22,096	22,096	22,179	22,096	(165)	0	0	0	0	455		1
36206E-GJ-8	GOVT NATL MTG ASSOC I #408901	06/01/2002	SCHEDULED REDEMPTION		37,225	37,225	38,063	37,225	(1,055)	0	0	0	0	530		1
36206L-NB-1	GOVT NATL MTG ASSOC I #414486	06/01/2002	SCHEDULED REDEMPTION		488	488	494	488	(9)	0	0	0	0	1,074		1
36206N-E3-5	GOVT NATL MTG ASSOC I #416054	06/01/2002	SCHEDULED REDEMPTION		2,485	2,485	2,494	2,485	(13)	0	0	0	0	85		1
36206T-KY-7	GOVT NATL MTG ASSOC I #420711	06/01/2002	SCHEDULED REDEMPTION		1,198	1,198	1,202	1,198	(8)	0	0	0	0	19		1
36206U-HB-8	GOVT NATL MTG ASSOC I #421526	06/01/2002	SCHEDULED REDEMPTION		103,248	103,248	104,541	103,248	(1,388)	0	0	0	0	2,709		1
36206U-Q6-9	GOVT NATL MTG ASSOC I #421777	06/01/2002	SCHEDULED REDEMPTION		3,820	3,820	3,834	3,820	(31)	0	0	0	0	52		1
36206V-KT-3	GOVT NATL MTG ASSOC I #422506	06/01/2002	SCHEDULED REDEMPTION		43,258	43,258	43,258	43,258	299	0	0	0	0	532		1
36206V-TC-1	GOVT NATL MTG ASSOC I #422747	06/01/2002	SCHEDULED REDEMPTION		1,749	1,749	1,756	1,749	(14)	0	0	0	0	16		1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827	06/01/2002	SCHEDULED REDEMPTION		21,333	21,333	21,619	21,333	(452)	0	0	0	0	954		1
36206V-YJ-0	GOVT NATL MTG ASSOC I #422913	06/01/2002	SCHEDULED REDEMPTION		35,037	35,037	35,507	35,037	(550)	0	0	0	0	1,508		1
36206V-YY-7	GOVT NATL MTG ASSOC I #422927	06/01/2002	SCHEDULED REDEMPTION		15,353	15,353	15,559	15,353	(274)	0	0	0	0	900		1
36206W-B2-0	GOVT NATL MTG ASSOC I #423157	06/01/2002	SCHEDULED REDEMPTION		70,654	70,654	72,906	70,654	(2,462)	0	0	0	0	1,163		1
36206W-GF-6	GOVT NATL MTG ASSOC I #423298	06/01/2002	SCHEDULED REDEMPTION		1,423	1,423	1,428	1,423	(8)	0	0	0	0	9		1
36206W-NP-6	GOVT NATL MTG ASSOC I #423498	06/01/2002	SCHEDULED REDEMPTION		53,266	53,266	53,266	53,266	343	0	0	0	0	718		1
36206W-7M-1	GOVT NATL MTG ASSOC I #424000	06/01/2002	SCHEDULED REDEMPTION		7,875	7,875	7,905	7,875	(57)	0	0	0	0	111		1
36206X-BT-9	GOVT NATL MTG ASSOC I #424050	05/01/2002	SCHEDULED REDEMPTION		40,430	40,430	41,368	40,430	(1,069)	0	0	0	0	0		1
36206X-M5-9	GOVT NATL MTG ASSOC I #424380	06/01/2002	SCHEDULED REDEMPTION		10	10	10	10	0	0	0	0	0	0		1
36206X-6F-5	GOVT NATL MTG ASSOC I #424870	06/01/2002	SCHEDULED REDEMPTION		58,258	58,258	57,038	58,258	1,408	0	0	0	0	1,066		1
36206Y-6M-8	GOVT NATL MTG ASSOC I #425776	06/01/2002	SCHEDULED REDEMPTION		590	590	592	590	(5)	0	0	0	0	11		1
36207A-JC-7	GOVT NATL MTG ASSOC I #426059	06/01/2002	SCHEDULED REDEMPTION		2,587	2,587	2,596	2,587	(20)	0	0	0	0	57		1
36207A-K6-8	GOVT NATL MTG ASSOC I #426117	06/01/2002	SCHEDULED REDEMPTION		3,116	3,116	3,128	3,116	(22)	0	0	0	0	63		1
36207A-LG-5	GOVT NATL MTG ASSOC I #426127	06/01/2002	SCHEDULED REDEMPTION		10,147	10,147	10,185	10,147	(65)	0	0	0	0	228		1
36207A-P6-3	GOVT NATL MTG ASSOC I #426245	06/01/2002	SCHEDULED REDEMPTION		473	473	474	473	(3)	0	0	0	0	10		1
36207B-CD-0	GOVT NATL MTG ASSOC I #426768	05/01/2002	SCHEDULED REDEMPTION		10,652	10,652	10,899	10,652	(283)	0	0	0	0	0		1
36207B-Q2-9	GOVT NATL MTG ASSOC I #427173	06/01/2002	SCHEDULED REDEMPTION		12,059	12,059	12,104	12,059	(91)	0	0	0	0	151		1
36207B-RG-7	GOVT NATL MTG ASSOC I #427187	06/01/2002	SCHEDULED REDEMPTION		269	269	270	269	(2)	0	0	0	0	5		1
36207D-XY-7	GOVT NATL MTG ASSOC I #429195	06/01/2002	SCHEDULED REDEMPTION		3,473	3,473	3,487	3,473	(26)	0	0	0	0	23		1
36207E-AZ-7	GOVT NATL MTG ASSOC I #429424	06/01/2002	SCHEDULED REDEMPTION		37,711	37,711	37,852	37,711	(255)	0	0	0	0	657		1
36207G-EG-0	GOVT NATL MTG ASSOC I #431335	06/01/2002	SCHEDULED REDEMPTION		17	17	17	17	0	0	0	0	0	0		1
36207G-FD-6	GOVT NATL MTG ASSOC I #431364	06/01/2002	SCHEDULED REDEMPTION		235	235	236	235	(2)	0	0	0	0	2		1
36207J-VR-1	GOVT NATL MTG ASSOC I #433624	06/01/2002	SCHEDULED REDEMPTION		106,695	106,695	102,094	106,695	4,253	0	0	0	0	965		1
36207J-YS-6	GOVT NATL MTG ASSOC I #433721	06/01/2002	SCHEDULED REDEMPTION		179,669	179,669	186,631	179,669	(5,579)	0	0	0	0	2,551		1
36207J-5P-4	GOVT NATL MTG ASSOC I #433854	06/01/2002	SCHEDULED REDEMPTION		10,958	10,958	11,383	10,958	(342)	0	0	0	0	207		1
36207J-7J-6	GOVT NATL MTG ASSOC I #433897	06/01/2002	SCHEDULED REDEMPTION		123,441	123,441	128,224	123,441	(3,954)	0	0	0	0	1,986		1
36207K-HU-7	GOVT NATL MTG ASSOC I #434143	06/01/2002	SCHEDULED REDEMPTION		5,768	5,768	5,765	5,768	3	0	0	0	0	82		1
36207K-RX-0	GOVT NATL MTG ASSOC I #434402	06/01/2002	SCHEDULED REDEMPTION		9,206	9,206	9,201	9,206	5	0	0	0	0	170		1
36207K-TU-4	GOVT NATL MTG ASSOC I #434463	06/01/2002	SCHEDULED REDEMPTION		11,286	11,286	11,519	11,286	(240)	0	0	0	0	234		1
36207K-VQ-0	GOVT NATL MTG ASSOC I #434523	06/01/2002	SCHEDULED REDEMPTION		2,640	2,640	2,638	2,640	1	0	0	0	0	39		1
36207K-4Y-3	GOVT NATL MTG ASSOC I #434739	06/01/2002	SCHEDULED REDEMPTION		63,719	63,719	65,153	63,719	(1,644)	0	0	0	0	2,065		1
36207L-BK-3	GOVT NATL MTG ASSOC I #434842	06/01/2002	SCHEDULED REDEMPTION		149	149	152	149	(4)	0	0	0	0	3		1
36207L-CE-6	GOVT NATL MTG ASSOC I #434869	06/01/2002	SCHEDULED REDEMPTION		3,290	3,290	3,366	3,290	(77)	0	0	0	0	37		1
36207L-FX-1	GOVT NATL MTG ASSOC I #434982	05/01/2002	SCHEDULED REDEMPTION		8,841	8,841	9,046	8,841	(222)	0	0	0	0	0		1
36207L-W9-5	GOVT NATL MTG ASSOC I #435472	06/01/2002	SCHEDULED REDEMPTION		1,223	1,223	1,254	1,223	(57)	0	0	0	0	995		1
36207M-RP-3	GOVT NATL MTG ASSOC I #436194	06/01/2002	SCHEDULED REDEMPTION		19,804	19,804	19,804	19,804	121	0	0	0	0	361		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)
36207M-R9-9	GOVT NATL MTG ASSOC I #436212	06/01/2002	SCHEDULED REDEMPTION		195,007	195,007	199,395	195,007	(4,019)	0	0	0	0	1,393		1
36207N-RM-8	GOVT NATL MTG ASSOC I #437092	06/01/2002	SCHEDULED REDEMPTION		11,832	11,832	11,462	11,832	202	0	0	0	0	163		1
36207N-4P-6	GOVT NATL MTG ASSOC I #437430	06/01/2002	SCHEDULED REDEMPTION		44,833	44,833	43,895	44,833	906	0	0	0	0	1,017		1
36207N-6M-1	GOVT NATL MTG ASSOC I #437476	06/01/2002	SCHEDULED REDEMPTION		1,839	1,839	1,815	1,839	26	0	0	0	0	22		1
36207Q-MB-0	GOVT NATL MTG ASSOC I #438754	06/01/2002	SCHEDULED REDEMPTION		16,622	16,622	17,017	16,622	(305)	0	0	0	0	131		1
36207R-LK-9	GOVT NATL MTG ASSOC I #439630	06/01/2002	SCHEDULED REDEMPTION		6,651	6,651	6,676	6,651	(47)	0	0	0	0	101		1
36207T-RT-0	GOVT NATL MTG ASSOC I #441598	06/01/2002	SCHEDULED REDEMPTION		112	112	114	112	(4)	0	0	0	0	3		1
36207U-BG-2	GOVT NATL MTG ASSOC I #442039	06/01/2002	SCHEDULED REDEMPTION		187	187	188	187	(1)	0	0	0	0	29		1
36207V-KC-9	GOVT NATL MTG ASSOC I #443191	05/01/2002	SCHEDULED REDEMPTION		1,005	1,005	1,028	1,005	(25)	0	0	0	0	0		1
36207V-SE-7	GOVT NATL MTG ASSOC I #443417	06/01/2002	SCHEDULED REDEMPTION		423	423	428	423	(5)	0	0	0	0	716		1
36207V-U3-8	GOVT NATL MTG ASSOC I #443502	06/01/2002	SCHEDULED REDEMPTION		16,008	16,008	16,068	16,008	(119)	0	0	0	0	235		1
36207W-XQ-2	GOVT NATL MTG ASSOC I #444487	06/01/2002	SCHEDULED REDEMPTION		51,010	51,010	49,942	51,010	1,026	0	0	0	0	652		1
36207Y-J3-5	GOVT NATL MTG ASSOC I #445882	06/01/2002	SCHEDULED REDEMPTION		21,532	21,532	21,246	21,532	267	0	0	0	0	267		1
36207Y-MM-9	GOVT NATL MTG ASSOC I #445964	06/01/2002	SCHEDULED REDEMPTION		15,725	15,725	15,717	15,725	8	0	0	0	0	165		1
36207Y-ZN-3	GOVT NATL MTG ASSOC I #446349	06/01/2002	SCHEDULED REDEMPTION		345,133	345,133	352,316	345,133	(8,387)	0	0	0	0	5,915		1
36208D-MD-4	GOVT NATL MTG ASSOC I #447756	06/01/2002	SCHEDULED REDEMPTION		14,481	14,481	14,535	14,481	(104)	0	0	0	0	196		1
36208D-NL-5	GOVT NATL MTG ASSOC I #447795	06/01/2002	SCHEDULED REDEMPTION		96,601	96,601	100,344	96,601	(2,753)	0	0	0	0	1,298		1
36208D-NP-6	GOVT NATL MTG ASSOC I #447798	06/01/2002	SCHEDULED REDEMPTION		52,735	52,735	53,922	52,735	(1,788)	0	0	0	0	966		1
36208E-TY-9	GOVT NATL MTG ASSOC I #448867	06/01/2002	SCHEDULED REDEMPTION		35,972	35,972	35,219	35,972	656	0	0	0	0	393		1
36208E-ZF-3	GOVT NATL MTG ASSOC I #449042	06/01/2002	SCHEDULED REDEMPTION		191	191	195	191	(4)	0	0	0	0	4		1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486	06/01/2002	SCHEDULED REDEMPTION		152,433	152,433	155,053	152,433	(2,074)	0	0	0	0	2,979		1
36208F-ME-7	GOVT NATL MTG ASSOC I #449557	06/01/2002	SCHEDULED REDEMPTION		58,638	58,638	60,910	58,638	(2,087)	0	0	0	0	777		1
36208G-H2-7	GOVT NATL MTG ASSOC I #450349	06/01/2002	SCHEDULED REDEMPTION		500,870	500,870	509,478	500,870	(6,448)	0	0	0	0	7,427		1
36208H-LA-2	GOVT NATL MTG ASSOC I #451321	06/01/2002	SCHEDULED REDEMPTION		16,462	16,462	16,523	16,462	(116)	0	0	0	0	256		1
36208H-LB-0	GOVT NATL MTG ASSOC I #451322	06/01/2002	SCHEDULED REDEMPTION		10,484	10,484	10,524	10,484	(81)	0	0	0	0	179		1
36208H-R5-7	GOVT NATL MTG ASSOC I #451508	06/01/2002	SCHEDULED REDEMPTION		14,065	14,065	14,381	14,065	(418)	0	0	0	0	687		1
36208K-3Y-3	GOVT NATL MTG ASSOC I #453615	06/01/2002	SCHEDULED REDEMPTION		900	900	921	900	(31)	0	0	0	0	19		1
36208L-AV-9	GOVT NATL MTG ASSOC I #453720	06/01/2002	SCHEDULED REDEMPTION		44,313	44,313	43,385	44,313	724	0	0	0	0	631		1
36208L-BP-1	GOVT NATL MTG ASSOC I #453746	06/01/2002	SCHEDULED REDEMPTION		64,741	64,741	66,197	64,741	(1,762)	0	0	0	0	728		1
36208L-LZ-8	GOVT NATL MTG ASSOC I #454044	06/01/2002	SCHEDULED REDEMPTION		5,591	5,591	5,721	5,591	(143)	0	0	0	0	87		1
36208L-SE-8	GOVT NATL MTG ASSOC I #454217	06/01/2002	SCHEDULED REDEMPTION		3,300	3,300	3,245	3,300	51	0	0	0	0	327		1
36208M-Z2-4	GOVT NATL MTG ASSOC I #455361	06/01/2002	SCHEDULED REDEMPTION		27,729	27,729	26,460	27,729	1,183	0	0	0	0	593		1
36208M-4R-3	GOVT NATL MTG ASSOC I #455432	06/01/2002	SCHEDULED REDEMPTION		5	5	5	5	0	0	0	0	0	0		1
36208N-JX-2	GOVT NATL MTG ASSOC I #455778	06/01/2002	SCHEDULED REDEMPTION		20,713	20,713	20,791	20,713	(180)	0	0	0	0	290		1
36208P-E7-9	GOVT NATL MTG ASSOC I #456558	06/01/2002	SCHEDULED REDEMPTION		1,185	1,185	1,160	1,185	26	0	0	0	0	21		1
36208P-NW-4	GOVT NATL MTG ASSOC I #456805	06/01/2002	SCHEDULED REDEMPTION		122,337	122,337	117,061	122,337	4,932	0	0	0	0	1,677		1
36208P-S2-5	GOVT NATL MTG ASSOC I #456937	06/01/2002	SCHEDULED REDEMPTION		7,257	7,257	7,538	7,257	(253)	0	0	0	0	129		1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300	06/01/2002	SCHEDULED REDEMPTION		146,478	146,478	139,200	146,478	7,470	0	0	0	0	1,937		1
36208Q-DC-7	GOVT NATL MTG ASSOC I #457399	06/01/2002	SCHEDULED REDEMPTION		3,506	3,506	3,433	3,506	71	0	0	0	0	27		1
36208Q-XK-7	GOVT NATL MTG ASSOC I #457982	06/01/2002	SCHEDULED REDEMPTION		12,573	12,573	12,566	12,573	7	0	0	0	0	499		1
36208Q-XL-5	GOVT NATL MTG ASSOC I #457983	06/01/2002	SCHEDULED REDEMPTION		3,496	3,496	3,494	3,496	2	0	0	0	0	346		1
36208Q-X4-3	GOVT NATL MTG ASSOC I #457999	06/01/2002	SCHEDULED REDEMPTION		16,396	16,396	16,387	16,396	9	0	0	0	0	481		1
36208Q-YL-4	GOVT NATL MTG ASSOC I #458015	06/01/2002	SCHEDULED REDEMPTION		2,478	2,478	2,445	2,478	34	0	0	0	0	31		1
36208Q-YV-2	GOVT NATL MTG ASSOC I #458024	06/01/2002	SCHEDULED REDEMPTION		24,532	24,532	24,518	24,532	13	0	0	0	0	510		1
36208Q-ZR-0	GOVT NATL MTG ASSOC I #458052	06/01/2002	SCHEDULED REDEMPTION		41,864	41,864	41,841	41,864	23	0	0	0	0	770		1
36208R-FN-9	GOVT NATL MTG ASSOC I #458373	06/01/2002	SCHEDULED REDEMPTION		11,325	11,325	11,746	11,325	(448)	0	0	0	0	83		1
36208R-U8-5	GOVT NATL MTG ASSOC I #458807	06/01/2002	SCHEDULED REDEMPTION		21,631	21,631	20,698	21,631	847	0	0	0	0	764		1
36208R-2K-9	GOVT NATL MTG ASSOC I #458978	06/01/2002	SCHEDULED REDEMPTION		31,689	31,689	31,672	31,689	17	0	0	0	0	326		1
36208S-4Z-2	GOVT NATL MTG ASSOC I #459940	06/01/2002	SCHEDULED REDEMPTION		1,847	1,847	1,888	1,847	(47)	0	0	0	0	39		1
36208T-CP-3	GOVT NATL MTG ASSOC I #460078	06/01/2002	SCHEDULED REDEMPTION		8,407	8,407	8,732	8,407	(348)	0	0	0	0	161		1
36208T-R3-6	GOVT NATL MTG ASSOC I #460506	06/01/2002	SCHEDULED REDEMPTION		31,065	31,065	31,048	31,065	18	0	0	0	0	325		1
36208V-QV-0	GOVT NATL MTG ASSOC I #462268	06/01/2002	SCHEDULED REDEMPTION		6,784	6,784	6,642	6,784	161	0	0	0	0	93		1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363	06/01/2002	SCHEDULED REDEMPTION		49,150	49,150	50,317	49,150	(1,024)	0	0	0	0	897		1
36208V-UH-6	GOVT NATL MTG ASSOC I #462384	06/01/2002	SCHEDULED REDEMPTION		7,494	7,494	7,337	7,494	160	0	0	0	0	120		1
36208V-XZ-3	GOVT NATL MTG ASSOC I #462496	06/01/2002	SCHEDULED REDEMPTION		9,311	9,311	9,527	9,311	(246)	0	0	0	0	162		1
36208X-6V-7	GOVT NATL MTG ASSOC I #463812	06/01/2002	SCHEDULED REDEMPTION		2,692	2,692	2,692	2,692	15	0	0	0	0	529		1
36208X-XC-0	GOVT NATL MTG ASSOC I #464275	06/01/2002	SCHEDULED REDEMPTION		59,184	59,184	60,589	59,184	(1,202)	0	0	0	0	701		1
36208Y-C6-4	GOVT NATL MTG ASSOC I #464593	06/01/2002	SCHEDULED REDEMPTION		43,427	43,427	43,404	43,427	24	0	0	0	0	1,119		1
36208Y-SE-0	GOVT NATL MTG ASSOC I #465017	06/01/2002	SCHEDULED REDEMPTION		15,791	15,791	15,582	15,791	263	0	0	0	0	174		1
36208Y-2G-3	GOVT NATL MTG ASSOC I #465275	06/01/2002	SCHEDULED REDEMPTION		54,081	54,081	53,362	54,081	814	0	0	0	0	806		1
36208Y-6L-8	GOVT NATL MTG ASSOC I #465375	06/01/2002	SCHEDULED REDEMPTION		10,581	10,581	10,575	10,581	6	0	0	0	0	98		1

SCHEDULE D - PART 4

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

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36209A-6W-5	GOVT NATL MTG ASSOC I #466285	06/01/2002	SCHEDULED REDEMPTION		333,550	333,550	347,518	333,550	(18,673)	0	0	0	0	10,124		1
36209B-C9-7	GOVT NATL MTG ASSOC I #466396	06/01/2002	SCHEDULED REDEMPTION		47,244	47,244	46,450	47,244	710	0	0	0	0	507		1
36209C-RS-7	GOVT NATL MTG ASSOC I #467697	06/01/2002	SCHEDULED REDEMPTION		11,387	11,387	11,651	11,387	(280)	0	0	0	0	185		1
36209C-5K-8	GOVT NATL MTG ASSOC I #468050	06/01/2002	SCHEDULED REDEMPTION		41,977	41,977	39,891	41,977	2,318	0	0	0	0	1,684		1
36209C-6T-8	GOVT NATL MTG ASSOC I #468082	06/01/2002	SCHEDULED REDEMPTION		49,722	49,722	48,887	49,722	707	0	0	0	0	831		1
36209D-B8-6	GOVT NATL MTG ASSOC I #468163	06/01/2002	SCHEDULED REDEMPTION		294,015	294,015	297,876	294,015	(3,094)	0	0	0	0	3,012		1
36209E-WG-3	GOVT NATL MTG ASSOC I #469647	06/01/2002	SCHEDULED REDEMPTION		41,192	41,192	40,500	41,192	619	0	0	0	0	1,010		1
36209E-6U-1	GOVT NATL MTG ASSOC I #469883	06/01/2002	SCHEDULED REDEMPTION		5,561	5,561	5,487	5,561	76	0	0	0	0	63		1
36209F-A2-5	GOVT NATL MTG ASSOC I #469925	06/01/2002	SCHEDULED REDEMPTION		122,829	122,829	125,362	122,829	(2,992)	0	0	0	0	1,768		1
36209F-CV-9	GOVT NATL MTG ASSOC I #469984	06/01/2002	SCHEDULED REDEMPTION		71,721	71,721	69,479	71,721	1,378	0	0	0	0	756		1
36209F-DS-5	GOVT NATL MTG ASSOC I #470013	06/01/2002	SCHEDULED REDEMPTION		68,509	68,509	70,098	68,509	(1,885)	0	0	0	0	1,440		1
36209F-E8-8	GOVT NATL MTG ASSOC I #470059	06/01/2002	SCHEDULED REDEMPTION		2,282	2,282	2,320	2,282	(41)	0	0	0	0	27		1
36209F-LS-6	GOVT NATL MTG ASSOC I #470237	06/01/2002	SCHEDULED REDEMPTION		2,738	2,738	2,702	2,738	44	0	0	0	0	40		1
36209F-N4-7	GOVT NATL MTG ASSOC I #470311	06/01/2002	SCHEDULED REDEMPTION		30,871	30,871	30,461	30,871	473	0	0	0	0	389		1
36209F-VJ-5	GOVT NATL MTG ASSOC I #470517	06/01/2002	SCHEDULED REDEMPTION		52,079	52,079	53,153	52,079	(1,196)	0	0	0	0	1,308		1
36209F-ZU-6	GOVT NATL MTG ASSOC I #470655	06/01/2002	SCHEDULED REDEMPTION		1,720	1,720	1,748	1,720	(32)	0	0	0	0	35		1
36209F-ZX-0	GOVT NATL MTG ASSOC I #470658	06/01/2002	SCHEDULED REDEMPTION		3,353	3,353	3,430	3,353	(94)	0	0	0	0	21		1
36209J-MC-2	GOVT NATL MTG ASSOC I #472955	06/01/2002	SCHEDULED REDEMPTION		92,211	92,211	94,351	92,211	(2,337)	0	0	0	0	1,607		1
36209K-RH-3	GOVT NATL MTG ASSOC I #473988	06/01/2002	SCHEDULED REDEMPTION		38,742	38,742	40,183	38,742	(1,213)	0	0	0	0	435		1
36209K-UC-0	GOVT NATL MTG ASSOC I #474079	06/01/2002	SCHEDULED REDEMPTION		14,881	14,881	15,226	14,881	(434)	0	0	0	0	357		1
36209K-Y5-1	GOVT NATL MTG ASSOC I #474232	06/01/2002	SCHEDULED REDEMPTION		3,361	3,361	3,486	3,361	(113)	0	0	0	0	235		1
36209L-3H-7	GOVT NATL MTG ASSOC I #475200	06/01/2002	SCHEDULED REDEMPTION		158,219	158,219	162,014	158,219	(2,870)	0	0	0	0	4,118		1
36209M-EK-6	GOVT NATL MTG ASSOC I #475438	06/01/2002	SCHEDULED REDEMPTION		21,490	21,490	22,289	21,490	(801)	0	0	0	0	401		1
36209M-JF-2	GOVT NATL MTG ASSOC I #475562	06/01/2002	SCHEDULED REDEMPTION		99,177	99,177	94,900	99,177	3,842	0	0	0	0	1,765		1
36209M-K3-7	GOVT NATL MTG ASSOC I #475614	06/01/2002	SCHEDULED REDEMPTION		42,266	42,266	41,557	42,266	650	0	0	0	0	562		1
36209M-3X-0	GOVT NATL MTG ASSOC I #476114	06/01/2002	SCHEDULED REDEMPTION		37,171	37,171	36,546	37,171	634	0	0	0	0	761		1
36209M-4L-5	GOVT NATL MTG ASSOC I #476127	06/01/2002	SCHEDULED REDEMPTION		131,250	131,250	134,367	131,250	(2,325)	0	0	0	0	2,807		1
36209N-DX-7	GOVT NATL MTG ASSOC I #476318	06/01/2002	SCHEDULED REDEMPTION		58,206	58,206	59,602	58,206	(1,199)	0	0	0	0	2,456		1
36209N-3W-0	GOVT NATL MTG ASSOC I #477013	06/01/2002	SCHEDULED REDEMPTION		61,374	61,374	63,330	61,374	(2,398)	0	0	0	0	1,302		1
36209Q-D5-1	GOVT NATL MTG ASSOC I #478124	06/01/2002	SCHEDULED REDEMPTION		63,091	63,091	63,328	63,091	(460)	0	0	0	0	795		1
36209Q-RF-4	GOVT NATL MTG ASSOC I #478486	06/01/2002	SCHEDULED REDEMPTION		1,466	1,466	1,512	1,466	(49)	0	0	0	0	19		1
36209Q-3F-0	GOVT NATL MTG ASSOC I #478798	06/01/2002	SCHEDULED REDEMPTION		1,340	1,340	1,322	1,340	20	0	0	0	0	22		1
36209Q-7M-1	GOVT NATL MTG ASSOC I #478900	06/01/2002	SCHEDULED REDEMPTION		2,647	2,647	2,707	2,647	(78)	0	0	0	0	69		1
36209R-CU-5	GOVT NATL MTG ASSOC I #478983	06/01/2002	SCHEDULED REDEMPTION		2,072	2,072	2,120	2,072	(49)	0	0	0	0	36		1
36209R-CX-9	GOVT NATL MTG ASSOC I #478986	06/01/2002	SCHEDULED REDEMPTION		323,886	323,886	337,449	323,886	(16,232)	0	0	0	0	8,981		1
36209R-NL-3	GOVT NATL MTG ASSOC I #479295	06/01/2002	SCHEDULED REDEMPTION		96,927	96,927	99,108	96,927	(2,499)	0	0	0	0	1,581		1
36209R-XR-9	GOVT NATL MTG ASSOC I #479588	06/01/2002	SCHEDULED REDEMPTION		67,653	67,653	70,571	67,653	(3,844)	0	0	0	0	1,305		1
36209U-GD-2	GOVT NATL MTG ASSOC I #481796	06/01/2002	SCHEDULED REDEMPTION		263,720	263,720	269,983	263,720	(6,837)	0	0	0	0	2,630		1
36209W-HW-5	GOVT NATL MTG ASSOC I #483645	06/01/2002	SCHEDULED REDEMPTION		35,012	35,012	34,424	35,012	533	0	0	0	0	529		1
36209W-H7-0	GOVT NATL MTG ASSOC I #483654	06/01/2002	SCHEDULED REDEMPTION		25,710	25,710	25,278	25,710	376	0	0	0	0	750		1
36209X-YS-3	GOVT NATL MTG ASSOC I #485021	06/01/2002	SCHEDULED REDEMPTION		80,128	80,128	78,782	80,128	1,219	0	0	0	0	1,018		1
36209X-2C-3	GOVT NATL MTG ASSOC I #485071	06/01/2002	SCHEDULED REDEMPTION		65,680	65,680	64,577	65,680	1,116	0	0	0	0	761		1
36209Y-D8-8	GOVT NATL MTG ASSOC I #485327	05/01/2002	SCHEDULED REDEMPTION		52,303	52,303	53,517	52,303	(1,536)	0	0	0	0	0		1
36209Y-LR-7	GOVT NATL MTG ASSOC I #485536	06/01/2002	SCHEDULED REDEMPTION		77,561	77,561	80,264	77,561	(2,703)	0	0	0	0	676		1
36209Y-YD-4	GOVT NATL MTG ASSOC I #485908	05/01/2002	SCHEDULED REDEMPTION		62	62	63	62	(1)	0	0	0	0	0		1
36210A-BR-7	GOVT NATL MTG ASSOC I #486148	06/01/2002	SCHEDULED REDEMPTION		2,474	2,474	2,530	2,474	(63)	0	0	0	0	41		1
36210A-L5-4	GOVT NATL MTG ASSOC I #486448	06/01/2002	SCHEDULED REDEMPTION		234,343	234,343	238,371	234,343	(3,340)	0	0	0	0	3,842		1
36210A-RV-1	GOVT NATL MTG ASSOC I #486600	06/01/2002	SCHEDULED REDEMPTION		90,310	90,310	92,173	90,310	(2,250)	0	0	0	0	1,765		1
36210A-SJ-7	GOVT NATL MTG ASSOC I #486621	06/01/2002	SCHEDULED REDEMPTION		52,006	52,006	51,132	52,006	821	0	0	0	0	769		1
36210A-XN-2	GOVT NATL MTG ASSOC I #486785	06/01/2002	SCHEDULED REDEMPTION		10,573	10,573	10,824	10,573	(261)	0	0	0	0	78		1
36210B-QZ-1	GOVT NATL MTG ASSOC I #487472	06/01/2002	SCHEDULED REDEMPTION		2,096	2,096	1,951	2,096	121	0	0	0	0	22		1
36210B-TT-2	GOVT NATL MTG ASSOC I #487562	06/01/2002	SCHEDULED REDEMPTION		2,221	2,221	2,258	2,221	(34)	0	0	0	0	26		1
36210E-DM-8	GOVT NATL MTG ASSOC I #489808	06/01/2002	SCHEDULED REDEMPTION		37,478	37,478	36,980	37,478	531	0	0	0	0	568		1
36210E-SB-6	GOVT NATL MTG ASSOC I #490214	06/01/2002	SCHEDULED REDEMPTION		48,749	48,749	48,101	48,749	628	0	0	0	0	799		1
36210E-ZC-6	GOVT NATL MTG ASSOC I #490439	06/01/2002	SCHEDULED REDEMPTION		805	805	794	805	11	0	0	0	0	13		1
36210F-EQ-5	GOVT NATL MTG ASSOC I #490743	06/01/2002	SCHEDULED REDEMPTION		596,909	596,909	610,060	596,909	(10,724)	0	0	0	0	8,923		1
36210F-FH-4	GOVT NATL MTG ASSOC I #490768	06/01/2002	SCHEDULED REDEMPTION		13,536	13,536	13,309	13,536	198	0	0	0	0	559		1
36210F-RG-3	GOVT NATL MTG ASSOC I #491087	06/01/2002	SCHEDULED REDEMPTION		22,693	22,693	21,984	22,693	402	0	0	0	0	342		1
36210F-ZG-4	GOVT NATL MTG ASSOC I #491343	06/01/2002	SCHEDULED REDEMPTION		16,475	16,475	16,858	16,475	(521)	0	0	0	0	309		1
36210F-6Q-4	GOVT NATL MTG ASSOC I #491479	06/01/2002	SCHEDULED REDEMPTION		39,011	39,011	38,493	39,011	510	0	0	0	0	727		1
36210G-K4-5	GOVT NATL MTG ASSOC I #491815	06/01/2002	SCHEDULED REDEMPTION		64,245	64,245	65,770	64,245	(1,580)	0	0	0	0	389		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)
36210H-EJ-7	GOVT NATL MTG ASSOC I #492537	06/01/2002	SCHEDULED REDEMPTION		533	533	526	533	8	0	0	0	0	8		1
36210H-V5-8	GOVT NATL MTG ASSOC I #493036	06/01/2002	SCHEDULED REDEMPTION		36,213	36,213	37,073	36,213	(782)	0	0	0	0	704		1
36210J-JL-3	GOVT NATL MTG ASSOC I #493567	06/01/2002	SCHEDULED REDEMPTION		28,024	28,024	27,148	28,024	477	0	0	0	0	579		1
36210J-J8-2	GOVT NATL MTG ASSOC I #493587	06/01/2002	SCHEDULED REDEMPTION		22,340	22,340	21,965	22,340	337	0	0	0	0	642		1
36210J-WB-0	GOVT NATL MTG ASSOC I #493942	06/01/2002	SCHEDULED REDEMPTION		171,683	171,683	166,318	171,683	3,419	0	0	0	0	3,400		1
36210J-2P-2	GOVT NATL MTG ASSOC I #494082	06/01/2002	SCHEDULED REDEMPTION		94,064	94,064	96,004	94,064	(2,751)	0	0	0	0	1,241		1
36210K-AC-9	GOVT NATL MTG ASSOC I #494203	06/01/2002	SCHEDULED REDEMPTION		1,628	1,628	1,607	1,628	23	0	0	0	0	27		1
36210K-KQ-7	GOVT NATL MTG ASSOC I #494503	06/01/2002	SCHEDULED REDEMPTION		17,562	17,562	17,328	17,562	272	0	0	0	0	648		1
36210K-WR-2	GOVT NATL MTG ASSOC I #494856	06/01/2002	SCHEDULED REDEMPTION		26,487	26,487	26,136	26,487	364	0	0	0	0	361		1
36210L-TZ-6	GOVT NATL MTG ASSOC I #495668	06/01/2002	SCHEDULED REDEMPTION		3,780	3,780	3,901	3,780	(148)	0	0	0	0	25		1
36210L-UV-3	GOVT NATL MTG ASSOC I #495696	06/01/2002	SCHEDULED REDEMPTION		8,265	8,265	8,529	8,265	(278)	0	0	0	0	160		1
36210M-YL-9	GOVT NATL MTG ASSOC I #496715	06/01/2002	SCHEDULED REDEMPTION		328,953	328,953	319,701	328,953	10,130	0	0	0	0	3,256		1
36210M-6E-6	GOVT NATL MTG ASSOC I #496869	06/01/2002	SCHEDULED REDEMPTION		42,846	42,846	42,277	42,846	617	0	0	0	0	245		1
36210N-MX-4	GOVT NATL MTG ASSOC I #497274	06/01/2002	SCHEDULED REDEMPTION		88,048	88,048	90,139	88,048	(1,893)	0	0	0	0	2,711		1
36210N-NR-6	GOVT NATL MTG ASSOC I #497300	06/01/2002	SCHEDULED REDEMPTION		93,125	93,125	95,337	93,125	(1,822)	0	0	0	0	1,040		1
36210P-N3-4	GOVT NATL MTG ASSOC I #498210	06/01/2002	SCHEDULED REDEMPTION		1,894	1,894	1,835	1,894	56	0	0	0	0	29		1
36210Q-HM-7	GOVT NATL MTG ASSOC I #498936	06/01/2002	SCHEDULED REDEMPTION		4,034	4,034	3,980	4,034	40	0	0	0	0	320		1
36210Q-2K-7	GOVT NATL MTG ASSOC I #499478	06/01/2002	SCHEDULED REDEMPTION		70,664	70,664	73,712	70,664	(4,239)	0	0	0	0	740		1
36210R-M2-3	GOVT NATL MTG ASSOC I #499977	06/01/2002	SCHEDULED REDEMPTION		1,764	1,764	1,741	1,764	24	0	0	0	0	25		1
36210S-C5-5	GOVT NATL MTG ASSOC I #500592	06/01/2002	SCHEDULED REDEMPTION		3,548	3,548	3,426	3,548	96	0	0	0	0	58		1
36210T-DK-9	GOVT NATL MTG ASSOC I #501506	06/01/2002	SCHEDULED REDEMPTION		26,337	26,337	26,436	26,337	(217)	0	0	0	0	168		1
36210T-EV-4	GOVT NATL MTG ASSOC I #501548	06/01/2002	SCHEDULED REDEMPTION		54,952	54,952	54,222	54,952	778	0	0	0	0	830		1
36210T-SE-7	GOVT NATL MTG ASSOC I #501917	06/01/2002	SCHEDULED REDEMPTION		3,400	3,400	3,479	3,400	(78)	0	0	0	0	41		1
36210U-N5-8	GOVT NATL MTG ASSOC I #502712	06/01/2002	SCHEDULED REDEMPTION		16,186	16,186	15,971	16,186	203	0	0	0	0	201		1
36210U-Q7-1	GOVT NATL MTG ASSOC I #502778	06/01/2002	SCHEDULED REDEMPTION		54	54	56	54	(4)	0	0	0	0	27		1
36210U-W4-1	GOVT NATL MTG ASSOC I #502967	06/01/2002	SCHEDULED REDEMPTION		641,584	641,584	646,696	641,584	(3,970)	0	0	0	0	9,201		1
36210V-GA-3	GOVT NATL MTG ASSOC I #503393	06/01/2002	SCHEDULED REDEMPTION		168,811	168,811	163,035	168,811	5,291	0	0	0	0	2,563		1
36210V-MQ-1	GOVT NATL MTG ASSOC I #503567	06/01/2002	SCHEDULED REDEMPTION		1,174	1,174	1,158	1,174	17	0	0	0	0	19		1
36210V-WJ-6	GOVT NATL MTG ASSOC I #503849	06/01/2002	SCHEDULED REDEMPTION		21,297	21,297	21,014	21,297	303	0	0	0	0	397		1
36210W-FX-2	GOVT NATL MTG ASSOC I #504282	06/01/2002	SCHEDULED REDEMPTION		67,815	67,815	66,915	67,815	857	0	0	0	0	526		1
36210W-NT-2	GOVT NATL MTG ASSOC I #504502	06/01/2002	SCHEDULED REDEMPTION		9,899	9,899	10,062	9,899	(171)	0	0	0	0	258		1
36210W-QU-6	GOVT NATL MTG ASSOC I #504567	06/01/2002	SCHEDULED REDEMPTION		55,751	55,751	56,901	55,751	(1,380)	0	0	0	0	362		1
36210W-SJ-9	GOVT NATL MTG ASSOC I #504621	06/01/2002	SCHEDULED REDEMPTION		80,496	80,496	82,307	80,496	(2,341)	0	0	0	0	1,141		1
36210X-VB-0	GOVT NATL MTG ASSOC I #505610	06/01/2002	SCHEDULED REDEMPTION		21,863	21,863	22,370	21,863	(545)	0	0	0	0	536		1
36210X-2N-6	GOVT NATL MTG ASSOC I #505781	06/01/2002	SCHEDULED REDEMPTION		178,548	178,548	182,231	178,548	(3,768)	0	0	0	0	2,949		1
36210X-5M-5	GOVT NATL MTG ASSOC I #505852	06/01/2002	SCHEDULED REDEMPTION		51,410	51,410	52,471	51,410	(1,103)	0	0	0	0	1,221		1
36210X-5V-5	GOVT NATL MTG ASSOC I #505860	06/01/2002	SCHEDULED REDEMPTION		2,642	2,642	2,686	2,642	(46)	0	0	0	0	57		1
36210Y-UV-5	GOVT NATL MTG ASSOC I #506496	06/01/2002	SCHEDULED REDEMPTION		1,137	1,137	1,122	1,137	16	0	0	0	0	169		1
36210Y-YH-2	GOVT NATL MTG ASSOC I #506612	06/01/2002	SCHEDULED REDEMPTION		364,019	364,019	351,563	364,019	11,713	0	0	0	0	7,135		1
36210Y-YP-4	GOVT NATL MTG ASSOC I #506618	06/01/2002	SCHEDULED REDEMPTION		3,603	3,603	3,663	3,603	(63)	0	0	0	0	45		1
36210Y-2E-4	GOVT NATL MTG ASSOC I #506673	06/01/2002	SCHEDULED REDEMPTION		2,464	2,464	2,542	2,464	(85)	0	0	0	0	54		1
36211A-N8-5	GOVT NATL MTG ASSOC I #507215	06/01/2002	SCHEDULED REDEMPTION		271,256	271,256	270,789	271,256	502	0	0	0	0	4,801		1
36211A-4P-8	GOVT NATL MTG ASSOC I #507630	06/01/2002	SCHEDULED REDEMPTION		1,067	1,067	1,033	1,067	19	0	0	0	0	16		1
36211B-ZM-9	GOVT NATL MTG ASSOC I #508448	06/01/2002	SCHEDULED REDEMPTION		46,436	46,436	45,819	46,436	551	0	0	0	0	579		1
36211D-UK-4	GOVT NATL MTG ASSOC I #510086	06/01/2002	SCHEDULED REDEMPTION		1,417	1,417	1,398	1,417	19	0	0	0	0	24		1
36211E-EP-9	GOVT NATL MTG ASSOC I #510542	06/01/2002	SCHEDULED REDEMPTION		56,258	56,258	57,418	56,258	(1,369)	0	0	0	0	752		1
36211E-E7-9	GOVT NATL MTG ASSOC I #510558	06/01/2002	SCHEDULED REDEMPTION		39,841	39,841	40,663	39,841	(1,209)	0	0	0	0	1,020		1
36211E-LE-6	GOVT NATL MTG ASSOC I #510725	06/01/2002	SCHEDULED REDEMPTION		129,250	129,250	131,916	129,250	(3,976)	0	0	0	0	1,504		1
36211E-LK-2	GOVT NATL MTG ASSOC I #510730	06/01/2002	SCHEDULED REDEMPTION		5,949	5,949	5,870	5,949	102	0	0	0	0	70		1
36211F-GB-5	GOVT NATL MTG ASSOC I #511494	06/01/2002	SCHEDULED REDEMPTION		35,403	35,403	36,134	35,403	(1,027)	0	0	0	0	1,335		1
36211F-HN-8	GOVT NATL MTG ASSOC I #511537	06/01/2002	SCHEDULED REDEMPTION		304,236	304,236	316,976	304,236	(22,260)	0	0	0	0	5,392		1
36211F-JU-0	GOVT NATL MTG ASSOC I #511575	06/01/2002	SCHEDULED REDEMPTION		259	259	269	259	(9)	0	0	0	0	498		1
36211G-UU-5	GOVT NATL MTG ASSOC I #512795	06/01/2002	SCHEDULED REDEMPTION		3,438	3,438	3,518	3,438	(80)	0	0	0	0	94		1
36211H-G6-2	GOVT NATL MTG ASSOC I #513321	06/01/2002	SCHEDULED REDEMPTION		14,996	14,996	15,343	14,996	(429)	0	0	0	0	315		1
36211H-U4-1	GOVT NATL MTG ASSOC I #513703	06/01/2002	SCHEDULED REDEMPTION		12,920	12,920	13,219	12,920	(309)	0	0	0	0	203		1
36211H-VR-9	GOVT NATL MTG ASSOC I #513724	06/01/2002	SCHEDULED REDEMPTION		3,457	3,457	3,567	3,457	(116)	0	0	0	0	66		1
36211H-XQ-9	GOVT NATL MTG ASSOC I #513787	06/01/2002	SCHEDULED REDEMPTION		31,655	31,655	32,664	31,655	(1,182)	0	0	0	0	379		1
36211J-PM-3	GOVT NATL MTG ASSOC I #514428	06/01/2002	SCHEDULED REDEMPTION		29,550	29,550	30,492	29,550	(1,120)	0	0	0	0	559		1
36211L-BU-5	GOVT NATL MTG ASSOC I #515851	06/01/2002	SCHEDULED REDEMPTION		3,456	3,456	3,605	3,456	(251)	0	0	0	0	68		1
36211L-EQ-1	GOVT NATL MTG ASSOC I #515943	06/01/2002	SCHEDULED REDEMPTION		45,264	45,264	44,663	45,264	684	0	0	0	0	255		1
36211M-ZU-7	GOVT NATL MTG ASSOC I #517455	06/01/2002	SCHEDULED REDEMPTION		70,335	70,335	72,577	70,335	(3,407)	0	0	0	0	1,321		1

SCHEDULE D - PART 4

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

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36211N-PH-5	GOVT NATL MTG ASSOC I #518024	06/01/2002	SCHEDULED REDEMPTION		170,423	170,423	175,243	170,423	(6,403)	0	0	0	0	2,594		1
36211N-PY-8	GOVT NATL MTG ASSOC I #518039	06/01/2002	SCHEDULED REDEMPTION		1,341	1,341	1,384	1,341	(42)	0	0	0	0	65		1
36211N-WL-8	GOVT NATL MTG ASSOC I #518251	06/01/2002	SCHEDULED REDEMPTION		391,461	391,461	407,853	391,461	(24,639)	0	0	0	0	6,473		1
36211N-5L-8	GOVT NATL MTG ASSOC I #518451	06/01/2002	SCHEDULED REDEMPTION		1,812	1,812	1,842	1,812	(31)	0	0	0	0	33		1
36211P-BN-2	GOVT NATL MTG ASSOC I #518545	06/01/2002	SCHEDULED REDEMPTION		77,757	77,757	79,361	77,757	(2,246)	0	0	0	0	1,998		1
36211P-HB-2	GOVT NATL MTG ASSOC I #518726	06/01/2002	SCHEDULED REDEMPTION		84,341	84,341	86,081	84,341	(2,849)	0	0	0	0	1,048		1
36211Q-AM-3	GOVT NATL MTG ASSOC I #519412	06/01/2002	SCHEDULED REDEMPTION		474,738	474,738	494,618	474,738	(23,394)	0	0	0	0	6,560		1
36211Q-C2-5	GOVT NATL MTG ASSOC I #519489	05/01/2002	SCHEDULED REDEMPTION		1,196	1,196	1,215	1,196	(19)	0	0	0	0	0		1
36211Q-YE-5	GOVT NATL MTG ASSOC I #520109	06/01/2002	SCHEDULED REDEMPTION		2,766	2,766	2,854	2,766	(102)	0	0	0	0	24		1
36211R-H4-4	GOVT NATL MTG ASSOC I #520551	06/01/2002	SCHEDULED REDEMPTION		4,767	4,767	4,757	4,767	76	0	0	0	0	98		1
36211R-K5-7	GOVT NATL MTG ASSOC I #520616	06/01/2002	SCHEDULED REDEMPTION		119,621	119,621	124,630	119,621	(7,478)	0	0	0	0	2,570		1
36211R-M2-2	GOVT NATL MTG ASSOC I #520677	06/01/2002	SCHEDULED REDEMPTION		110	110	112	110	(3)	0	0	0	0	2		1
36211R-Q7-7	GOVT NATL MTG ASSOC I #520778	06/01/2002	SCHEDULED REDEMPTION		73,675	73,675	76,024	73,675	(2,912)	0	0	0	0	942		1
36211S-RD-1	GOVT NATL MTG ASSOC I #521684	06/01/2002	SCHEDULED REDEMPTION		112,198	112,198	115,774	112,198	(5,043)	0	0	0	0	2,475		1
36211T-UC-7	GOVT NATL MTG ASSOC I #522679	06/01/2002	SCHEDULED REDEMPTION		598	598	611	598	(15)	0	0	0	0	13		1
36211T-7J-8	GOVT NATL MTG ASSOC I #522997	06/01/2002	SCHEDULED REDEMPTION		398,696	398,696	415,391	398,696	(22,611)	0	0	0	0	6,080		1
36211U-D3-3	GOVT NATL MTG ASSOC I #523122	05/01/2002	SCHEDULED REDEMPTION		47	47	48	47	(1)	0	0	0	0	0		1
36211U-K3-5	GOVT NATL MTG ASSOC I #523314	06/01/2002	SCHEDULED REDEMPTION		88,990	88,990	90,826	88,990	(2,135)	0	0	0	0	1,872		1
36211U-XU-1	GOVT NATL MTG ASSOC I #523691	06/01/2002	SCHEDULED REDEMPTION		146,300	146,300	149,317	146,300	(2,993)	0	0	0	0	2,181		1
36211W-KL-1	GOVT NATL MTG ASSOC I #525099	06/01/2002	SCHEDULED REDEMPTION		3,756	3,756	3,840	3,756	(139)	0	0	0	0	75		1
36211W-N9-5	GOVT NATL MTG ASSOC I #525216	06/01/2002	SCHEDULED REDEMPTION		206	206	215	206	(16)	0	0	0	0	265		1
36211W-V2-1	GOVT NATL MTG ASSOC I #525433	06/01/2002	SCHEDULED REDEMPTION		21,020	21,020	21,493	21,020	(400)	0	0	0	0	168		1
36211X-AY-2	GOVT NATL MTG ASSOC I #525723	06/01/2002	SCHEDULED REDEMPTION		57,173	57,173	58,459	57,173	(1,775)	0	0	0	0	485		1
36211X-L4-6	GOVT NATL MTG ASSOC I #526047	06/01/2002	SCHEDULED REDEMPTION		54,413	54,413	56,759	54,413	(4,409)	0	0	0	0	959		1
36211X-UQ-7	GOVT NATL MTG ASSOC I #526291	06/01/2002	SCHEDULED REDEMPTION		18,711	18,711	19,413	18,711	(872)	0	0	0	0	211		1
36211X-YN-0	GOVT NATL MTG ASSOC I #526417	06/01/2002	SCHEDULED REDEMPTION		859	859	879	859	(23)	0	0	0	0	1,037		1
36211Y-TD-6	GOVT NATL MTG ASSOC I #527148	06/01/2002	SCHEDULED REDEMPTION		13,956	13,956	14,270	13,956	(496)	0	0	0	0	180		1
36211Y-T5-3	GOVT NATL MTG ASSOC I #527172	06/01/2002	SCHEDULED REDEMPTION		6,612	6,612	6,761	6,612	(188)	0	0	0	0	94		1
36211Y-ZU-1	GOVT NATL MTG ASSOC I #527355	06/01/2002	SCHEDULED REDEMPTION		157,804	157,804	164,412	157,804	(8,533)	0	0	0	0	3,962		1
36211Y-4S-0	GOVT NATL MTG ASSOC I #527433	06/01/2002	SCHEDULED REDEMPTION		135,816	135,816	140,145	135,816	(5,880)	0	0	0	0	2,402		1
36212B-HG-1	GOVT NATL MTG ASSOC I #528631	06/01/2002	SCHEDULED REDEMPTION		3,169	3,169	3,242	3,169	(89)	0	0	0	0	89		1
36212B-KW-2	GOVT NATL MTG ASSOC I #528709	06/01/2002	SCHEDULED REDEMPTION		95	95	97	95	(2)	0	0	0	0	2		1
36212B-LJ-0	GOVT NATL MTG ASSOC I #528729	06/01/2002	SCHEDULED REDEMPTION		21	21	22	21	(1)	0	0	0	0	16		1
36212C-CV-1	GOVT NATL MTG ASSOC I #529384	06/01/2002	SCHEDULED REDEMPTION		2,087	2,087	2,066	2,087	15	0	0	0	0	1,216		1
36212C-QW-4	GOVT NATL MTG ASSOC I #529769	05/01/2002	SCHEDULED REDEMPTION		8,447	8,447	8,643	8,447	(184)	0	0	0	0	0		1
36212C-YV-7	GOVT NATL MTG ASSOC I #530024	06/01/2002	SCHEDULED REDEMPTION		170,113	170,113	177,450	170,113	(9,895)	0	0	0	0	2,438		1
36212D-FS-3	GOVT NATL MTG ASSOC I #530377	06/01/2002	SCHEDULED REDEMPTION		7,108	7,108	7,335	7,108	(213)	0	0	0	0	96		1
36212D-N7-0	GOVT NATL MTG ASSOC I #530614	05/01/2002	SCHEDULED REDEMPTION		52,030	52,030	52,888	52,030	(948)	0	0	0	0	0		1
36212D-N8-8	GOVT NATL MTG ASSOC I #530615	05/01/2002	SCHEDULED REDEMPTION		52,012	52,012	52,869	52,012	(881)	0	0	0	0	0		1
36212D-W3-9	GOVT NATL MTG ASSOC I #530866	06/01/2002	SCHEDULED REDEMPTION		9,910	9,910	10,337	9,910	(442)	0	0	0	0	159		1
36212D-7A-1	GOVT NATL MTG ASSOC I #531089	06/01/2002	SCHEDULED REDEMPTION		25,439	25,439	26,393	25,439	(1,440)	0	0	0	0	392		1
36212E-H5-9	GOVT NATL MTG ASSOC I #531352	06/01/2002	SCHEDULED REDEMPTION		99,354	99,354	102,521	99,354	(3,705)	0	0	0	0	1,850		1
36212E-TY-3	GOVT NATL MTG ASSOC I #531667	06/01/2002	SCHEDULED REDEMPTION		312,984	312,984	326,090	312,984	(18,536)	0	0	0	0	9,998		1
36212E-VU-8	GOVT NATL MTG ASSOC I #531727	06/01/2002	SCHEDULED REDEMPTION		71,442	71,442	74,434	71,442	(5,889)	0	0	0	0	2,408		1
36212E-XE-2	GOVT NATL MTG ASSOC I #531777	06/01/2002	SCHEDULED REDEMPTION		32,503	32,503	33,722	32,503	(1,887)	0	0	0	0	822		1
36212F-C6-9	GOVT NATL MTG ASSOC I #532093	06/01/2002	SCHEDULED REDEMPTION		292,320	292,320	304,560	292,320	(20,518)	0	0	0	0	4,002		1
36212G-NP-3	GOVT NATL MTG ASSOC I #533298	06/01/2002	SCHEDULED REDEMPTION		150,322	150,322	156,616	150,322	(8,518)	0	0	0	0	2,967		1
36212G-ZF-2	GOVT NATL MTG ASSOC I #533642	05/01/2002	SCHEDULED REDEMPTION		631	631	641	631	(11)	0	0	0	0	0		1
36212G-2N-1	GOVT NATL MTG ASSOC I #533681	05/01/2002	SCHEDULED REDEMPTION		1,502	1,502	1,537	1,502	(37)	0	0	0	0	0		1
36212L-AJ-0	GOVT NATL MTG ASSOC I #536509	06/01/2002	SCHEDULED REDEMPTION		47,790	47,790	48,578	47,790	(880)	0	0	0	0	0		1
36212L-YR-6	GOVT NATL MTG ASSOC I #537220	05/01/2002	SCHEDULED REDEMPTION		32,642	32,642	33,400	32,642	(712)	0	0	0	0	0		1
36212L-7F-2	GOVT NATL MTG ASSOC I #537394	06/01/2002	SCHEDULED REDEMPTION		4,981	4,981	5,140	4,981	(195)	0	0	0	0	80		1
36212M-DL-0	GOVT NATL MTG ASSOC I #537507	06/01/2002	SCHEDULED REDEMPTION		237,010	237,010	246,934	237,010	(12,442)	0	0	0	0	4,284		1
36212M-DZ-9	GOVT NATL MTG ASSOC I #537520	06/01/2002	SCHEDULED REDEMPTION		4,941	4,941	5,154	4,941	(287)	0	0	0	0	91		1
36212M-ER-6	GOVT NATL MTG ASSOC I #537544	06/01/2002	SCHEDULED REDEMPTION		222,410	222,410	231,723	222,410	(11,446)	0	0	0	0	3,794		1
36212M-EV-7	GOVT NATL MTG ASSOC I #537548	06/01/2002	SCHEDULED REDEMPTION		406,117	406,117	423,124	406,117	(24,497)	0	0	0	0	6,394		1
36212M-XL-8	GOVT NATL MTG ASSOC I #538083	06/01/2002	SCHEDULED REDEMPTION		12,232	12,232	12,516	12,232	(313)	0	0	0	0	359		1
36212N-2Q-9	GOVT NATL MTG ASSOC I #539083	05/01/2002	SCHEDULED REDEMPTION		56	56	58	56	(1)	0	0	0	0	0		1
36212P-DS-8	GOVT NATL MTG ASSOC I #539313	06/01/2002	SCHEDULED REDEMPTION		225	225	231	225	(7)	0	0	0	0	3		1
36212P-P3-0	GOVT NATL MTG ASSOC I #539642	05/01/2002	SCHEDULED REDEMPTION		518	518	527	518	(10)	0	0	0	0	0		1
36212P-3U-4	GOVT NATL MTG ASSOC I #540011	06/01/2002	SCHEDULED REDEMPTION		292,433	292,433	304,678	292,433	(19,276)	0	0	0	0	5,772		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)
36212Q-BT-6	GOVT NATL MTG ASSOC I #540150	05/01/2002	SCHEDULED REDEMPTION		2,287	2,287	2,324	2,287	(37)	0	0	0	0	0		1
36212Q-CJ-7	GOVT NATL MTG ASSOC I #540173	05/01/2002	SCHEDULED REDEMPTION		38	38	38	38	(1)	0	0	0	0	0		1
36212Q-F3-9	GOVT NATL MTG ASSOC I #540286	05/01/2002	SCHEDULED REDEMPTION		552	552	564	552	(15)	0	0	0	0	0		1
36212Q-HT-0	GOVT NATL MTG ASSOC I #540342	06/01/2002	SCHEDULED REDEMPTION		3,338	3,338	3,444	3,338	(111)	0	0	0	0	45		1
36212Q-SD-3	GOVT NATL MTG ASSOC I #540616	06/01/2002	SCHEDULED REDEMPTION		23,338	23,338	24,082	23,338	(1,158)	0	0	0	0	293		1
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819	06/01/2002	SCHEDULED REDEMPTION		96,276	96,276	99,344	96,276	(3,600)	0	0	0	0	1,394		1
36212R-CA-4	GOVT NATL MTG ASSOC I #541065	05/01/2002	SCHEDULED REDEMPTION		2,120	2,120	2,169	2,120	(54)	0	0	0	0	0		1
36212R-D8-8	GOVT NATL MTG ASSOC I #541127	05/01/2002	SCHEDULED REDEMPTION		24	24	24	24	(1)	0	0	0	0	0		1
36212R-E8-7	GOVT NATL MTG ASSOC I #541159	05/01/2002	SCHEDULED REDEMPTION		39	39	40	39	(1)	0	0	0	0	0		1
36212R-M9-6	GOVT NATL MTG ASSOC I #541384	05/01/2002	SCHEDULED REDEMPTION		69	69	70	69	(1)	0	0	0	0	0		1
36212R-NG-9	GOVT NATL MTG ASSOC I #541391	05/01/2002	SCHEDULED REDEMPTION		64	64	65	64	(2)	0	0	0	0	0		1
36212S-4T-0	GOVT NATL MTG ASSOC I #542734	06/01/2002	SCHEDULED REDEMPTION		17,440	17,440	16,895	17,440	299	0	0	0	0	200		1
36212T-DB-7	GOVT NATL MTG ASSOC I #542898	05/01/2002	SCHEDULED REDEMPTION		2,350	2,350	2,388	2,350	(41)	0	0	0	0	0		1
36212U-KV-2	GOVT NATL MTG ASSOC I #544008	05/01/2002	SCHEDULED REDEMPTION		22,560	22,560	23,084	22,560	(599)	0	0	0	0	0		1
36212U-XP-1	GOVT NATL MTG ASSOC I #544386	05/01/2002	SCHEDULED REDEMPTION		21	21	21	21	0	0	0	0	0	0		1
36212U-ZM-6	GOVT NATL MTG ASSOC I #544448	06/01/2002	SCHEDULED REDEMPTION		7,514	7,514	7,754	7,514	(266)	0	0	0	0	263		1
36212U-ZZ-7	GOVT NATL MTG ASSOC I #544460	05/01/2002	SCHEDULED REDEMPTION		19,754	19,754	20,212	19,754	(476)	0	0	0	0	0		1
36212V-B6-5	GOVT NATL MTG ASSOC I #544661	06/01/2002	SCHEDULED REDEMPTION		120,509	120,509	125,706	120,509	(5,962)	0	0	0	0	2,176		1
36212V-D2-2	GOVT NATL MTG ASSOC I #544721	05/01/2002	SCHEDULED REDEMPTION		49,000	49,000	50,137	49,000	(1,231)	0	0	0	0	0		1
36212V-H2-8	GOVT NATL MTG ASSOC I #544849	05/01/2002	SCHEDULED REDEMPTION		3,687	3,687	3,772	3,687	(91)	0	0	0	0	0		1
36212V-SU-4	GOVT NATL MTG ASSOC I #545131	05/01/2002	SCHEDULED REDEMPTION		45,359	45,359	46,107	45,359	(785)	0	0	0	0	0		1
36212V-XB-0	GOVT NATL MTG ASSOC I #545274	06/01/2002	SCHEDULED REDEMPTION		2,631	2,631	2,714	2,631	(127)	0	0	0	0	88		1
36212Y-LJ-0	GOVT NATL MTG ASSOC I #547629	05/01/2002	SCHEDULED REDEMPTION		4,939	4,939	5,021	4,939	(95)	0	0	0	0	0		1
36212Y-ZR-7	GOVT NATL MTG ASSOC I #548052	06/01/2002	SCHEDULED REDEMPTION		7,158	7,158	7,386	7,158	(490)	0	0	0	0	229		1
36212Y-6H-1	GOVT NATL MTG ASSOC I #548172	05/01/2002	SCHEDULED REDEMPTION		954	954	970	954	(23)	0	0	0	0	0		1
36213A-H9-8	GOVT NATL MTG ASSOC I #548456	06/01/2002	SCHEDULED REDEMPTION		58,248	58,248	59,600	58,248	(1,289)	0	0	0	0	1,160		1
36213B-CR-1	GOVT NATL MTG ASSOC I #549180	06/01/2002	SCHEDULED REDEMPTION		5,702	5,702	5,524	5,702	97	0	0	0	0	86		1
36213B-DS-8	GOVT NATL MTG ASSOC I #549213	06/01/2002	SCHEDULED REDEMPTION		4,038	4,038	4,167	4,038	(127)	0	0	0	0	84		1
36213E-AD-8	GOVT NATL MTG ASSOC I #551804	06/01/2002	SCHEDULED REDEMPTION		1,308	1,308	1,354	1,308	(46)	0	0	0	0	16		1
36213E-AE-6	GOVT NATL MTG ASSOC I #551805	06/01/2002	SCHEDULED REDEMPTION		253	253	262	253	(9)	0	0	0	0	2		1
36213G-CX-7	GOVT NATL MTG ASSOC I #553686	05/01/2002	SCHEDULED REDEMPTION		16,605	16,605	16,878	16,605	(283)	0	0	0	0	0		1
36213H-GU-7	GOVT NATL MTG ASSOC I #554711	05/01/2002	SCHEDULED REDEMPTION		57	57	58	57	(1)	0	0	0	0	0		1
36213H-HV-4	GOVT NATL MTG ASSOC I #554744	05/01/2002	SCHEDULED REDEMPTION		1,961	1,961	2,007	1,961	(50)	0	0	0	0	0		1
36213H-L5-6	GOVT NATL MTG ASSOC I #554848	06/01/2002	SCHEDULED REDEMPTION		4,787	4,787	4,637	4,787	81	0	0	0	0	72		1
36213H-NH-8	GOVT NATL MTG ASSOC I #554892	06/01/2002	SCHEDULED REDEMPTION		67,080	67,080	69,417	67,080	(2,337)	0	0	0	0	937		1
36213H-6A-2	GOVT NATL MTG ASSOC I #555365	06/01/2002	SCHEDULED REDEMPTION		477	477	472	477	3	0	0	0	0	8		1
36213J-3S-2	GOVT NATL MTG ASSOC I #556209	06/01/2002	SCHEDULED REDEMPTION		6,445	6,445	6,381	6,445	46	0	0	0	0	214		1
36213K-EF-5	GOVT NATL MTG ASSOC I #556434	05/01/2002	SCHEDULED REDEMPTION		2,713	2,713	2,758	2,713	(47)	0	0	0	0	0		1
36213K-E7-3	GOVT NATL MTG ASSOC I #556458	06/01/2002	SCHEDULED REDEMPTION		121,761	121,761	125,642	121,761	(5,632)	0	0	0	0	1,904		1
36213K-GQ-9	GOVT NATL MTG ASSOC I #556507	05/01/2002	SCHEDULED REDEMPTION		85,229	85,229	87,207	85,229	(3,543)	0	0	0	0	0		1
36213L-LR-9	GOVT NATL MTG ASSOC I #557536	05/01/2002	SCHEDULED REDEMPTION		13,504	13,504	13,818	13,504	(378)	0	0	0	0	0		1
36213L-PH-7	GOVT NATL MTG ASSOC I #557624	05/01/2002	SCHEDULED REDEMPTION		28,878	28,878	29,549	28,878	(707)	0	0	0	0	0		1
36213P-HE-4	GOVT NATL MTG ASSOC I #560129	06/01/2002	SCHEDULED REDEMPTION		788	788	816	788	(27)	0	0	0	0	11		1
36213R-CY-1	GOVT NATL MTG ASSOC I #561787	06/01/2002	SCHEDULED REDEMPTION		2,953	2,953	2,861	2,953	50	0	0	0	0	30		1
36213R-G2-7	GOVT NATL MTG ASSOC I #561917	06/01/2002	SCHEDULED REDEMPTION		2,086	2,086	2,021	2,086	35	0	0	0	0	31		1
36213T-UN-1	GOVT NATL MTG ASSOC I #564089	05/01/2002	SCHEDULED REDEMPTION		1,374	1,374	1,397	1,374	(26)	0	0	0	0	0		1
36213U-HY-9	GOVT NATL MTG ASSOC I #564647	06/01/2002	SCHEDULED REDEMPTION		64,653	64,653	62,632	64,653	1,112	0	0	0	0	881		1
36200Q-7F-5	GOVT NATL MTG ASSOC I #569794	06/01/2002	SCHEDULED REDEMPTION		2,863	2,863	2,963	2,863	(100)	0	0	0	0	243		1
36201E-3C-2	GOVT NATL MTG ASSOC I #581395	06/01/2002	SCHEDULED REDEMPTION		3,991	3,991	4,130	3,991	(139)	0	0	0	0	47		1
36201H-KJ-1	GOVT NATL MTG ASSOC I #583597	06/01/2002	SCHEDULED REDEMPTION		2,421	2,421	2,506	2,421	(84)	0	0	0	0	25		1
36201H-LA-9	GOVT NATL MTG ASSOC I #583621	06/01/2002	SCHEDULED REDEMPTION		1,029	1,029	1,065	1,029	(36)	0	0	0	0	11		1
36201K-D6-0	GOVT NATL MTG ASSOC I #585225	06/01/2002	SCHEDULED REDEMPTION		1,434	1,434	1,484	1,434	(50)	0	0	0	0	588		1
36201K-EA-0	GOVT NATL MTG ASSOC I #585229	06/01/2002	SCHEDULED REDEMPTION		2,164	2,164	2,239	2,164	(75)	0	0	0	0	26		1
36201M-FR-8	GOVT NATL MTG ASSOC I #587076	06/01/2002	SCHEDULED REDEMPTION		1,936	1,936	2,004	1,936	(67)	0	0	0	0	90		1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382	06/01/2002	SCHEDULED REDEMPTION		586,524	586,524	567,017	586,524	15,210	0	0	0	0	35,602		1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383	06/01/2002	SCHEDULED REDEMPTION		214,001	214,001	206,551	214,001	6,289	0	0	0	0	4,849		1
36225A-UR-9	GOVT NATL MTG ASSOC I #780592	06/01/2002	SCHEDULED REDEMPTION		508,324	508,324	526,751	508,324	(15,308)	0	0	0	0	10,918		1
36225A-XC-9	GOVT NATL MTG ASSOC I #780675	06/01/2002	SCHEDULED REDEMPTION		2,633	2,633	2,694	2,633	(63)	0	0	0	0	46		1
36225A-3H-1	GOVT NATL MTG ASSOC I #780800	06/01/2002	SCHEDULED REDEMPTION		203,244	203,244	211,119	203,244	(6,770)	0	0	0	0	4,198		1
36225B-CN-6	GOVT NATL MTG ASSOC I #780977	06/01/2002	SCHEDULED REDEMPTION		73,306	73,306	74,818	73,306	(1,642)	0	0	0	0	1,270		1
36225B-C3-0	GOVT NATL MTG ASSOC I #780990	06/01/2002	SCHEDULED REDEMPTION		8,756	8,756	9,035	8,756	(313)	0	0	0	0	167		1

SCHEDULE D - PART 4

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

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36225B-DT-2	GOVT NATL MTG ASSOC I #781014	06/01/2002	SCHEDULED REDEMPTION		65,495	65,495	63,448	65,495	1,202	0	0	0	0	1,079		1
36225B-EG-9	GOVT NATL MTG ASSOC I #781035	06/01/2002	SCHEDULED REDEMPTION		25,365	25,365	25,028	25,365	352	0	0	0	0	404		1
36202A-B9-7	GOVT NATL MTG ASSOC II # 64	06/01/2002	SCHEDULED REDEMPTION		8	8	7	8	0	0	0	0	0	15		1
36202A-HP-5	GOVT NATL MTG ASSOC II # 238	06/01/2002	SCHEDULED REDEMPTION		4,251	4,251	4,097	4,251	136	0	0	0	0	89		1
36202A-M4-6	GOVT NATL MTG ASSOC II # 379	06/01/2002	SCHEDULED REDEMPTION		48	48	50	48	(2)	0	0	0	0	84		1
36202A-PE-1	GOVT NATL MTG ASSOC II # 421	06/01/2002	SCHEDULED REDEMPTION		32	32	32	32	(1)	0	0	0	0	61		1
36202A-PY-7	GOVT NATL MTG ASSOC II # 439	06/01/2002	SCHEDULED REDEMPTION		3,419	3,419	3,488	3,419	(67)	0	0	0	0	276		1
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477	06/01/2002	SCHEDULED REDEMPTION		2,227	2,227	2,276	2,227	(32)	0	0	0	0	438		1
36202A-RR-0	GOVT NATL MTG ASSOC II # 496	06/01/2002	SCHEDULED REDEMPTION		12,979	12,979	13,271	12,979	(223)	0	0	0	0	3,210		1
36202A-SA-6	GOVT NATL MTG ASSOC II # 513	06/01/2002	SCHEDULED REDEMPTION		17,961	17,961	18,094	17,961	(160)	0	0	0	0	2,588		1
36202A-SB-4	GOVT NATL MTG ASSOC II # 514	06/01/2002	SCHEDULED REDEMPTION		1,336	1,336	1,369	1,336	0	0	0	0	0	2,483		1
36202A-VS-3	GOVT NATL MTG ASSOC II # 625	06/01/2002	SCHEDULED REDEMPTION		1,417	1,417	1,325	1,417	107	0	0	0	0	31		1
36202A-XW-2	GOVT NATL MTG ASSOC II # 693	06/01/2002	SCHEDULED REDEMPTION		250	250	225	250	21	0	0	0	0	27		1
36202A-XX-0	GOVT NATL MTG ASSOC II # 694	06/01/2002	SCHEDULED REDEMPTION		1,220	1,220	1,141	1,220	77	0	0	0	0	19		1
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730	06/01/2002	SCHEDULED REDEMPTION		548	548	493	548	70	0	0	0	0	101		1
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731	06/01/2002	SCHEDULED REDEMPTION		3,274	3,274	3,029	3,274	261	0	0	0	0	62		1
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748	06/01/2002	SCHEDULED REDEMPTION		8,042	8,042	7,462	8,042	538	0	0	0	0	173		1
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764	06/01/2002	SCHEDULED REDEMPTION		14,748	14,748	13,287	14,748	1,593	0	0	0	0	2,048		1
36202A-2P-1	GOVT NATL MTG ASSOC II # 782	06/01/2002	SCHEDULED REDEMPTION		226	226	210	226	21	0	0	0	0	5		1
36202A-3G-0	GOVT NATL MTG ASSOC II # 799	06/01/2002	SCHEDULED REDEMPTION		3,313	3,313	3,098	3,313	308	0	0	0	0	82		1
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816	06/01/2002	SCHEDULED REDEMPTION		2,468	2,468	2,308	2,468	109	0	0	0	0	55		1
36202A-4U-8	GOVT NATL MTG ASSOC II # 835	06/01/2002	SCHEDULED REDEMPTION		11,595	11,595	10,807	11,595	374	0	0	0	0	181		1
36202A-5N-3	GOVT NATL MTG ASSOC II # 853	06/01/2002	SCHEDULED REDEMPTION		282	282	263	282	35	0	0	0	0	6		1
36202A-6F-9	GOVT NATL MTG ASSOC II # 870	06/01/2002	SCHEDULED REDEMPTION		26,775	26,775	24,946	26,775	3,288	0	0	0	0	339		1
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887	06/01/2002	SCHEDULED REDEMPTION		1,332	1,332	1,243	1,332	119	0	0	0	0	27		1
36202B-AF-2	GOVT NATL MTG ASSOC II # 906	06/01/2002	SCHEDULED REDEMPTION		1,203	1,203	1,125	1,203	31	0	0	0	0	25		1
36202B-JN-6	GOVT NATL MTG ASSOC II #001169	06/01/2002	SCHEDULED REDEMPTION		19	19	20	19	(1)	0	0	0	0	37		1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596	06/01/2002	SCHEDULED REDEMPTION		10,479	10,479	10,785	10,479	(295)	0	0	0	0	629		1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668	06/01/2002	SCHEDULED REDEMPTION		8,579	8,579	8,830	8,579	(251)	0	0	0	0	824		1
36215X-5T-5	GOVT NATL MTG ASSOC II #148558	06/01/2002	SCHEDULED REDEMPTION		586	586	598	586	0	0	0	0	0	1,287		1
36216G-TY-4	GOVT NATL MTG ASSOC II #164467	06/01/2002	SCHEDULED REDEMPTION		30,343	30,343	28,029	30,343	1,801	0	0	0	0	512		1
36216K-EM-7	GOVT NATL MTG ASSOC II #166740	06/01/2002	SCHEDULED REDEMPTION		582	582	538	582	91	0	0	0	0	13		1
400907-AG-6	GUARANTEED EXPORT CERT 1994-A	04/15/2002	SCHEDULED REDEMPTION		230,851	230,851	227,741	230,851	1,569	0	0	0	0	80,746		1
400907-AH-4	GUARANTEED EXPORT CERT 1994-B	06/15/2002	SCHEDULED REDEMPTION		869,565	869,565	869,565	869,565	(6,633)	0	0	0	0	32,435		1PE
400907-AL-5	GUARANTEED EXPORT CERT 1994-F	06/15/2002	SCHEDULED REDEMPTION		350,772	350,772	350,772	350,772	(1,967)	0	0	0	0	14,358		1PE
400907-AD-3	GUARANTEED EXPORT CERTIFICATE 1993-D A	05/15/2002	SCHEDULED REDEMPTION		127,661	127,661	123,392	127,661	1,659	0	0	0	0	21,699		1PE
383751-AA-2	GUARANTEED TRADE TRUST	05/15/2002	SCHEDULED REDEMPTION		2,083,333	2,083,333	2,083,333	2,083,333	(1,737)	0	0	0	0	467,285		1PE
690353-AR-8	OVERSEAS PRIVATE INV CORP	05/15/2002	SCHEDULED REDEMPTION		181,250	181,250	181,250	181,250	0	0	0	0	0	19,332		1
742651-BY-7	PRIVATE EXPORT FUNDING CORP 6.86	04/30/2002	SCHEDULED REDEMPTION		100,000	100,000	99,427	100,000	0	0	0	0	0	17,150		1PE
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS	06/21/2002	Various		(231)	(231)	(248)	(231)	(123,279)	0	0	0	0	14,233		1
912833-FQ-8	U S TREAS STRIP	05/15/2002	MATURED		2,560,000	2,560,000	741,094	2,560,000	28,082	0	0	0	0	0		1
Totals - UNITED STATES					50,379,071	50,379,071	48,698,803	50,379,071	(364,204)	0	0	0	0	1,156,409	XXX	XXX
0399996 - Bonds - U.S. Government					50,379,071	50,379,071	48,698,803	50,379,071	(364,204)	0	0	0	0	1,156,409	XXX	XXX
0399999 - Bonds - U.S. Governments					50,379,071	50,379,071	48,698,803	50,379,071	(364,204)	0	0	0	0	1,156,409	XXX	XXX
OTHER GOVERNMENTS																
CANADA																
683234-HA-9	ONTARIO PROV CDA UNSEC SR	06/04/2002	MATURED		5,000,000	5,000,000	4,925,000	5,000,000	1,857	0	0	0	0	193,750		1
Totals - CANADA					5,000,000	5,000,000	4,925,000	5,000,000	1,857	0	0	0	0	193,750	XXX	XXX
OTHER COUNTRIES																
P18166-AU-5	BRAZIL-EI BEARER	04/15/2002	SCHEDULED REDEMPTION		320,000	320,000	283,400	320,000	34,444	0	0	0	0	5,156		4
500630-BD-9	KOREA DEVELOPMENT BANK	04/19/2002	BARCLAYS BANK		8,903,880	9,000,000	8,894,100	8,902,100	1,194	0	0	1,780	1,780	207,375		2PE
V65297-AA-7	MOROCCO- R & C A	01/02/2002	Various		59,743	59,743	54,371	59,743	4,324	0	0	0	0	(59,720)		3
P8056K-AD-6	PANAMA-PDI	02/21/2002	Various		0	0	(806)	3,510	(1,226,276)	0	0	(3,510)	(3,510)	(38)		3
715638-AK-8	REPUBLIC OF PERU	04/12/2002	MERRILL LYNCH CAPITAL MARKETS		4,950,000	5,000,000	4,943,750	4,944,251	157	0	0	5,749	5,749	70,972		3
718286-AK-3	PHILIPPINES (REP)	05/03/2002	MERRILL LYNCH CAPITAL MARKETS		2,050,000	2,000,000	1,706,875	1,712,471	578	0	0	337,529	337,529	61,993		3
718286-AP-2	REPUBLIC OF PHILIPPINES	06/12/2002	CHASE SECURITIES		4,200,000	4,000,000	3,970,000	3,970,110	67	0	0	229,890	229,890	107,431		3
718286-AQ-0	REPUBLIC OF PHILIPPINES	04/05/2002	BARCLAYS BANK		5,162,500	5,000,000	4,966,790	4,966,790	26	0	0	195,710	195,710	106,771		3
P96077-AB-1	URUGUAY 6.75 02/19/2021 SERIES A	04/05/2002	CHASE SECURITIES		850,000	1,000,000	920,000	921,342	48	0	0	(71,342)	(71,342)	18,375		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)
760942-AJ-1	URUGUAY 8 3/4 06/22/10	05/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		3,675,000	5,000,000	4,915,800	4,926,563	663	0	0	(1,251,563)	(1,251,563)	167,708		2
	Totals - OTHER COUNTRIES				30,171,123	31,379,743	30,654,041	30,726,881	(1,184,774)	0	0	(555,757)	(555,757)	686,023	XXX	XXX
1099997 - Bonds - All Other Governments - Canada					5,000,000	5,000,000	4,925,000	5,000,000	1,857	0	0	0	0	193,750	XXX	XXX
1099998 - Bonds - All Other Governments - Other Countries					30,171,123	31,379,743	30,654,041	30,726,881	(1,184,774)	0	0	(555,757)	(555,757)	686,023	XXX	XXX
1099999 - Bonds - All Other Governments					35,171,123	36,379,743	35,579,041	35,726,881	(1,182,917)	0	0	(555,757)	(555,757)	879,773	XXX	XXX
POLITICAL SUBDIVISIONS UNITED STATES CALIFORNIA																
835574-AJ-3	SONOMA CNTY CA PENSION OBLIG SER 93	06/01/2002	MATURED		2,750,000	2,750,000	2,750,000	2,750,000	0	0	0	0	0	81,125		1PE
	Total CALIFORNIA				2,750,000	2,750,000	2,750,000	2,750,000	0	0	0	0	0	81,125	XXX	XXX
SOUTH CAROLINA																
83714R-AH-6	SOUTH CAROLINA STUDENT LOAN	06/12/2002	HOUGH, WILLIAM R., & COMPANY		12,200,000	12,200,000	12,199,268	12,199,272	2	0	0	728	728	37,576		1
	Total SOUTH CAROLINA				12,200,000	12,200,000	12,199,268	12,199,272	2	0	0	728	728	37,576	XXX	XXX
	Totals - UNITED STATES				14,950,000	14,950,000	14,949,268	14,949,272	2	0	0	728	728	118,701	XXX	XXX
2499996 - Bonds - Political Subdivisions - United States					14,950,000	14,950,000	14,949,268	14,949,272	2	0	0	728	728	118,701	XXX	XXX
2499999 - Bonds - Political Subdivisions					14,950,000	14,950,000	14,949,268	14,949,272	2	0	0	728	728	118,701	XXX	XXX
CALIFORNIA																
358216-AH-2	FRESNO CA PENSION OBLIG TAXABLE 1994	06/01/2002	MATURED		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	281,600		1
	Total CALIFORNIA				8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	281,600	XXX	XXX
COLORADO																
196777-JZ-0	COLORADO STUDENT OBLIG BD AUTH STUDEN	05/30/2002	HOUGH, WILLIAM R., & COMPANY		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	8,773		1
	Total COLORADO				6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	8,773	XXX	XXX
DELAWARE																
004314-AA-8	ACCESS GROUP INC	04/17/2002	SALOMON SMITH BARNEY		14,950,000	14,950,000	14,950,000	14,950,000	0	0	0	0	0	22,907		1Z
004314-AH-3	ACCESS GROUP INC	04/11/2002	SALOMON SMITH BARNEY		3,800,000	3,800,000	3,800,000	3,800,000	0	0	0	0	0	5,852		1PE
004314-AJ-9	ACCESS GROUP INC	04/18/2002	SALOMON SMITH BARNEY		21,250,000	21,250,000	21,250,000	21,250,000	0	0	0	0	0	32,725		1PE
280907-AP-1	EDUCATION LOANS	05/01/2002	SALOMON SMITH BARNEY		3,950,000	3,950,000	3,950,000	3,950,000	0	0	0	0	0	12,165		1PE
	Total DELAWARE				43,950,000	43,950,000	43,950,000	43,950,000	0	0	0	0	0	73,649	XXX	XXX
MISSISSIPPI																
28139G-AA-7	EDUCATION SERVICES FOUNDATION	05/30/2002	SALOMON SMITH BARNEY		9,900,000	9,900,000	9,900,000	9,900,000	0	0	0	0	0	43,703		1PE
605354-EA-3	MISSISSIPPI HIGHER ED ASSISTANCE CORP	05/02/2002	SALOMON SMITH BARNEY		10,600,000	10,600,000	10,600,000	10,600,000	0	0	0	0	0	22,001		1
605360-DD-5	MISSISSIPPI HOSP EQUIP WESLEY HLTH 92B	04/01/2002	CALLED @ 100		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	195,000		1
	Total MISSISSIPPI				21,500,000	21,500,000	21,500,000	21,500,000	0	0	0	0	0	260,705	XXX	XXX
MISSOURI																
606072-FZ-4	MISSOURI HIGHER ED	05/30/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	26,184		1PE
	Total MISSOURI				6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	26,184	XXX	XXX
NEW HAMPSHIRE																
644616-AL-8	NEW HAMPSHIRE HIGHER EDUCATION LOAN	05/08/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		10,000,000	10,000,000	9,999,700	9,999,701	1	0	0	299	299	30,838		1PE
	Total NEW HAMPSHIRE				10,000,000	10,000,000	9,999,700	9,999,701	1	0	0	299	299	30,838	XXX	XXX
NEW YORK																
78440W-AC-7	SLC STUDENT LOAN TRUST-I	06/27/2002	Various		225,000	225,000	225,000	225,000	0	0	0	0	0	338		1PE
	Total NEW YORK				225,000	225,000	225,000	225,000	0	0	0	0	0	338	XXX	XXX
OHIO																
232263-AM-5	CUYAHOGA CNTY OH ECON DEV GATEWAY 94	06/01/2002	MATURED		1,350,000	1,350,000	1,350,000	1,350,000	0	0	0	0	0	43,538		1PE
	Total OHIO				1,350,000	1,350,000	1,350,000	1,350,000	0	0	0	0	0	43,538	XXX	XXX
PENNSYLVANIA																
182743-AM-6	CLASS NOTES TRUST 1995-1 SERIES 95-2	06/26/2002	CALLED @ 100.00000000		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	6,169		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 PENNSYLVANIA					1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	6,169	XXX	XXX
TEXAS																
10623P-BH-2	BRAZOS S.P.C.	06/07/2002	CALLED @ 100.00		200,000	200,000	200,000	200,000	0	0	0	0	0	625		1
Total TEXAS					200,000	200,000	200,000	200,000	0	0	0	0	0	625	XXX	XXX
SPECIAL REVENUE AND ASSESSMENTS UNITED STATES Other States																
31359Q-L6-9	FANNIEMAE-ACES 1997-M7 B	06/01/2002	SCHEDULED REDEMPTION		43,289	43,289	45,095	43,289	(1,845)	0	0	0	0	16,365		1PE
313401-EN-7	FED HOME LOAN MTG CORP #160036	06/01/2002	SCHEDULED REDEMPTION		5,488	5,488	5,320	5,488	134	0	0	0	0	1,168		1
313401-EP-2	FED HOME LOAN MTG CORP #160037	06/01/2002	SCHEDULED REDEMPTION		4,698	4,698	4,555	4,698	108	0	0	0	0	945		1
313401-EQ-0	FED HOME LOAN MTG CORP #160038	06/01/2002	SCHEDULED REDEMPTION		5,648	5,648	5,453	5,648	147	0	0	0	0	1,278		1
313401-GD-7	FED HOME LOAN MTG CORP #160075	06/01/2002	SCHEDULED REDEMPTION		1,359	1,359	1,343	1,359	18	0	0	0	0	36		1
313401-GW-5	FED HOME LOAN MTG CORP #160092	06/01/2002	SCHEDULED REDEMPTION		247	247	240	247	11	0	0	0	0	78		1
313401-HA-2	FED HOME LOAN MTG CORP #160096	05/01/2002	SCHEDULED REDEMPTION		102	102	107	102	(6)	0	0	0	0	190		1
313401-JD-4	FED HOME LOAN MTG CORP #170019	06/01/2002	SCHEDULED REDEMPTION		3,676	3,676	3,550	3,676	87	0	0	0	0	933		1
313401-JP-7	FED HOME LOAN MTG CORP #170027	06/01/2002	SCHEDULED REDEMPTION		609	609	729	609	(145)	0	0	0	0	323		1
313401-MR-9	FED HOME LOAN MTG CORP #170087	06/01/2002	SCHEDULED REDEMPTION		472	472	459	472	16	0	0	0	0	29		1
313401-MS-7	FED HOME LOAN MTG CORP #170088	04/01/2002	SCHEDULED REDEMPTION		188	188	183	188	7	0	0	0	0	27		1
31340M-X7-5	FED HOME LOAN MTG CORP #181602	06/01/2002	SCHEDULED REDEMPTION		159	159	115	159	38	0	0	0	0	16		1
31340M-6U-4	FED HOME LOAN MTG CORP #181783	06/01/2002	SCHEDULED REDEMPTION		4,011	4,011	3,203	4,011	952	0	0	0	0	605		1
31340Q-ZH-2	FED HOME LOAN MTG CORP #184344	06/01/2002	SCHEDULED REDEMPTION		426	426	366	426	86	0	0	0	0	152		1
31340R-AR-5	FED HOME LOAN MTG CORP #184516	06/01/2002	SCHEDULED REDEMPTION		315	315	311	315	5	0	0	0	0	10		1
31340T-XM-7	FED HOME LOAN MTG CORP #186984	06/01/2002	SCHEDULED REDEMPTION		586	586	492	586	93	0	0	0	0	76		1
31340U-KD-8	FED HOME LOAN MTG CORP #187492	06/01/2002	SCHEDULED REDEMPTION		2,652	2,652	2,632	2,652	13	0	0	0	0	199		1
31340V-CC-7	FED HOME LOAN MTG CORP #188167	06/01/2002	SCHEDULED REDEMPTION		40	40	39	40	1	0	0	0	0	40		1
31340W-5G-4	FED HOME LOAN MTG CORP #189847	06/01/2002	SCHEDULED REDEMPTION		3,244	3,244	3,220	3,244	27	0	0	0	0	578		1
31341K-W5-3	FED HOME LOAN MTG CORP #258768	06/01/2002	SCHEDULED REDEMPTION		369	369	364	369	5	0	0	0	0	12		1
31343A-UF-3	FED HOME LOAN MTG CORP #270582	06/01/2002	SCHEDULED REDEMPTION		1,994	1,994	1,979	1,994	14	0	0	0	0	499		1
31343A-WX-2	FED HOME LOAN MTG CORP #270662	06/01/2002	SCHEDULED REDEMPTION		26,003	26,003	25,808	26,003	333	0	0	0	0	1,686		1
31343A-6P-8	FED HOME LOAN MTG CORP #270878	06/01/2002	SCHEDULED REDEMPTION		3,789	3,789	3,761	3,789	27	0	0	0	0	1,036		1
31345M-JR-2	FED HOME LOAN MTG CORP #309272	06/01/2002	SCHEDULED REDEMPTION		2,955	2,955	2,733	2,955	610	0	0	0	0	65		1
31345N-AB-4	FED HOME LOAN MTG CORP #309902	06/01/2002	SCHEDULED REDEMPTION		20	20	20	20	1	0	0	0	0	49		1
313401-U2-5	FED HOME LOAN MTG CORP #360088	06/01/2002	SCHEDULED REDEMPTION		875	875	859	875	56	0	0	0	0	166		1
313401-Y8-8	FED HOME LOAN MTG CORP #360101	06/01/2002	SCHEDULED REDEMPTION		967	967	950	967	58	0	0	0	0	9		1
313401-A3-5	FED HOME LOAN MTG CORP #380010	06/01/2002	SCHEDULED REDEMPTION		629	629	626	629	0	0	0	0	0	22		1
313401-A5-0	FED HOME LOAN MTG CORP #380012	06/01/2002	SCHEDULED REDEMPTION		888	888	884	888	1	0	0	0	0	31		1
313401-S3-6	FED HOME LOAN MTG CORP #380057	06/01/2002	SCHEDULED REDEMPTION		322	322	327	322	(3)	0	0	0	0	30		1
31348B-NM-9	FED HOME LOAN MTG CORP #550396	06/01/2002	SCHEDULED REDEMPTION		28	28	27	28	2	0	0	0	0	93		1
31348B-VH-1	FED HOME LOAN MTG CORP #550616	06/01/2002	SCHEDULED REDEMPTION		51	51	50	51	4	0	0	0	0	71		1
31290G-GM-4	FED HOME LOAN MTG CORP #552004	06/01/2002	SCHEDULED REDEMPTION		19	19	19	19	1	0	0	0	0	37		1
31290G-L2-2	FED HOME LOAN MTG CORP #552145	06/01/2002	SCHEDULED REDEMPTION		163	163	161	163	7	0	0	0	0	310		1
31353G-PF-3	FED HOME LOAN MTG CORP #884022	06/01/2002	SCHEDULED REDEMPTION		33,820	33,820	36,268	33,820	(2,934)	0	0	0	0	2,263		1
312907-VD-7	FED HOME LOAN MTG CORP 1164 G	05/01/2002	SCHEDULED REDEMPTION		92,940	92,940	84,556	92,940	354	0	0	0	0	760		1PE
312908-WD-4	FED HOME LOAN MTG CORP 1202 F	06/01/2002	SCHEDULED REDEMPTION		160,627	160,627	149,944	160,627	4,597	0	0	0	0	15,405		1PE
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ	06/01/2002	SCHEDULED REDEMPTION		4,866,489	4,866,489	4,370,788	4,866,489	158,458	0	0	0	0	80,809		1PE
312910-BX-9	FED HOME LOAN MTG CORP 1290 K	06/01/2002	SCHEDULED REDEMPTION		206,657	206,657	196,712	206,657	1,251	0	0	0	0	14,368		1PE
312910-BC-5	FED HOME LOAN MTG CORP 1297 L	06/01/2002	SCHEDULED REDEMPTION		221,534	221,534	208,830	221,534	1,160	0	0	0	0	16,459		1PE
312911-B7-4	FED HOME LOAN MTG CORP 1332 KD	06/01/2002	SCHEDULED REDEMPTION		5,711,987	5,711,987	5,864,040	5,711,987	(12,464)	0	0	0	0	306,638		1PE
312912-V4-7	FED HOME LOAN MTG CORP 1411 H	06/01/2002	SCHEDULED REDEMPTION		7,778,259	7,778,259	7,468,663	7,778,259	66,701	0	0	0	0	275,240		1PE
312913-K6-2	FED HOME LOAN MTG CORP 1452 PH	06/01/2002	SCHEDULED REDEMPTION		710,370	710,370	674,186	710,370	520	0	0	0	0	7,035		1PE
312914-TJ-3	FED HOME LOAN MTG CORP 1468 H	06/01/2002	SCHEDULED REDEMPTION		875,836	875,836	878,983	875,836	(183)	0	0	0	0	47,900		1PE
312914-E4-2	FED HOME LOAN MTG CORP 1471 G	06/01/2002	SCHEDULED REDEMPTION		2,404,317	2,404,317	2,373,512	2,404,317	8,902	0	0	0	0	161,866		1
312914-WV-2	FED HOME LOAN MTG CORP 1475 L	06/01/2002	SCHEDULED REDEMPTION		2,070,968	2,070,968	2,036,666	2,070,968	5,849	0	0	0	0	62,243		1PE
312915-DN-8	FED HOME LOAN MTG CORP 1490 PH	06/01/2002	SCHEDULED REDEMPTION		1,816,310	1,816,310	1,739,098	1,816,310	23,815	0	0	0	0	176,741		1PE
312915-MK-4	FED HOME LOAN MTG CORP 1501 H	06/01/2002	SCHEDULED REDEMPTION		450,621	450,621	434,580	450,621	4,044	0	0	0	0	16,187		1
312916-ED-7	FED HOME LOAN MTG CORP 1517 G	06/01/2002	SCHEDULED REDEMPTION		2,735,584	2,735,584	2,700,321	2,735,584	5,481	0	0	0	0	41,222		1PE
312915-6E-6	FED HOME LOAN MTG CORP 1527 H	06/01/2002	SCHEDULED REDEMPTION		201,259	201,259	194,199	201,259	2,361	0	0	0	0	5,184		1PE
312916-RH-4	FED HOME LOAN MTG CORP 1539 PL	06/01/2002	SCHEDULED REDEMPTION		1,537,913	1,537,913	1,479,520	1,537,913	17,572	0	0	0	0	152,217		1PE
312916-SA-8	FED HOME LOAN MTG CORP 1540 E	06/01/2002	SCHEDULED REDEMPTION		2,508,584	2,508,584	2,498,506	2,508,584	2,965	0	0	0	0	173,402		1PE
3133T0-XS-8	FED HOME LOAN MTG CORP 1552 F	06/01/2002	SCHEDULED REDEMPTION		1,083,505	1,083,505	1,014,668	1,083,505	4,699	0	0	0	0	20,567		1PE
3133T0-KH-6	FED HOME LOAN MTG CORP 1564 G	06/01/2002	SCHEDULED REDEMPTION		1,006,556	1,006,556	1,021,025	1,006,556	(1,426)	0	0	0	0	15,474		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)
3133T1-BU-5	FED HOME LOAN MTG CORP 1584 G	06/01/2002	SCHEDULED REDEMPTION		1,308,249	1,308,249	1,183,270	1,308,249	5,087	0	0	0	0	14,556		1PE
3133T0-4R-2	FED HOME LOAN MTG CORP 1588 PG	06/01/2002	SCHEDULED REDEMPTION		609,267	609,267	616,883	609,267	(467)	0	0	0	0	20,287		1PE
3133T1-LX-8	FED HOME LOAN MTG CORP 1590 FA	06/01/2002	SCHEDULED REDEMPTION		2,366,881	2,366,881	2,138,418	2,366,881	21,028	0	0	0	0	63,549		1PE
3133T1-TN-2	FED HOME LOAN MTG CORP 1592 G	06/01/2002	SCHEDULED REDEMPTION		1,791,798	1,791,798	1,597,612	1,791,798	18,036	0	0	0	0	55,163		1PE
3133T2-MD-9	FED HOME LOAN MTG CORP 1610 PG	06/01/2002	SCHEDULED REDEMPTION		3,608,310	3,608,310	3,537,779	3,608,310	3,074	0	0	0	0	66,412		1PE
3133T1-4X-7	FED HOME LOAN MTG CORP 1614 J	06/01/2002	SCHEDULED REDEMPTION		896,885	896,885	905,013	896,885	(1,599)	0	0	0	0	57,668		1PE
3133T2-BL-3	FED HOME LOAN MTG CORP 1617 PH	06/01/2002	SCHEDULED REDEMPTION		4,127,715	4,127,715	4,027,102	4,127,715	3,462	0	0	0	0	61,595		1PE
3133T1-K6-8	FED HOME LOAN MTG CORP 1618 G	06/01/2002	SCHEDULED REDEMPTION		597,371	597,371	581,597	597,371	1,809	0	0	0	0	18,265		1PE
3133T2-R4-4	FED HOME LOAN MTG CORP 1633 PG	06/01/2002	SCHEDULED REDEMPTION		1,451,954	1,451,954	1,414,748	1,451,954	1,917	0	0	0	0	27,935		1PE
3133T3-YY-8	FED HOME LOAN MTG CORP 1663 F	06/15/2002	SCHEDULED REDEMPTION		1,025,436	1,025,436	1,025,436	1,025,436	0	0	0	0	0	5,632		1PE
3133T3-4A-3	FED HOME LOAN MTG CORP 1669 FA	06/01/2002	SCHEDULED REDEMPTION		2,044,941	2,044,941	2,021,296	2,044,941	1,847	0	0	0	0	31,310		1PE
3133T3-T9-9	FED HOME LOAN MTG CORP 1672 C	06/01/2002	SCHEDULED REDEMPTION		2,273,731	2,273,731	2,084,952	2,273,731	17,006	0	0	0	0	63,117		1PE
3133T4-LV-6	FED HOME LOAN MTG CORP 1681 PG	06/01/2002	SCHEDULED REDEMPTION		1,363,072	1,363,072	1,353,381	1,363,072	1,802	0	0	0	0	21,419		1PE
3133T4-D5-2	FED HOME LOAN MTG CORP 1702-A PC	06/01/2002	SCHEDULED REDEMPTION		2,317,390	2,317,390	2,127,343	2,317,390	40,880	0	0	0	0	141,266		1PE
3133T4-5K-8	FED HOME LOAN MTG CORP 1722 PG	06/01/2002	SCHEDULED REDEMPTION		1,771,917	1,771,917	1,596,110	1,771,917	19,635	0	0	0	0	61,362		1
3133T6-L9-0	FED HOME LOAN MTG CORP 1837 E	06/01/2002	SCHEDULED REDEMPTION		351,008	351,008	341,739	351,008	1,312	0	0	0	0	5,732		1PE
3133T8-FU-6	FED HOME LOAN MTG CORP 1900 VA	06/01/2002	SCHEDULED REDEMPTION		282,877	282,877	288,755	282,877	(384)	0	0	0	0	5,335		1PE
3133T8-FW-2	FED HOME LOAN MTG CORP 1900 VC	06/01/2002	SCHEDULED REDEMPTION		3,090,239	3,090,239	3,161,700	3,090,239	(4,592)	0	0	0	0	83,517		1PE
3133TH-P6-8	FED HOME LOAN MTG CORP 2114 M	06/01/2002	SCHEDULED REDEMPTION		645,360	645,360	618,336	645,360	21,558	0	0	0	0	95,984		1PE
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891	06/01/2002	SCHEDULED REDEMPTION		1,994	1,994	2,109	1,994	(199)	0	0	0	0	43		1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299	06/01/2002	SCHEDULED REDEMPTION		13,847	13,847	14,643	13,847	(1,294)	0	0	0	0	210		1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043	06/01/2002	SCHEDULED REDEMPTION		24,691	24,691	29,811	24,691	(5,354)	0	0	0	0	481		1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091	06/01/2002	SCHEDULED REDEMPTION		18,356	18,356	19,412	18,356	(1,266)	0	0	0	0	325		1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896	06/01/2002	Various		61,349	61,349	63,704	61,349	(63,551)	0	0	0	0	942		1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910	06/01/2002	Various		10,322,676	10,000,947	10,301,011	10,297,112	(913,569)	0	0	25,564	25,564	0		1
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033	04/01/2002	Various		970,550	940,814	969,590	968,518	(42,678)	0	0	2,032	2,032	0		1
31292H-FB-5	FED HOME LOAN MTG CORP GOLD #C01062	05/01/2002	SCHEDULED REDEMPTION		5,346	5,346	5,310	5,346	37	0	0	0	0	0		1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108	06/01/2002	SCHEDULED REDEMPTION		67,068	67,068	69,918	67,068	(4,054)	0	0	0	0	1,380		1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273	06/01/2002	Various		775,869	752,043	774,561	773,117	(127,909)	0	0	2,753	2,753	0		1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342	06/01/2002	Various		40,254	40,254	41,473	40,254	38,612	0	0	0	0	0		1
31292V-B7-7	FED HOME LOAN MTG CORP GOLD #C10962	06/01/2002	SCHEDULED REDEMPTION		269,273	269,273	273,144	269,273	9,413	0	0	0	0	3,288		1
31293D-3X-8	FED HOME LOAN MTG CORP GOLD #C18014	06/01/2002	SCHEDULED REDEMPTION		3,852	3,852	3,715	3,852	141	0	0	0	0	53		1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107	06/01/2002	SCHEDULED REDEMPTION		329	329	317	329	11	0	0	0	0	5		1
31293E-J8-4	FED HOME LOAN MTG CORP GOLD #C18387	06/01/2002	SCHEDULED REDEMPTION		10,285	10,285	9,918	10,285	329	0	0	0	0	142		1
31293X-BE-7	FED HOME LOAN MTG CORP GOLD #C31837	06/01/2002	SCHEDULED REDEMPTION		108,580	108,580	111,226	108,580	(2,544)	0	0	0	0	1,544		1
31293X-EH-7	FED HOME LOAN MTG CORP GOLD #C31936	06/01/2002	SCHEDULED REDEMPTION		16,933	16,933	17,600	16,933	(444)	0	0	0	0	688		1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790	06/01/2002	SCHEDULED REDEMPTION		10,185	10,185	10,586	10,185	(243)	0	0	0	0	185		1
31293Y-JF-4	FED HOME LOAN MTG CORP GOLD #C32962	05/01/2002	SCHEDULED REDEMPTION		4,204	4,204	4,175	4,204	28	0	0	0	0	0		1
31294D-X4-8	FED HOME LOAN MTG CORP GOLD #C36999	06/01/2002	SCHEDULED REDEMPTION		169,597	169,597	161,859	169,597	9,620	0	0	0	0	2,668		1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628	06/01/2002	SCHEDULED REDEMPTION		3,647	3,647	3,802	3,647	(209)	0	0	0	0	76		1
31294E-WU-9	FED HOME LOAN MTG CORP GOLD #C37859	06/01/2002	SCHEDULED REDEMPTION		2,084	2,084	2,016	2,084	82	0	0	0	0	33		1
31294F-SG-2	FED HOME LOAN MTG CORP GOLD #C38619	06/01/2002	SCHEDULED REDEMPTION		7,462	7,462	7,219	7,462	288	0	0	0	0	113		1
31294G-XM-1	FED HOME LOAN MTG CORP GOLD #C39684	06/01/2002	SCHEDULED REDEMPTION		4,734	4,734	4,579	4,734	131	0	0	0	0	74		1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149	06/01/2002	SCHEDULED REDEMPTION		105,592	105,592	110,080	105,592	(6,191)	0	0	0	0	2,295		1
31297X-LM-4	FED HOME LOAN MTG CORP GOLD #C40332	06/01/2002	SCHEDULED REDEMPTION		47,582	47,582	49,604	47,582	(3,284)	0	0	0	0	1,428		1
31297X-XG-4	FED HOME LOAN MTG CORP GOLD #C40679	06/01/2002	SCHEDULED REDEMPTION		46,161	46,161	44,658	46,161	1,516	0	0	0	0	589		1
31298E-JX-4	FED HOME LOAN MTG CORP GOLD #C45678	06/01/2002	SCHEDULED REDEMPTION		5,466	5,466	5,374	5,466	2	0	0	0	0	61		1
31298E-2Y-0	FED HOME LOAN MTG CORP GOLD #C46191	05/01/2002	SCHEDULED REDEMPTION		49	49	48	49	0	0	0	0	0	0		1
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357	06/01/2002	SCHEDULED REDEMPTION		139,349	139,349	145,271	139,349	(9,853)	0	0	0	0	1,585		1
31298J-CP-7	FED HOME LOAN MTG CORP GOLD #C49078	06/01/2002	SCHEDULED REDEMPTION		29,629	29,629	28,902	29,629	714	0	0	0	0	311		1
31298J-QR-8	FED HOME LOAN MTG CORP GOLD #C49464	06/01/2002	SCHEDULED REDEMPTION		118,444	118,444	115,483	118,444	5,355	0	0	0	0	2,042		1
31298J-Y6-5	FED HOME LOAN MTG CORP GOLD #C49733	06/01/2002	SCHEDULED REDEMPTION		4,669	4,669	4,553	4,669	115	0	0	0	0	54		1
31298L-M8-9	FED HOME LOAN MTG CORP GOLD #C50383	06/01/2002	SCHEDULED REDEMPTION		4,431	4,431	4,320	4,431	112	0	0	0	0	51		1
31298L-NP-0	FED HOME LOAN MTG CORP GOLD #C50398	06/01/2002	SCHEDULED REDEMPTION		126,558	126,558	131,541	126,558	(3,257)	0	0	0	0	807		1
31298N-BM-6	FED HOME LOAN MTG CORP GOLD #C51844	06/01/2002	SCHEDULED REDEMPTION		38,428	38,428	37,467	38,428	901	0	0	0	0	926		1
31298N-MP-7	FED HOME LOAN MTG CORP GOLD #C52166	06/01/2002	SCHEDULED REDEMPTION		31,812	31,812	31,016	31,812	780	0	0	0	0	569		1
31298N-YW-9	FED HOME LOAN MTG CORP GOLD #C52525	04/01/2002	Various		1,016,393	983,402	1,012,893	1,011,540	(959,594)	0	0	4,853	4,853	0		1
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670	04/01/2002	Various		856,494	830,243	855,293	853,962	(230,045)	0	0	2,531	2,531	0		1
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120	04/01/2002	Various		352,097	340,412	352,009	352,246	(575,136)	0	0	(149)	(149)	0		1
31287R-AT-6	FED HOME LOAN MTG CORP GOLD #C65418	05/01/2002	SCHEDULED REDEMPTION		8,205	8,205	8,089	8,205	(288,670)	0	0	0	0	0		1
31287R-CS-6	FED HOME LOAN MTG CORP GOLD #C65481	05/01/2002	SCHEDULED REDEMPTION		16,066	16,066	15,837	16,066	(7,996)	0	0	0	0	0		1

SCHEDULE D - PART 4

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

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31287R-MN-6	FED HOME LOAN MTG CORP GOLD #C65765	05/01/2002	SCHEDULED REDEMPTION		197	197	194	197	(491)	0	0	0	0	0		1
31287R-T7-4	FED HOME LOAN MTG CORP GOLD #C65974	05/01/2002	SCHEDULED REDEMPTION		7,894	7,894	7,782	7,894	(668)	0	0	0	0	0		1
31287R-ZR-3	FED HOME LOAN MTG CORP GOLD #C66152	06/01/2002	SCHEDULED REDEMPTION		115,987	115,987	114,336	115,987	(826)	0	0	0	0	0		1
31335G-EK-7	FED HOME LOAN MTG CORP GOLD #C80138	06/01/2002	SCHEDULED REDEMPTION		161,637	161,637	153,864	161,637	10,817	0	0	0	0	2,905		1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311	06/01/2002	SCHEDULED REDEMPTION		215	215	224	215	(8)	0	0	0	0	61		1
31335G-PN-9	FED HOME LOAN MTG CORP GOLD #C80429	06/01/2002	SCHEDULED REDEMPTION		185,325	185,325	190,622	185,325	(6,900)	0	0	0	0	3,121		1
31335G-QA-6	FED HOME LOAN MTG CORP GOLD #C80449	06/01/2002	SCHEDULED REDEMPTION		1,267	1,267	1,321	1,267	(47)	0	0	0	0	29		1
313954-GK-9	FED HOME LOAN MTG CORP GOLD #D19202	06/01/2002	SCHEDULED REDEMPTION		1,292	1,292	1,367	1,292	(89)	0	0	0	0	27		1
3128F9-6K-1	FED HOME LOAN MTG CORP GOLD #D69874	06/01/2002	SCHEDULED REDEMPTION		279,904	279,904	267,331	279,904	13,150	0	0	0	0	2,910		1
3128FB-CY-9	FED HOME LOAN MTG CORP GOLD #D70087	06/01/2002	SCHEDULED REDEMPTION		44,304	44,304	41,018	44,304	4,488	0	0	0	0	722		1
3128FB-Y8-2	FED HOME LOAN MTG CORP GOLD #D70735	06/01/2002	SCHEDULED REDEMPTION		324,451	324,451	301,263	324,451	28,728	0	0	0	0	3,017		1
3128FB-6F-7	FED HOME LOAN MTG CORP GOLD #D70870	06/01/2002	SCHEDULED REDEMPTION		159,959	159,959	148,558	159,959	14,267	0	0	0	0	1,026		1
3128FF-FW-1	FED HOME LOAN MTG CORP GOLD #D73781	06/01/2002	SCHEDULED REDEMPTION		6,351	6,351	6,539	6,351	(200)	0	0	0	0	176		1
31294J-J3-3	FED HOME LOAN MTG CORP GOLD #E00282	06/01/2002	SCHEDULED REDEMPTION		68,096	68,096	67,184	68,096	701	0	0	0	0	1,032		1
31294J-NE-4	FED HOME LOAN MTG CORP GOLD #E00389	06/01/2002	SCHEDULED REDEMPTION		164,235	164,235	162,047	164,235	2,692	0	0	0	0	2,380		1
31294J-PE-2	FED HOME LOAN MTG CORP GOLD #E00421	06/01/2002	SCHEDULED REDEMPTION		264,081	264,081	249,839	264,081	16,952	0	0	0	0	3,596		1
31294J-PN-2	FED HOME LOAN MTG CORP GOLD #E00429	06/01/2002	SCHEDULED REDEMPTION		95,512	95,512	94,617	95,512	904	0	0	0	0	1,572		1
31294J-QW-1	FED HOME LOAN MTG CORP GOLD #E00469	06/01/2002	SCHEDULED REDEMPTION		83,842	83,842	81,825	83,842	1,730	0	0	0	0	1,399		1
31294J-UF-3	FED HOME LOAN MTG CORP GOLD #E00582	06/01/2002	SCHEDULED REDEMPTION		310,084	310,084	301,629	310,084	7,392	0	0	0	0	4,477		1
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881	06/01/2002	SCHEDULED REDEMPTION		7,205	7,205	7,459	7,205	(301)	0	0	0	0	134		1
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918	06/01/2002	SCHEDULED REDEMPTION		79,325	79,325	82,114	79,325	(2,773)	0	0	0	0	904		1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947	06/01/2002	SCHEDULED REDEMPTION		56,319	56,319	58,299	56,319	(1,955)	0	0	0	0	1,080		1
31294K-CE-3	FED HOME LOAN MTG CORP GOLD #E00969	06/01/2002	SCHEDULED REDEMPTION		9,052	9,052	9,371	9,052	(322)	0	0	0	0	91		1
31294K-EW-1	FED HOME LOAN MTG CORP GOLD #E01049	06/01/2002	SCHEDULED REDEMPTION		130,571	130,571	130,418	130,571	147	0	0	0	0	2,304		1
31280G-6H-8	FED HOME LOAN MTG CORP GOLD #E62672	06/01/2002	SCHEDULED REDEMPTION		248,369	248,369	242,315	248,369	6,965	0	0	0	0	2,472		1
31280H-HF-8	FED HOME LOAN MTG CORP GOLD #E62930	06/01/2002	SCHEDULED REDEMPTION		116,227	116,227	113,394	116,227	2,659	0	0	0	0	1,887		1
31280H-2H-0	FED HOME LOAN MTG CORP GOLD #E63476	06/01/2002	SCHEDULED REDEMPTION		59,115	59,115	56,482	59,115	2,495	0	0	0	0	888		1
31280M-BD-8	FED HOME LOAN MTG CORP GOLD #E66336	06/01/2002	SCHEDULED REDEMPTION		91,732	91,732	87,647	91,732	3,795	0	0	0	0	808		1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496	06/01/2002	SCHEDULED REDEMPTION		38,736	38,736	37,413	38,736	1,094	0	0	0	0	451		1
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436	06/01/2002	SCHEDULED REDEMPTION		86,570	86,570	84,216	86,570	2,053	0	0	0	0	675		1
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487	06/01/2002	SCHEDULED REDEMPTION		11,713	11,713	11,394	11,713	277	0	0	0	0	443		1
3128GE-BY-3	FED HOME LOAN MTG CORP GOLD #E79055	06/01/2002	SCHEDULED REDEMPTION		242,049	242,049	240,120	242,049	1,800	0	0	0	0	4,155		1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519	06/01/2002	SCHEDULED REDEMPTION		10,554	10,554	10,925	10,554	(317)	0	0	0	0	2,821		1
31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474	06/01/2002	SCHEDULED REDEMPTION		3,959	3,959	4,127	3,959	(194)	0	0	0	0	82		1
31283G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506	06/01/2002	SCHEDULED REDEMPTION		130,483	130,483	141,799	130,483	(12,063)	0	0	0	0	2,791		1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097	06/01/2002	Various		344,555	344,555	354,901	344,555	323,666	0	0	0	0	0		1
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131	04/01/2002	Various		2,192,031	2,125,092	2,187,991	2,184,481	66,505	0	0	7,549	7,549	0		1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153	06/01/2002	SCHEDULED REDEMPTION		10,988	10,988	11,262	10,988	(323)	0	0	0	0	87		1
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158	04/01/2002	Various		4,522,006	4,382,039	4,494,684	4,489,927	(792,543)	0	0	32,079	32,079	0		1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173	06/01/2002	SCHEDULED REDEMPTION		234,048	234,048	239,880	234,048	(6,362)	0	0	0	0	1,822		1
31283K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927	06/01/2002	SCHEDULED REDEMPTION		289,746	289,746	260,273	289,746	26,202	0	0	0	0	26,846		1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054	06/01/2002	SCHEDULED REDEMPTION		703,437	703,437	691,896	703,437	9,763	0	0	0	0	97,660		1
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061	06/01/2002	SCHEDULED REDEMPTION		178,875	178,875	175,940	178,875	2,383	0	0	0	0	6,880		1
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100	06/01/2002	SCHEDULED REDEMPTION		4,337	4,337	4,338	4,337	(1)	0	0	0	0	1,674		1
31283Y-CL-0	FED HOME LOAN MTG CORP GOLD #P20176	06/01/2002	SCHEDULED REDEMPTION		249,567	249,567	249,879	249,567	(267)	0	0	0	0	7,022		1
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183	06/01/2002	SCHEDULED REDEMPTION		289,902	289,902	290,265	289,902	(288)	0	0	0	0	39,673		1
996990-AG-2	FED HOME LOAN MTG CORP TBA	12/27/2001	LEHMAN BROTHERS INC		0	0	(85,858)	(6,839)	(49)	0	0	6,839	6,839	0		1
31359L-UK-9	FED NAT MTG ASSOC	06/01/2002	SCHEDULED REDEMPTION		549,337	549,337	574,185	549,337	(8,810)	0	0	0	0	34,814		1PE
31359N-JT-9	FED NATL MTG ASSN 1997-3 PB	06/01/2002	SCHEDULED REDEMPTION		444,006	444,006	448,030	444,006	(462)	0	0	0	0	10,475		1PE
31361H-C8-1	FED NATL MTG ASSOC #031595	06/01/2002	SCHEDULED REDEMPTION		45,794	45,794	42,322	45,794	1,413	0	0	0	0	1,612		1
31361Y-W6-6	FED NATL MTG ASSOC #045669	06/01/2002	SCHEDULED REDEMPTION		72	72	68	72	7	0	0	0	0	57		1
313610-JH-1	FED NATL MTG ASSOC #046164	06/01/2002	SCHEDULED REDEMPTION		946	946	883	946	144	0	0	0	0	7		1
313612-Y6-4	FED NATL MTG ASSOC #048433	06/01/2002	SCHEDULED REDEMPTION		333	333	311	333	42	0	0	0	0	7		1
313613-AA-9	FED NATL MTG ASSOC #048601	06/01/2002	SCHEDULED REDEMPTION		176	176	165	176	9	0	0	0	0	4		1
313614-Y3-7	FED NATL MTG ASSOC #050230	06/01/2002	SCHEDULED REDEMPTION		2,229	2,229	2,153	2,229	34	0	0	0	0	47		1
313615-GJ-9	FED NATL MTG ASSOC #050601	06/01/2002	SCHEDULED REDEMPTION		27,418	27,418	30,090	27,418	(3,229)	0	0	0	0	526		1
31362U-QH-6	FED NATL MTG ASSOC #071556	06/01/2002	SCHEDULED REDEMPTION		31	31	30	31	0	0	0	0	0	39		1
31362X-PJ-7	FED NATL MTG ASSOC #074225	06/01/2002	SCHEDULED REDEMPTION		24,720	24,720	25,115	24,720	(260)	0	0	0	0	663		1
313626-SE-4	FED NATL MTG ASSOC #079717	06/01/2002	SCHEDULED REDEMPTION		520	520	502	520	3	0	0	0	0	64		1
313626-W7-4	FED NATL MTG ASSOC #079870	06/01/2002	SCHEDULED REDEMPTION		207	207	200	207	2	0	0	0	0	94		1
313627-U8-2	FED NATL MTG ASSOC #080707	06/01/2002	SCHEDULED REDEMPTION		2,511	2,511	2,426	2,511	38	0	0	0	0	57		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)
313627-XQ-9	FED NATL MTG ASSOC #080787	06/01/2002	SCHEDULED REDEMPTION		96	96	93	96	9	0	0	0	0	132		1
313628-AC-3	FED NATL MTG ASSOC #081003	06/01/2002	SCHEDULED REDEMPTION		7,720	7,720	7,460	7,720	191	0	0	0	0	173		1
313628-FD-6	FED NATL MTG ASSOC #081164	06/01/2002	SCHEDULED REDEMPTION		217	217	210	217	5	0	0	0	0	5		1
313628-FE-4	FED NATL MTG ASSOC #081165	06/01/2002	SCHEDULED REDEMPTION		89	89	86	89	8	0	0	0	0	2		1
313628-NP-0	FED NATL MTG ASSOC #081398	06/01/2002	SCHEDULED REDEMPTION		563	563	544	563	15	0	0	0	0	12		1
31363W-JA-4	FED NATL MTG ASSOC #100256	06/01/2002	SCHEDULED REDEMPTION		689,178	689,178	726,405	689,178	(46,011)	0	0	0	0	10,264		1
31365C-XK-8	FED NATL MTG ASSOC #124082	06/01/2002	SCHEDULED REDEMPTION		65,735	65,735	67,590	65,735	(1,827)	0	0	0	0	1,166		1
31365D-G5-8	FED NATL MTG ASSOC #124520	06/01/2002	SCHEDULED REDEMPTION		145,839	145,839	144,271	145,839	1,895	0	0	0	0	2,678		1
31365D-G6-6	FED NATL MTG ASSOC #124521	06/01/2002	SCHEDULED REDEMPTION		47,945	47,945	47,430	47,945	600	0	0	0	0	785		1
31365D-N6-8	FED NATL MTG ASSOC #124713	06/01/2002	SCHEDULED REDEMPTION		403	403	407	403	(4)	0	0	0	0	42		1
31366L-6G-6	FED NATL MTG ASSOC #152171	06/01/2002	SCHEDULED REDEMPTION		3,303	3,303	3,411	3,303	(148)	0	0	0	0	645		1
31368T-FM-4	FED NATL MTG ASSOC #199172	06/01/2002	SCHEDULED REDEMPTION		5,177	5,177	5,322	5,177	(142)	0	0	0	0	105		1
31370J-B6-1	FED NATL MTG ASSOC #232361	06/01/2002	SCHEDULED REDEMPTION		1,005	1,005	998	1,005	9	0	0	0	0	15		1
31371G-AG-5	FED NATL MTG ASSOC #251207	06/01/2002	SCHEDULED REDEMPTION		2,890	2,890	2,940	2,890	(31)	0	0	0	0	40		1
31371G-EK-2	FED NATL MTG ASSOC #251338	06/01/2002	SCHEDULED REDEMPTION		277,948	277,948	279,745	277,948	(1,708)	0	0	0	0	4,616		1
31371G-Y2-0	FED NATL MTG ASSOC #251929	06/01/2002	SCHEDULED REDEMPTION		18,391	18,391	17,960	18,391	378	0	0	0	0	173		1
31371H-CX-4	FED NATL MTG ASSOC #252186	06/01/2002	SCHEDULED REDEMPTION		1,296	1,296	1,265	1,296	26	0	0	0	0	18		1
31371H-DS-4	FED NATL MTG ASSOC #252213	06/01/2002	SCHEDULED REDEMPTION		13,606	13,606	13,502	13,606	102	0	0	0	0	215		1
31371H-GY-8	FED NATL MTG ASSOC #252315	06/01/2002	SCHEDULED REDEMPTION		3,518	3,518	3,176	3,518	313	0	0	0	0	42		1
31371H-QT-8	FED NATL MTG ASSOC #252566	06/01/2002	SCHEDULED REDEMPTION		1,784	1,784	1,768	1,784	15	0	0	0	0	25		1
31371H-VR-6	FED NATL MTG ASSOC #252724	06/01/2002	SCHEDULED REDEMPTION		7,204	7,204	6,504	7,204	605	0	0	0	0	125		1
31371H-2C-1	FED NATL MTG ASSOC #252871	06/01/2002	SCHEDULED REDEMPTION		45,708	45,708	46,079	45,708	40	0	0	0	0	781		1
31371H-6T-0	FED NATL MTG ASSOC #252982	06/01/2002	SCHEDULED REDEMPTION		4,008	4,008	4,163	4,008	(168)	0	0	0	0	72		1
31371J-JD-7	FED NATL MTG ASSOC #253260	06/01/2002	SCHEDULED REDEMPTION		283,117	283,117	285,948	283,117	(2,350)	0	0	0	0	4,316		1
31371J-JJ-4	FED NATL MTG ASSOC #253265	06/01/2002	Various		380,174	380,174	388,089	380,174	313,907	0	0	0	0	0		1
31371J-L5-1	FED NATL MTG ASSOC #253348	06/01/2002	SCHEDULED REDEMPTION		25,012	25,012	26,489	25,012	(1,733)	0	0	0	0	453		1
31371J-NQ-3	FED NATL MTG ASSOC #253399	06/01/2002	SCHEDULED REDEMPTION		61,663	61,663	65,305	61,663	(4,496)	0	0	0	0	1,169		1
31371J-Q2-3	FED NATL MTG ASSOC #253473	06/01/2002	SCHEDULED REDEMPTION		11,285	11,285	11,479	11,285	(147)	0	0	0	0	173		1
31371J-Q9-8	FED NATL MTG ASSOC #253480	06/01/2002	Various		67,008	67,008	68,315	67,008	51,879	0	0	0	0	0		1
31371J-R5-5	FED NATL MTG ASSOC #253508	06/01/2002	SCHEDULED REDEMPTION		2,683	2,683	2,729	2,683	(34)	0	0	0	0	48		1
31371J-SE-5	FED NATL MTG ASSOC #253517	06/01/2002	SCHEDULED REDEMPTION		55,044	55,044	58,295	55,044	(3,904)	0	0	0	0	958		1
31371J-UE-2	FED NATL MTG ASSOC #253581	06/01/2002	SCHEDULED REDEMPTION		49,036	49,036	49,878	49,036	(531)	0	0	0	0	794		1
31371J-WA-8	FED NATL MTG ASSOC #253641	06/01/2002	SCHEDULED REDEMPTION		31,596	31,596	33,462	31,596	(1,865)	0	0	0	0	528		1
31371J-W4-2	FED NATL MTG ASSOC #253667	06/01/2002	SCHEDULED REDEMPTION		62,583	62,583	63,795	62,583	(18)	0	0	0	0	903		1
31371J-XA-7	FED NATL MTG ASSOC #253673	06/01/2002	Various		585,800	585,800	599,246	585,800	435,375	0	0	0	0	0		1
31371J-XB-5	FED NATL MTG ASSOC #253674	06/01/2002	SCHEDULED REDEMPTION		14,222	14,222	14,768	14,222	(616)	0	0	0	0	213		1
31371J-3W-2	FED NATL MTG ASSOC #253813	06/01/2002	SCHEDULED REDEMPTION		125,373	125,373	130,192	125,373	(6,405)	0	0	0	0	2,400		1
31371J-5B-6	FED NATL MTG ASSOC #253842	06/01/2002	SCHEDULED REDEMPTION		566,838	566,838	574,898	566,838	(9,483)	0	0	0	0	41,615		1
31371J-7C-2	FED NATL MTG ASSOC #253891	06/01/2002	Various		444,445	444,445	452,282	444,445	311,855	0	0	0	0	0		1
31371K-EZ-0	FED NATL MTG ASSOC #254052	06/01/2002	Various		77,152	77,152	77,722	77,152	57,081	0	0	0	0	0		1
31371K-6V-7	FED NATL MTG ASSOC #254112	06/01/2002	SCHEDULED REDEMPTION		10,970	10,970	11,618	10,970	(616)	0	0	0	0	187		1
31371K-HJ-3	FED NATL MTG ASSOC #254133	06/01/2002	Various		699,403	699,403	713,042	699,403	495,941	0	0	0	0	0		1
31371K-L7-4	FED NATL MTG ASSOC #254250	06/01/2002	Various		80,178	80,178	81,853	80,178	46,926	0	0	0	0	0		1
31372P-V2-2	FED NATL MTG ASSOC #278833	06/01/2002	SCHEDULED REDEMPTION		1,137	1,137	1,159	1,137	(32)	0	0	0	0	2,019		1
31372P-V3-0	FED NATL MTG ASSOC #278834	06/01/2002	SCHEDULED REDEMPTION		44,433	44,433	45,293	44,433	(1,333)	0	0	0	0	1,585		1
31373U-LH-8	FED NATL MTG ASSOC #303728	06/01/2002	SCHEDULED REDEMPTION		26,978	26,978	26,771	26,978	197	0	0	0	0	358		1
31373U-M9-5	FED NATL MTG ASSOC #303784	06/01/2002	SCHEDULED REDEMPTION		117,000	117,000	116,476	117,000	456	0	0	0	0	1,826		1
31373U-P9-2	FED NATL MTG ASSOC #303848	06/01/2002	SCHEDULED REDEMPTION		104,550	104,550	106,405	104,550	(1,458)	0	0	0	0	1,861		1
31373U-SA-6	FED NATL MTG ASSOC #303913	06/01/2002	SCHEDULED REDEMPTION		96,352	96,352	98,069	96,352	(1,832)	0	0	0	0	1,459		1
31374A-3S-7	FED NATL MTG ASSOC #308709	06/01/2002	SCHEDULED REDEMPTION		37,207	37,207	36,645	37,207	693	0	0	0	0	393		1
31374E-Y8-9	FED NATL MTG ASSOC #312235	06/01/2002	SCHEDULED REDEMPTION		162	162	171	162	(9)	0	0	0	0	3		1
31374F-RU-5	FED NATL MTG ASSOC #312899	06/01/2002	SCHEDULED REDEMPTION		19,320	19,320	19,861	19,320	(497)	0	0	0	0	283		1
31374F-WG-0	FED NATL MTG ASSOC #313047	06/01/2002	SCHEDULED REDEMPTION		7,061	7,061	7,478	7,061	(379)	0	0	0	0	112		1
31374N-Q6-2	FED NATL MTG ASSOC #319177	06/01/2002	SCHEDULED REDEMPTION		94,205	94,205	92,783	94,205	1,305	0	0	0	0	2,599		1
31374T-B4-0	FED NATL MTG ASSOC #323259	06/01/2002	SCHEDULED REDEMPTION		25,995	25,995	25,796	25,995	196	0	0	0	0	361		1
31374T-LK-3	FED NATL MTG ASSOC #323530	06/01/2002	SCHEDULED REDEMPTION		46,284	46,284	47,108	46,284	(969)	0	0	0	0	740		1
31374T-VL-0	FED NATL MTG ASSOC #323819	06/01/2002	SCHEDULED REDEMPTION		5,825	5,825	5,960	5,825	(162)	0	0	0	0	103		1
31375E-U9-0	FED NATL MTG ASSOC #332808	06/01/2002	SCHEDULED REDEMPTION		105,299	105,299	108,313	105,299	(2,665)	0	0	0	0	1,613		1
31375M-XC-2	FED NATL MTG ASSOC #339175	06/01/2002	SCHEDULED REDEMPTION		163,776	163,776	152,158	163,776	10,162	0	0	0	0	2,357		1
31375N-PZ-8	FED NATL MTG ASSOC #339840	06/01/2002	SCHEDULED REDEMPTION		174,694	174,694	162,302	174,694	10,406	0	0	0	0	4,032		1
31375V-PC-1	FED NATL MTG ASSOC #346119	06/01/2002	SCHEDULED REDEMPTION		138,242	138,242	142,598	138,242	(3,811)	0	0	0	0	2,496		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)
31378L-3K-6	FED NATL MTG ASSOC #402302	06/01/2002	SCHEDULED REDEMPTION		69,392	69,392	68,861	69,392	572	0	0	0	0	1,037		1
31378S-PH-4	FED NATL MTG ASSOC #407324	06/01/2002	SCHEDULED REDEMPTION		6,564	6,564	5,926	6,564	534	0	0	0	0	90		1
31378U-NX-6	FED NATL MTG ASSOC #409106	06/01/2002	SCHEDULED REDEMPTION		89,888	89,888	88,108	89,888	1,645	0	0	0	0	997		1
31378X-BP-0	FED NATL MTG ASSOC #411446	06/01/2002	SCHEDULED REDEMPTION		149,238	149,238	149,548	149,238	(1,501)	0	0	0	0	1,322		1
31379B-WP-4	FED NATL MTG ASSOC #414754	06/01/2002	SCHEDULED REDEMPTION		112	112	101	112	11	0	0	0	0	1		1
31379E-YT-8	FED NATL MTG ASSOC #417522	06/01/2002	SCHEDULED REDEMPTION		85,596	85,596	86,081	85,596	(384)	0	0	0	0	759		1
31379N-4W-4	FED NATL MTG ASSOC #424837	06/01/2002	SCHEDULED REDEMPTION		39,485	39,485	39,706	39,485	(212)	0	0	0	0	972		1
31379Q-WV-8	FED NATL MTG ASSOC #426460	06/01/2002	SCHEDULED REDEMPTION		416,329	416,329	386,860	416,329	26,192	0	0	0	0	5,216		1
31379Q-4A-5	FED NATL MTG ASSOC #426617	06/01/2002	SCHEDULED REDEMPTION		43,342	43,342	42,023	43,342	1,172	0	0	0	0	301		1
31379S-TZ-9	FED NATL MTG ASSOC #428168	06/01/2002	SCHEDULED REDEMPTION		4,002	4,002	4,120	4,002	(110)	0	0	0	0	77		1
31379T-TG-9	FED NATL MTG ASSOC #429051	06/01/2002	SCHEDULED REDEMPTION		49,710	49,710	50,004	49,710	(268)	0	0	0	0	672		1
31379T-3M-4	FED NATL MTG ASSOC #429304	06/01/2002	SCHEDULED REDEMPTION		51,147	51,147	51,432	51,147	(239)	0	0	0	0	547		1
31379V-WC-9	FED NATL MTG ASSOC #430943	06/01/2002	SCHEDULED REDEMPTION		8,239	8,239	8,287	8,239	(43)	0	0	0	0	133		1
31379V-WD-7	FED NATL MTG ASSOC #430944	06/01/2002	SCHEDULED REDEMPTION		12,029	12,029	12,104	12,029	(54)	0	0	0	0	617		1
31379Y-6V-0	FED NATL MTG ASSOC #433884	06/01/2002	SCHEDULED REDEMPTION		17,033	17,033	16,903	17,033	125	0	0	0	0	237		1
31380A-VM-1	FED NATL MTG ASSOC #434520	06/01/2002	SCHEDULED REDEMPTION		13,370	13,370	13,448	13,370	(52)	0	0	0	0	220		1
31380C-QW-1	FED NATL MTG ASSOC #436169	06/01/2002	SCHEDULED REDEMPTION		48,776	48,776	49,060	48,776	(253)	0	0	0	0	574		1
31380C-3A-4	FED NATL MTG ASSOC #436493	06/01/2002	SCHEDULED REDEMPTION		17,248	17,248	17,349	17,248	(80)	0	0	0	0	257		1
31380C-3B-2	FED NATL MTG ASSOC #436494	06/01/2002	SCHEDULED REDEMPTION		23,605	23,605	23,742	23,605	(133)	0	0	0	0	393		1
31380G-2M-0	FED NATL MTG ASSOC #440080	06/01/2002	SCHEDULED REDEMPTION		2,748	2,748	2,654	2,748	87	0	0	0	0	40		1
31380L-BP-2	FED NATL MTG ASSOC #442946	06/01/2002	SCHEDULED REDEMPTION		2,840	2,840	2,877	2,840	(28)	0	0	0	0	43		1
31380L-BT-4	FED NATL MTG ASSOC #442950	06/01/2002	SCHEDULED REDEMPTION		2,026	2,026	2,052	2,026	(18)	0	0	0	0	32		1
31380L-B5-6	FED NATL MTG ASSOC #442960	06/01/2002	SCHEDULED REDEMPTION		53,543	53,543	54,229	53,543	(521)	0	0	0	0	596		1
31380L-FK-9	FED NATL MTG ASSOC #443070	06/01/2002	SCHEDULED REDEMPTION		53,110	53,110	52,620	53,110	445	0	0	0	0	904		1
31380L-GF-9	FED NATL MTG ASSOC #443098	06/01/2002	SCHEDULED REDEMPTION		249,626	249,626	250,952	249,626	(1,177)	0	0	0	0	3,429		1
31380M-DY-9	FED NATL MTG ASSOC #443919	06/01/2002	SCHEDULED REDEMPTION		42,522	42,522	43,067	42,522	(484)	0	0	0	0	736		1
31380M-NF-9	FED NATL MTG ASSOC #444190	06/01/2002	SCHEDULED REDEMPTION		4,204	4,204	4,229	4,204	(22)	0	0	0	0	63		1
31380M-UL-8	FED NATL MTG ASSOC #444387	06/01/2002	SCHEDULED REDEMPTION		12,617	12,617	12,778	12,617	(143)	0	0	0	0	116		1
31380P-7J-2	FED NATL MTG ASSOC #446497	06/01/2002	SCHEDULED REDEMPTION		10,132	10,132	10,054	10,132	75	0	0	0	0	135		1
31380Q-FY-8	FED NATL MTG ASSOC #446683	06/01/2002	SCHEDULED REDEMPTION		337	337	304	337	29	0	0	0	0	5		1
31380R-MS-1	FED NATL MTG ASSOC #447769	06/01/2002	SCHEDULED REDEMPTION		27,746	27,746	27,911	27,746	(152)	0	0	0	0	377		1
31380S-WJ-8	FED NATL MTG ASSOC #448949	06/01/2002	SCHEDULED REDEMPTION		136	136	123	136	12	0	0	0	0	2		1
31380T-4P-3	FED NATL MTG ASSOC #450030	06/01/2002	SCHEDULED REDEMPTION		62,284	62,284	62,615	62,284	(288)	0	0	0	0	837		1
31380U-PD-4	FED NATL MTG ASSOC #450520	06/01/2002	SCHEDULED REDEMPTION		39,631	39,631	38,702	39,631	816	0	0	0	0	547		1
31380V-4K-9	FED NATL MTG ASSOC #451826	06/01/2002	SCHEDULED REDEMPTION		1,539	1,539	1,503	1,539	35	0	0	0	0	22		1
31380W-EG-5	FED NATL MTG ASSOC #452035	06/01/2002	SCHEDULED REDEMPTION		875	875	790	875	82	0	0	0	0	25		1
31380W-KB-9	FED NATL MTG ASSOC #452190	06/01/2002	SCHEDULED REDEMPTION		1,331	1,331	1,202	1,331	124	0	0	0	0	19		1
31380W-LU-6	FED NATL MTG ASSOC #452239	06/01/2002	SCHEDULED REDEMPTION		20,437	20,437	18,451	20,437	1,795	0	0	0	0	281		1
31380X-7D-8	FED NATL MTG ASSOC #453692	06/01/2002	SCHEDULED REDEMPTION		926	926	904	926	24	0	0	0	0	13		1
31380Y-LA-6	FED NATL MTG ASSOC #454021	06/01/2002	SCHEDULED REDEMPTION		52,509	52,509	54,322	52,509	(2,189)	0	0	0	0	731		1
31380Y-PD-6	FED NATL MTG ASSOC #454120	06/01/2002	Various		2,677	2,677	2,644	2,677	2,865	0	0	0	0	0		1
31380Y-QF-0	FED NATL MTG ASSOC #454154	06/01/2002	SCHEDULED REDEMPTION		6,542	6,542	6,380	6,542	130	0	0	0	0	90		1
31380Y-7J-3	FED NATL MTG ASSOC #454597	06/01/2002	SCHEDULED REDEMPTION		20,855	20,855	19,532	20,855	1,104	0	0	0	0	386		1
31381A-E7-2	FED NATL MTG ASSOC #454758	06/01/2002	SCHEDULED REDEMPTION		80,817	80,817	72,963	80,817	7,064	0	0	0	0	1,715		1
31381A-E8-0	FED NATL MTG ASSOC #454759	06/01/2002	SCHEDULED REDEMPTION		52,890	52,890	47,749	52,890	4,489	0	0	0	0	413		1
31381A-E9-8	FED NATL MTG ASSOC #454760	06/01/2002	SCHEDULED REDEMPTION		15,494	15,494	14,713	15,494	738	0	0	0	0	182		1
31381A-FA-4	FED NATL MTG ASSOC #454761	06/01/2002	SCHEDULED REDEMPTION		90,045	90,045	81,488	90,045	8,145	0	0	0	0	1,369		1
31381A-FE-6	FED NATL MTG ASSOC #454765	06/01/2002	SCHEDULED REDEMPTION		8,470	8,470	7,647	8,470	799	0	0	0	0	117		1
31381A-F3-0	FED NATL MTG ASSOC #454786	06/01/2002	SCHEDULED REDEMPTION		22,626	22,626	21,480	22,626	1,176	0	0	0	0	311		1
31381A-HK-0	FED NATL MTG ASSOC #454834	06/01/2002	SCHEDULED REDEMPTION		5,033	5,033	4,544	5,033	464	0	0	0	0	130		1
31381B-DB-2	FED NATL MTG ASSOC #455598	06/01/2002	SCHEDULED REDEMPTION		585	585	528	585	51	0	0	0	0	6		1
31381C-J2-4	FED NATL MTG ASSOC #456681	06/01/2002	SCHEDULED REDEMPTION		3,789	3,789	3,650	3,789	116	0	0	0	0	53		1
31381C-P5-0	FED NATL MTG ASSOC #456844	06/01/2002	SCHEDULED REDEMPTION		27,132	27,132	24,495	27,132	2,135	0	0	0	0	253		1
31381D-HW-8	FED NATL MTG ASSOC #457545	06/01/2002	SCHEDULED REDEMPTION		92,480	92,480	94,387	92,480	(1,511)	0	0	0	0	2,436		1
31381F-PK-0	FED NATL MTG ASSOC #459526	06/01/2002	SCHEDULED REDEMPTION		17,137	17,137	15,472	17,137	1,603	0	0	0	0	159		1
31381F-RZ-5	FED NATL MTG ASSOC #459604	06/01/2002	SCHEDULED REDEMPTION		5,147	5,147	4,959	5,147	148	0	0	0	0	72		1
31381F-TD-2	FED NATL MTG ASSOC #459648	06/01/2002	SCHEDULED REDEMPTION		7,218	7,218	6,516	7,218	627	0	0	0	0	61		1
31382D-4N-1	FED NATL MTG ASSOC #479729	06/01/2002	SCHEDULED REDEMPTION		3,866	3,866	3,725	3,866	120	0	0	0	0	54		1
31382E-K7-6	FED NATL MTG ASSOC #480118	06/01/2002	SCHEDULED REDEMPTION		18,789	18,789	16,963	18,789	1,511	0	0	0	0	259		1
31382E-PB-2	FED NATL MTG ASSOC #480218	06/01/2002	SCHEDULED REDEMPTION		1,342	1,342	1,350	1,342	(7)	0	0	0	0	22		1
31382F-VH-9	FED NATL MTG ASSOC #481316	06/01/2002	SCHEDULED REDEMPTION		126	126	114	126	12	0	0	0	0	2		1

SCHEDULE D - PART 4

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

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31382F-VJ-5	FED NATL MTG ASSOC #481317	06/01/2002	SCHEDULED REDEMPTION		2,514	2,514	2,270	2,514	213	0	0	0	0	24		1
31382F-Z7-7	FED NATL MTG ASSOC #481466	06/01/2002	SCHEDULED REDEMPTION		47,647	47,647	45,905	47,647	1,496	0	0	0	0	819		1
31382F-4A-4	FED NATL MTG ASSOC #481517	06/01/2002	SCHEDULED REDEMPTION		5,220	5,220	5,029	5,220	168	0	0	0	0	66		1
31382F-6B-0	FED NATL MTG ASSOC #481566	06/01/2002	SCHEDULED REDEMPTION		4,579	4,579	4,412	4,579	144	0	0	0	0	61		1
31382G-BE-6	FED NATL MTG ASSOC #481637	06/01/2002	SCHEDULED REDEMPTION		1,587	1,587	1,433	1,587	140	0	0	0	0	21		1
31382G-2P-1	FED NATL MTG ASSOC #482382	06/01/2002	SCHEDULED REDEMPTION		33,536	33,536	32,310	33,536	1,045	0	0	0	0	329		1
31382J-CG-4	FED NATL MTG ASSOC #483471	06/01/2002	SCHEDULED REDEMPTION		1,978	1,978	1,963	1,978	16	0	0	0	0	30		1
31382J-WG-2	FED NATL MTG ASSOC #484047	06/01/2002	SCHEDULED REDEMPTION		31,219	31,219	31,405	31,219	(172)	0	0	0	0	423		1
31382L-HY-5	FED NATL MTG ASSOC #485447	06/01/2002	SCHEDULED REDEMPTION		129	129	116	129	10	0	0	0	0	14		1
31382R-ZH-9	FED NATL MTG ASSOC #490444	06/01/2002	SCHEDULED REDEMPTION		874	874	789	874	70	0	0	0	0	12		1
31382T-FW-4	FED NATL MTG ASSOC #491681	06/01/2002	SCHEDULED REDEMPTION		12,182	12,182	11,409	12,182	659	0	0	0	0	167		1
31382U-RV-0	FED NATL MTG ASSOC #492900	06/01/2002	SCHEDULED REDEMPTION		16,801	16,801	16,550	16,801	250	0	0	0	0	257		1
31382U-R3-2	FED NATL MTG ASSOC #492906	06/01/2002	Various		34,253	34,253	33,343	34,253	2,774	0	0	0	0	0		1
31382V-WN-0	FED NATL MTG ASSOC #493953	06/01/2002	SCHEDULED REDEMPTION		2,685	2,685	2,424	2,685	240	0	0	0	0	36		1
31383B-AB-3	FED NATL MTG ASSOC #497802	06/01/2002	SCHEDULED REDEMPTION		1,694	1,694	1,680	1,694	13	0	0	0	0	45		1
31383B-5Z-6	FED NATL MTG ASSOC #498664	06/01/2002	SCHEDULED REDEMPTION		1,136	1,136	1,126	1,136	9	0	0	0	0	24		1
31383C-DA-0	FED NATL MTG ASSOC #498797	06/01/2002	SCHEDULED REDEMPTION		5,736	5,736	5,687	5,736	47	0	0	0	0	37		1
31383E-E7-2	FED NATL MTG ASSOC #500658	06/01/2002	SCHEDULED REDEMPTION		430	430	426	430	3	0	0	0	0	6		1
31383E-5G-2	FED NATL MTG ASSOC #501347	06/01/2002	SCHEDULED REDEMPTION		12,809	12,809	12,652	12,809	134	0	0	0	0	245		1
31383E-5J-6	FED NATL MTG ASSOC #501349	06/01/2002	SCHEDULED REDEMPTION		11,419	11,419	11,280	11,419	118	0	0	0	0	249		1
31383F-XZ-6	FED NATL MTG ASSOC #502096	06/01/2002	SCHEDULED REDEMPTION		480	480	476	480	4	0	0	0	0	7		1
31383H-SE-5	FED NATL MTG ASSOC #503717	06/01/2002	SCHEDULED REDEMPTION		1,248	1,248	1,233	1,248	13	0	0	0	0	21		1
31383J-GU-8	FED NATL MTG ASSOC #504311	06/01/2002	SCHEDULED REDEMPTION		1,729	1,729	1,709	1,729	19	0	0	0	0	26		1
31383J-TM-2	FED NATL MTG ASSOC #504656	06/01/2002	SCHEDULED REDEMPTION		11,365	11,365	11,278	11,365	88	0	0	0	0	173		1
31383K-AP-2	FED NATL MTG ASSOC #505014	06/01/2002	SCHEDULED REDEMPTION		24,569	24,569	24,362	24,569	181	0	0	0	0	350		1
31383K-D5-3	FED NATL MTG ASSOC #505124	06/01/2002	SCHEDULED REDEMPTION		18,870	18,870	18,601	18,870	260	0	0	0	0	198		1
31383L-D7-7	FED NATL MTG ASSOC #506026	06/01/2002	SCHEDULED REDEMPTION		383	383	377	383	5	0	0	0	0	180		1
31383L-2Q-7	FED NATL MTG ASSOC #506683	06/01/2002	SCHEDULED REDEMPTION		1,386	1,386	1,374	1,386	11	0	0	0	0	19		1
31383M-LZ-4	FED NATL MTG ASSOC #507144	06/01/2002	SCHEDULED REDEMPTION		7,493	7,493	7,430	7,493	59	0	0	0	0	636		1
31383N-ZH-7	FED NATL MTG ASSOC #508444	06/01/2002	SCHEDULED REDEMPTION		4,720	4,720	4,680	4,720	38	0	0	0	0	37		1
31383S-Z3-7	FED NATL MTG ASSOC #512062	06/01/2002	SCHEDULED REDEMPTION		44,229	44,229	44,643	44,229	(373)	0	0	0	0	1,074		1
31383T-JV-1	FED NATL MTG ASSOC #512476	06/01/2002	SCHEDULED REDEMPTION		23,640	23,640	23,352	23,640	252	0	0	0	0	302		1
31383U-3H-6	FED NATL MTG ASSOC #513900	06/01/2002	SCHEDULED REDEMPTION		10,489	10,489	10,732	10,489	49	0	0	0	0	138		1
31383V-TJ-2	FED NATL MTG ASSOC #514553	06/01/2002	SCHEDULED REDEMPTION		1,520	1,520	1,459	1,520	64	0	0	0	0	25		1
31384A-H2-7	FED NATL MTG ASSOC #517849	06/01/2002	Various		33,228	33,228	32,735	33,228	6,243	0	0	0	0	0		1
31384A-LP-1	FED NATL MTG ASSOC #517934	06/01/2002	SCHEDULED REDEMPTION		18,831	18,831	19,155	18,831	(287)	0	0	0	0	313		1
31384C-NU-4	FED NATL MTG ASSOC #519803	06/01/2002	SCHEDULED REDEMPTION		31,036	31,036	31,754	31,036	121	0	0	0	0	483		1
31384D-LC-4	FED NATL MTG ASSOC #520623	06/01/2002	SCHEDULED REDEMPTION		12,595	12,595	12,887	12,595	54	0	0	0	0	109		1
31384D-WR-9	FED NATL MTG ASSOC #520956	06/01/2002	SCHEDULED REDEMPTION		2,118	2,118	2,167	2,118	8	0	0	0	0	36		1
31384F-FX-0	FED NATL MTG ASSOC #522282	06/01/2002	SCHEDULED REDEMPTION		14,177	14,177	14,544	14,177	(398)	0	0	0	0	170		1
31384H-EP-4	FED NATL MTG ASSOC #524042	06/01/2002	SCHEDULED REDEMPTION		259,276	259,276	255,590	259,276	3,661	0	0	0	0	2,851		1
31384J-CQ-0	FED NATL MTG ASSOC #524879	06/01/2002	SCHEDULED REDEMPTION		137,229	137,229	142,504	137,229	(6,361)	0	0	0	0	2,218		1
31384J-PQ-6	FED NATL MTG ASSOC #525231	06/01/2002	SCHEDULED REDEMPTION		39,896	39,896	41,430	39,896	(2,113)	0	0	0	0	271		1
31384K-S6-4	FED NATL MTG ASSOC #526241	06/01/2002	SCHEDULED REDEMPTION		18,897	18,897	19,334	18,897	82	0	0	0	0	243		1
31384K-XE-1	FED NATL MTG ASSOC #526377	06/01/2002	SCHEDULED REDEMPTION		4,241	4,241	4,404	4,241	(251)	0	0	0	0	68		1
31384L-QJ-6	FED NATL MTG ASSOC #527057	06/01/2002	SCHEDULED REDEMPTION		50,000	50,000	50,469	50,000	(436)	0	0	0	0	2,110		1
31384L-XX-7	FED NATL MTG ASSOC #527294	06/01/2002	SCHEDULED REDEMPTION		1,116	1,116	1,106	1,116	8	0	0	0	0	15		1
31384N-SY-7	FED NATL MTG ASSOC #528935	06/01/2002	SCHEDULED REDEMPTION		159,278	159,278	160,771	159,278	(1,343)	0	0	0	0	1,650		1
31384N-W7-1	FED NATL MTG ASSOC #529070	06/01/2002	SCHEDULED REDEMPTION		83,967	83,967	85,594	83,967	(21)	0	0	0	0	1,367		1
31384P-D8-5	FED NATL MTG ASSOC #529427	06/01/2002	SCHEDULED REDEMPTION		1,880	1,880	1,952	1,880	(114)	0	0	0	0	47		1
31384P-JZ-9	FED NATL MTG ASSOC #529580	06/01/2002	SCHEDULED REDEMPTION		83,141	83,141	83,817	83,141	108	0	0	0	0	1,474		1
31384P-QQ-1	FED NATL MTG ASSOC #529763	06/01/2002	SCHEDULED REDEMPTION		4,105	4,105	4,200	4,105	27	0	0	0	0	73		1
31384Q-AN-3	FED NATL MTG ASSOC #530213	06/01/2002	SCHEDULED REDEMPTION		49,945	49,945	51,865	49,945	(3,266)	0	0	0	0	816		1
31384Q-FU-2	FED NATL MTG ASSOC #530379	06/01/2002	SCHEDULED REDEMPTION		2,714	2,714	2,767	2,714	(1)	0	0	0	0	32		1
31384Q-NH-2	FED NATL MTG ASSOC #530592	06/01/2002	SCHEDULED REDEMPTION		1,821	1,821	1,891	1,821	(174)	0	0	0	0	36		1
31384Q-RH-8	FED NATL MTG ASSOC #530688	06/01/2002	SCHEDULED REDEMPTION		4,682	4,682	4,862	4,682	(259)	0	0	0	0	60		1
31384R-AX-9	FED NATL MTG ASSOC #531122	06/01/2002	SCHEDULED REDEMPTION		27,159	27,159	27,787	27,159	119	0	0	0	0	341		1
31384R-KE-0	FED NATL MTG ASSOC #531393	06/01/2002	SCHEDULED REDEMPTION		89,831	89,831	92,154	89,831	(2,650)	0	0	0	0	895		1
31384R-TH-4	FED NATL MTG ASSOC #531652	06/01/2002	SCHEDULED REDEMPTION		1,382	1,382	1,393	1,382	1	0	0	0	0	36		1
31384S-E2-1	FED NATL MTG ASSOC #532153	06/01/2002	SCHEDULED REDEMPTION		5,565	5,565	5,693	5,565	25	0	0	0	0	95		1
31384S-WZ-8	FED NATL MTG ASSOC #532664	06/01/2002	SCHEDULED REDEMPTION		3,587	3,587	3,656	3,587	(1)	0	0	0	0	66		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)
31384S-2W-8	FED NATL MTG ASSOC #532789	06/01/2002	SCHEDULED REDEMPTION		10,386	10,386	10,564	10,386	(94)	0	0	0	0	225		1
31384T-AS-6	FED NATL MTG ASSOC #532917	06/01/2002	Various		115,355	115,355	117,000	115,355	93,378	0	0	0	0	0		1
31384T-FN-2	FED NATL MTG ASSOC #533073	06/01/2002	SCHEDULED REDEMPTION		2,103	2,103	2,184	2,103	(99)	0	0	0	0	14		1
31384T-JB-4	FED NATL MTG ASSOC #533158	06/01/2002	SCHEDULED REDEMPTION		35,313	35,313	34,221	35,313	882	0	0	0	0	492		1
31384T-SC-2	FED NATL MTG ASSOC #533415	06/01/2002	SCHEDULED REDEMPTION		7,050	7,050	7,107	7,050	8	0	0	0	0	93		1
31384T-SF-5	FED NATL MTG ASSOC #533418	06/01/2002	SCHEDULED REDEMPTION		2,897	2,897	2,953	2,897	(1)	0	0	0	0	105		1
31384T-YV-3	FED NATL MTG ASSOC #533624	06/01/2002	SCHEDULED REDEMPTION		85,560	85,560	87,218	85,560	(34)	0	0	0	0	568		1
31384U-B6-0	FED NATL MTG ASSOC #533861	06/01/2002	SCHEDULED REDEMPTION		27,317	27,317	27,036	27,317	289	0	0	0	0	175		1
31384U-FH-2	FED NATL MTG ASSOC #533968	06/01/2002	SCHEDULED REDEMPTION		42,449	42,449	42,847	42,449	(362)	0	0	0	0	554		1
31384U-FM-1	FED NATL MTG ASSOC #533972	06/01/2002	SCHEDULED REDEMPTION		32,460	32,460	33,708	32,460	(1,793)	0	0	0	0	615		1
31384U-PG-3	FED NATL MTG ASSOC #534223	06/01/2002	SCHEDULED REDEMPTION		3,903	3,903	4,053	3,903	(216)	0	0	0	0	43		1
31384U-UB-8	FED NATL MTG ASSOC #534378	06/01/2002	SCHEDULED REDEMPTION		54,615	54,615	56,027	54,615	(1,845)	0	0	0	0	1,049		1
31384V-T4-4	FED NATL MTG ASSOC #535271	06/01/2002	SCHEDULED REDEMPTION		1,990	1,990	2,067	1,990	(89)	0	0	0	0	34		1
31384V-UG-5	FED NATL MTG ASSOC #535283	06/01/2002	SCHEDULED REDEMPTION		81,814	81,814	84,959	81,814	(3,756)	0	0	0	0	1,479		1
31384V-UL-4	FED NATL MTG ASSOC #535287	06/01/2002	SCHEDULED REDEMPTION		86,081	86,081	89,390	86,081	(3,747)	0	0	0	0	1,384		1
31384V-UP-5	FED NATL MTG ASSOC #535290	06/01/2002	SCHEDULED REDEMPTION		75,009	75,009	77,893	75,009	(3,397)	0	0	0	0	1,229		1
31384V-VZ-2	FED NATL MTG ASSOC #535332	06/01/2002	SCHEDULED REDEMPTION		18,826	18,826	19,938	18,826	(1,169)	0	0	0	0	337		1
31384V-X4-9	FED NATL MTG ASSOC #535399	06/01/2002	SCHEDULED REDEMPTION		77,216	77,216	80,184	77,216	(4,089)	0	0	0	0	1,260		1
31384V-YT-3	FED NATL MTG ASSOC #535422	06/01/2002	SCHEDULED REDEMPTION		25,997	25,997	27,532	25,997	(1,490)	0	0	0	0	542		1
31384V-Z2-1	FED NATL MTG ASSOC #535461	06/01/2002	SCHEDULED REDEMPTION		19,338	19,338	19,671	19,338	(231)	0	0	0	0	285		1
31384V-5P-3	FED NATL MTG ASSOC #535554	06/01/2002	SCHEDULED REDEMPTION		1,146,070	1,146,070	1,165,986	1,146,070	(13,608)	0	0	0	0	17,620		1
31384W-A8-3	FED NATL MTG ASSOC #535631	06/01/2002	SCHEDULED REDEMPTION		39,657	39,657	40,683	39,657	(1,129)	0	0	0	0	611		1
31384W-G2-0	FED NATL MTG ASSOC #535817	06/01/2002	SCHEDULED REDEMPTION		82,923	82,923	84,102	82,923	(1,239)	0	0	0	0	4,662		1
31384W-G9-5	FED NATL MTG ASSOC #535824	06/01/2002	SCHEDULED REDEMPTION		296,814	296,814	301,035	296,814	(5,476)	0	0	0	0	13,203		1
31384W-HG-8	FED NATL MTG ASSOC #535831	06/01/2002	SCHEDULED REDEMPTION		38,677	38,677	38,593	38,677	88	0	0	0	0	603		1
31384W-HL-7	FED NATL MTG ASSOC #535835	06/01/2002	SCHEDULED REDEMPTION		167,541	167,541	170,211	167,541	(2,277)	0	0	0	0	2,553		1
31384W-KT-6	FED NATL MTG ASSOC #535906	06/01/2002	SCHEDULED REDEMPTION		2,054	2,054	2,133	2,054	(93)	0	0	0	0	36		1
31384W-UQ-1	FED NATL MTG ASSOC #536191	06/01/2002	SCHEDULED REDEMPTION		952	952	989	952	(84)	0	0	0	0	16		1
31384W-W9-7	FED NATL MTG ASSOC #536272	06/01/2002	SCHEDULED REDEMPTION		125,399	125,399	130,219	125,399	(6,258)	0	0	0	0	2,595		1
31384W-ZF-0	FED NATL MTG ASSOC #536342	06/01/2002	SCHEDULED REDEMPTION		785	785	815	785	(42)	0	0	0	0	11		1
31384W-2H-2	FED NATL MTG ASSOC #536376	06/01/2002	SCHEDULED REDEMPTION		4,769	4,769	4,814	4,769	(38)	0	0	0	0	73		1
31384W-2J-8	FED NATL MTG ASSOC #536377	06/01/2002	SCHEDULED REDEMPTION		85,306	85,306	86,958	85,306	(29)	0	0	0	0	1,937		1
31384X-F4-5	FED NATL MTG ASSOC #536687	06/01/2002	SCHEDULED REDEMPTION		100,600	100,600	104,467	100,600	(5,571)	0	0	0	0	1,887		1
31384X-PU-6	FED NATL MTG ASSOC #536935	06/01/2002	SCHEDULED REDEMPTION		3,042	3,042	3,159	3,042	(159)	0	0	0	0	51		1
31384X-RT-7	FED NATL MTG ASSOC #536998	06/01/2002	Various		366,210	366,210	374,583	366,210	266,531	0	0	0	0	0		1
31384X-RU-4	FED NATL MTG ASSOC #536999	06/01/2002	SCHEDULED REDEMPTION		62,066	62,066	64,452	62,066	(3,195)	0	0	0	0	1,321		1
31384X-XS-2	FED NATL MTG ASSOC #537189	06/01/2002	SCHEDULED REDEMPTION		467	467	494	467	(30)	0	0	0	0	9		1
31384X-5D-6	FED NATL MTG ASSOC #537344	06/01/2002	SCHEDULED REDEMPTION		23,649	23,649	23,870	23,649	(176)	0	0	0	0	521		1
31384Y-NX-0	FED NATL MTG ASSOC #537806	06/01/2002	SCHEDULED REDEMPTION		120,613	120,613	125,249	120,613	(5,778)	0	0	0	0	1,867		1
31384Y-VQ-6	FED NATL MTG ASSOC #538023	06/01/2002	SCHEDULED REDEMPTION		9,701	9,701	10,074	9,701	(696)	0	0	0	0	502		1
31384Y-2U-9	FED NATL MTG ASSOC #538187	06/01/2002	SCHEDULED REDEMPTION		2,118	2,118	2,200	2,118	(123)	0	0	0	0	14		1
31384Y-6P-6	FED NATL MTG ASSOC #538278	06/01/2002	SCHEDULED REDEMPTION		29,927	29,927	30,701	29,927	(928)	0	0	0	0	778		1
31385A-LE-5	FED NATL MTG ASSOC #538625	06/01/2002	SCHEDULED REDEMPTION		7,550	7,550	7,840	7,550	(697)	0	0	0	0	101		1
31385A-N6-0	FED NATL MTG ASSOC #538713	06/01/2002	SCHEDULED REDEMPTION		104,123	104,123	105,099	104,123	(912)	0	0	0	0	1,645		1
31385A-XJ-1	FED NATL MTG ASSOC #538981	06/01/2002	SCHEDULED REDEMPTION		1,094	1,094	1,136	1,094	(60)	0	0	0	0	58		1
31385B-Z7-3	FED NATL MTG ASSOC #539966	06/01/2002	SCHEDULED REDEMPTION		83,068	83,068	84,677	83,068	(24)	0	0	0	0	1,656		1
31385C-EK-5	FED NATL MTG ASSOC #540238	06/01/2002	SCHEDULED REDEMPTION		92,818	92,818	96,386	92,818	(8,003)	0	0	0	0	3,346		1
31385C-WQ-2	FED NATL MTG ASSOC #540755	06/01/2002	SCHEDULED REDEMPTION		113,945	113,945	118,325	113,945	(5,615)	0	0	0	0	1,734		1
31385D-KN-0	FED NATL MTG ASSOC #541301	06/01/2002	SCHEDULED REDEMPTION		58,998	58,998	60,524	58,998	(1,688)	0	0	0	0	803		1
31385D-LG-4	FED NATL MTG ASSOC #541327	06/01/2002	SCHEDULED REDEMPTION		73,407	73,407	74,829	73,407	(20)	0	0	0	0	1,814		1
31385D-4L-2	FED NATL MTG ASSOC #541827	06/01/2002	SCHEDULED REDEMPTION		3,953	3,953	4,104	3,953	(204)	0	0	0	0	79		1
31385D-4U-2	FED NATL MTG ASSOC #541835	06/01/2002	SCHEDULED REDEMPTION		203,049	203,049	206,983	203,049	(80)	0	0	0	0	2,706		1
31385D-6A-4	FED NATL MTG ASSOC #541865	06/01/2002	SCHEDULED REDEMPTION		3,227	3,227	3,351	3,227	(221)	0	0	0	0	105		1
31385E-BT-5	FED NATL MTG ASSOC #541950	06/01/2002	SCHEDULED REDEMPTION		56,813	56,813	58,997	56,813	(3,316)	0	0	0	0	481		1
31385E-VP-1	FED NATL MTG ASSOC #542522	06/01/2002	SCHEDULED REDEMPTION		73,437	73,437	76,260	73,437	(3,721)	0	0	0	0	2,775		1
31385E-WN-5	FED NATL MTG ASSOC #542553	06/01/2002	SCHEDULED REDEMPTION		136,957	136,957	139,611	136,957	(42)	0	0	0	0	1,689		1
31385E-6H-7	FED NATL MTG ASSOC #542772	06/01/2002	SCHEDULED REDEMPTION		8,999	8,999	9,345	8,999	(426)	0	0	0	0	180		1
31385F-CT-1	FED NATL MTG ASSOC #542882	06/01/2002	SCHEDULED REDEMPTION		29,433	29,433	29,709	29,433	(288)	0	0	0	0	507		1
31385F-DQ-6	FED NATL MTG ASSOC #542911	06/01/2002	SCHEDULED REDEMPTION		23,939	23,939	24,859	23,939	(1,192)	0	0	0	0	478		1
31385F-F8-4	FED NATL MTG ASSOC #542991	06/01/2002	SCHEDULED REDEMPTION		8,901	8,901	9,243	8,901	(460)	0	0	0	0	165		1
31385F-JF-4	FED NATL MTG ASSOC #543062	06/01/2002	SCHEDULED REDEMPTION		462	462	490	462	(24)	0	0	0	0	1,920		1

SCHEDULE D - PART 4

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

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31385F-LV-6	FED NATL MTG ASSOC #543140	06/01/2002	SCHEDULED REDEMPTION		241,673	241,673	255,947	241,673	(14,272)	0	0	0	0	4,072		1
31385F-MZ-6	FED NATL MTG ASSOC #543176	06/01/2002	SCHEDULED REDEMPTION		99,537	99,537	103,363	99,537	(6,471)	0	0	0	0	2,201		1
31385F-PH-3	FED NATL MTG ASSOC #543224	06/01/2002	SCHEDULED REDEMPTION		134,922	134,922	140,108	134,922	(6,163)	0	0	0	0	2,645		1
31385F-6E-1	FED NATL MTG ASSOC #543669	06/01/2002	SCHEDULED REDEMPTION		309,202	309,202	315,193	309,202	(107)	0	0	0	0	3,281		1
31385F-6Y-7	FED NATL MTG ASSOC #543687	06/01/2002	SCHEDULED REDEMPTION		114,466	114,466	115,539	114,466	(1,128)	0	0	0	0	1,390		1
31385G-DG-6	FED NATL MTG ASSOC #543803	06/01/2002	SCHEDULED REDEMPTION		8,899	8,899	9,241	8,899	(423)	0	0	0	0	119		1
31385G-E8-3	FED NATL MTG ASSOC #543859	06/01/2002	SCHEDULED REDEMPTION		603,367	603,367	639,003	603,367	(36,070)	0	0	0	0	8,339		1
31385G-FR-0	FED NATL MTG ASSOC #543876	06/01/2002	SCHEDULED REDEMPTION		146,261	146,261	151,883	146,261	(7,997)	0	0	0	0	1,438		1
31385G-FZ-2	FED NATL MTG ASSOC #543884	06/01/2002	SCHEDULED REDEMPTION		66,325	66,325	68,874	66,325	(3,965)	0	0	0	0	460		1
31385G-LS-1	FED NATL MTG ASSOC #544037	06/01/2002	SCHEDULED REDEMPTION		4	4	4	4	0	0	0	0	0	0		1
31385G-RH-9	FED NATL MTG ASSOC #544188	06/01/2002	SCHEDULED REDEMPTION		41,678	41,678	42,485	41,678	(14)	0	0	0	0	438		1
31385G-S9-6	FED NATL MTG ASSOC #544244	06/01/2002	SCHEDULED REDEMPTION		10,175	10,175	10,566	10,175	(566)	0	0	0	0	69		1
31385G-2G-8	FED NATL MTG ASSOC #544475	06/01/2002	SCHEDULED REDEMPTION		2,883	2,883	2,994	2,883	(268)	0	0	0	0	52		1
31385G-4Z-4	FED NATL MTG ASSOC #544540	06/01/2002	SCHEDULED REDEMPTION		19	19	19	19	(1)	0	0	0	0	0		1
31385H-DY-5	FED NATL MTG ASSOC #544719	06/01/2002	Various		15,388	15,388	15,790	15,388	11,141	0	0	0	0	0		1
31385H-LR-1	FED NATL MTG ASSOC #544936	06/01/2002	SCHEDULED REDEMPTION		576	576	599	576	(31)	0	0	0	0	4		1
31385H-S3-7	FED NATL MTG ASSOC #545138	06/01/2002	Various		124,414	124,414	127,349	124,414	95,454	0	0	0	0	0		1
31385H-TB-8	FED NATL MTG ASSOC #545146	06/01/2002	Various		57,870	57,870	58,375	57,870	44,813	0	0	0	0	0		1
31385J-RZ-3	FED NATL MTG ASSOC #546004	06/01/2002	SCHEDULED REDEMPTION		7,867	7,867	8,169	7,867	(669)	0	0	0	0	258		1
31385J-SH-2	FED NATL MTG ASSOC #546020	06/01/2002	SCHEDULED REDEMPTION		1,553	1,553	1,613	1,553	(102)	0	0	0	0	31		1
31385J-UW-6	FED NATL MTG ASSOC #546097	04/01/2002	Various		47,734	45,008	47,666	48,048	34	0	0	(314)	(314)	424		1
31385J-U7-1	FED NATL MTG ASSOC #546106	06/01/2002	SCHEDULED REDEMPTION		276	276	287	276	(14)	0	0	0	0	9		1
31385J-2F-4	FED NATL MTG ASSOC #546274	06/01/2002	SCHEDULED REDEMPTION		20,495	20,495	21,283	20,495	(936)	0	0	0	0	143		1
31385J-7C-6	FED NATL MTG ASSOC #546391	06/01/2002	SCHEDULED REDEMPTION		4,002	4,002	4,155	4,002	(146)	0	0	0	0	80		1
31385K-NL-5	FED NATL MTG ASSOC #546795	06/01/2002	SCHEDULED REDEMPTION		17,073	17,073	17,367	17,073	(151)	0	0	0	0	415		1
31385K-QT-5	FED NATL MTG ASSOC #546866	06/01/2002	SCHEDULED REDEMPTION		3,243	3,243	3,327	3,243	(89)	0	0	0	0	41		1
31385K-UP-8	FED NATL MTG ASSOC #546990	06/01/2002	SCHEDULED REDEMPTION		124,173	124,173	128,946	124,173	(6,022)	0	0	0	0	2,195		1
31385K-VM-4	FED NATL MTG ASSOC #547020	06/01/2002	SCHEDULED REDEMPTION		50,536	50,536	52,478	50,536	(2,325)	0	0	0	0	576		1
31385K-ZM-0	FED NATL MTG ASSOC #547148	06/01/2002	SCHEDULED REDEMPTION		3,395	3,395	3,482	3,395	(109)	0	0	0	0	52		1
31385K-3H-6	FED NATL MTG ASSOC #547200	06/01/2002	SCHEDULED REDEMPTION		81,473	81,473	83,051	81,473	(26)	0	0	0	0	1,548		1
31385N-CW-7	FED NATL MTG ASSOC #547385	06/01/2002	SCHEDULED REDEMPTION		23,817	23,817	24,732	23,817	(1,239)	0	0	0	0	366		1
31385N-EV-7	FED NATL MTG ASSOC #547448	06/01/2002	SCHEDULED REDEMPTION		14,028	14,028	14,567	14,028	(651)	0	0	0	0	209		1
31385N-FN-4	FED NATL MTG ASSOC #547473	06/01/2002	SCHEDULED REDEMPTION		102,396	102,396	106,332	102,396	(5,732)	0	0	0	0	1,538		1
31385N-F3-8	FED NATL MTG ASSOC #547486	06/01/2002	SCHEDULED REDEMPTION		99,603	99,603	103,432	99,603	(5,551)	0	0	0	0	1,496		1
31385N-GV-5	FED NATL MTG ASSOC #547512	06/01/2002	SCHEDULED REDEMPTION		1,642	1,642	1,705	1,642	(79)	0	0	0	0	56		1
31385N-Q9-3	FED NATL MTG ASSOC #547780	06/01/2002	SCHEDULED REDEMPTION		7,794	7,794	8,094	7,794	(513)	0	0	0	0	119		1
31385N-7B-9	FED NATL MTG ASSOC #548190	06/01/2002	Various		104,762	104,762	107,443	104,762	89,431	0	0	0	0	0		1
31385P-KC-7	FED NATL MTG ASSOC #548491	06/01/2002	SCHEDULED REDEMPTION		19	19	20	19	(1)	0	0	0	0	0		1
31385P-WG-5	FED NATL MTG ASSOC #548847	06/01/2002	SCHEDULED REDEMPTION		26,289	26,289	26,741	26,289	(303)	0	0	0	0	351		1
31385P-WV-2	FED NATL MTG ASSOC #548860	06/01/2002	SCHEDULED REDEMPTION		85,728	85,728	89,023	85,728	(5,492)	0	0	0	0	1,552		1
31385P-5Y-6	FED NATL MTG ASSOC #549063	06/01/2002	SCHEDULED REDEMPTION		76,680	76,680	81,209	76,680	(4,081)	0	0	0	0	1,297		1
31385Q-AR-3	FED NATL MTG ASSOC #549116	06/01/2002	SCHEDULED REDEMPTION		4,794	4,794	4,978	4,794	(266)	0	0	0	0	155		1
31385Q-A4-4	FED NATL MTG ASSOC #549127	06/01/2002	SCHEDULED REDEMPTION		8,364	8,364	8,685	8,364	(470)	0	0	0	0	98		1
31385Q-U3-4	FED NATL MTG ASSOC #549702	06/01/2002	SCHEDULED REDEMPTION		85	85	89	85	(4)	0	0	0	0	2		1
31385R-BF-6	FED NATL MTG ASSOC #550038	06/01/2002	SCHEDULED REDEMPTION		82,031	82,031	83,621	82,031	(25)	0	0	0	0	2,056		1
31385R-K8-2	FED NATL MTG ASSOC #550319	06/01/2002	SCHEDULED REDEMPTION		90,942	90,942	94,438	90,942	(5,826)	0	0	0	0	1,890		1
31385R-WX-4	FED NATL MTG ASSOC #550662	06/01/2002	SCHEDULED REDEMPTION		182,866	182,866	189,895	182,866	(9,535)	0	0	0	0	3,524		1
31385R-3Y-4	FED NATL MTG ASSOC #550815	06/01/2002	SCHEDULED REDEMPTION		56,629	56,629	57,602	56,629	(698)	0	0	0	0	902		1
31385R-6B-1	FED NATL MTG ASSOC #550866	06/01/2002	SCHEDULED REDEMPTION		3,581	3,581	3,651	3,581	(1)	0	0	0	0	68		1
31385S-FW-3	FED NATL MTG ASSOC #551081	06/01/2002	SCHEDULED REDEMPTION		5,829	5,829	6,053	5,829	(257)	0	0	0	0	85		1
31385S-JZ-2	FED NATL MTG ASSOC #551180	06/01/2002	SCHEDULED REDEMPTION		145	145	151	145	(9)	0	0	0	0	3		1
31385S-NA-2	FED NATL MTG ASSOC #551285	06/01/2002	SCHEDULED REDEMPTION		1,926	1,926	2,000	1,926	(110)	0	0	0	0	28		1
31385U-QP-1	FED NATL MTG ASSOC #553162	06/01/2002	SCHEDULED REDEMPTION		122,995	122,995	127,722	122,995	(6,823)	0	0	0	0	2,205		1
31385U-7A-5	FED NATL MTG ASSOC #553589	06/01/2002	SCHEDULED REDEMPTION		38,282	38,282	39,753	38,282	(1,826)	0	0	0	0	491		1
31385W-KD-0	FED NATL MTG ASSOC #554792	06/01/2002	SCHEDULED REDEMPTION		2,729	2,729	2,834	2,729	(159)	0	0	0	0	98		1
31385W-QJ-1	FED NATL MTG ASSOC #554957	06/01/2002	SCHEDULED REDEMPTION		3,963	3,963	3,924	3,963	75	0	0	0	0	73		1
31385X-5W-3	FED NATL MTG ASSOC #556261	06/01/2002	SCHEDULED REDEMPTION		1,878	1,878	1,862	1,878	15	0	0	0	0	24		1
31385X-6P-7	FED NATL MTG ASSOC #556278	06/01/2002	SCHEDULED REDEMPTION		4,785	4,785	4,867	4,785	(47)	0	0	0	0	84		1
31385Y-G4-1	FED NATL MTG ASSOC #556519	06/01/2002	SCHEDULED REDEMPTION		63,337	63,337	65,771	63,337	(3,760)	0	0	0	0	1,336		1
31386A-CY-0	FED NATL MTG ASSOC #557287	06/01/2002	SCHEDULED REDEMPTION		1,723	1,723	1,762	1,723	6	0	0	0	0	32		1
31386A-KH-8	FED NATL MTG ASSOC #557496	06/01/2002	SCHEDULED REDEMPTION		39,445	39,445	39,063	39,445	630	0	0	0	0	233		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)
31386A-4N-3	FED NATL MTG ASSOC #558029	06/01/2002	SCHEDULED REDEMPTION		6,970	6,970	7,090	6,970	(90)	0	0	0	0	79		1
31386B-M4-3	FED NATL MTG ASSOC #558479	06/01/2002	SCHEDULED REDEMPTION		3	3	3	3	(1)	0	0	0	0	0		1
31386B-3X-0	FED NATL MTG ASSOC #558914	06/01/2002	SCHEDULED REDEMPTION		211	211	219	211	(17)	0	0	0	0	4		1
31386B-5L-4	FED NATL MTG ASSOC #558951	06/01/2002	SCHEDULED REDEMPTION		70,718	70,718	72,547	70,718	(2,241)	0	0	0	0	914		1
31386C-R9-5	FED NATL MTG ASSOC #559512	06/01/2002	SCHEDULED REDEMPTION		191,452	191,452	195,161	191,452	(53)	0	0	0	0	6,102		1
31386C-SY-9	FED NATL MTG ASSOC #559535	06/01/2002	SCHEDULED REDEMPTION		320,941	320,941	327,159	320,941	(81)	0	0	0	0	2,731		1
31386C-T4-4	FED NATL MTG ASSOC #559571	06/01/2002	SCHEDULED REDEMPTION		34	34	35	34	(2)	0	0	0	0	1		1
31386C-UC-4	FED NATL MTG ASSOC #559579	06/01/2002	SCHEDULED REDEMPTION		226,747	226,747	235,463	226,747	(12,031)	0	0	0	0	3,816		1
31386C-6A-5	FED NATL MTG ASSOC #559865	06/01/2002	SCHEDULED REDEMPTION		64	64	66	64	(2)	0	0	0	0	2		1
31386D-RG-7	FED NATL MTG ASSOC #560387	06/01/2002	SCHEDULED REDEMPTION		34,545	34,545	35,438	34,545	(1,143)	0	0	0	0	329		1
31386D-6L-9	FED NATL MTG ASSOC #560775	06/01/2002	SCHEDULED REDEMPTION		14,108	14,108	14,650	14,108	(706)	0	0	0	0	350		1
31386E-CQ-9	FED NATL MTG ASSOC #560879	06/01/2002	SCHEDULED REDEMPTION		13,932	13,932	14,468	13,932	(702)	0	0	0	0	147		1
31386E-CS-5	FED NATL MTG ASSOC #560881	06/01/2002	Various		127,036	127,036	129,996	127,036	99,054	0	0	0	0	0		1
31386E-SS-8	FED NATL MTG ASSOC #561329	06/01/2002	SCHEDULED REDEMPTION		4,478	4,478	4,593	4,478	(135)	0	0	0	0	69		1
31386E-XY-9	FED NATL MTG ASSOC #561495	06/01/2002	SCHEDULED REDEMPTION		41,965	41,965	42,778	41,965	(14)	0	0	0	0	608		1
31386E-YM-4	FED NATL MTG ASSOC #561516	06/01/2002	SCHEDULED REDEMPTION		1,554	1,554	1,614	1,554	(70)	0	0	0	0	17		1
31386E-7L-6	FED NATL MTG ASSOC #561699	06/01/2002	SCHEDULED REDEMPTION		1,597	1,597	1,658	1,597	(91)	0	0	0	0	84		1
31386F-BJ-3	FED NATL MTG ASSOC #561741	06/01/2002	Various		55,123	55,123	55,933	55,123	44,057	0	0	0	0	0		1
31386F-CE-3	FED NATL MTG ASSOC #561769	06/01/2002	SCHEDULED REDEMPTION		16,486	16,486	16,769	16,486	(159)	0	0	0	0	403		1
31386H-AJ-0	FED NATL MTG ASSOC #563509	06/01/2002	SCHEDULED REDEMPTION		3,418	3,418	3,549	3,418	(165)	0	0	0	0	63		1
31386H-CY-5	FED NATL MTG ASSOC #563587	06/01/2002	SCHEDULED REDEMPTION		42	42	43	42	(2)	0	0	0	0	1		1
31386H-H2-0	FED NATL MTG ASSOC #563749	06/01/2002	SCHEDULED REDEMPTION		441,521	441,521	447,799	441,521	(7,463)	0	0	0	0	20,116		1
31386H-MX-6	FED NATL MTG ASSOC #563874	06/01/2002	SCHEDULED REDEMPTION		52,469	52,469	53,826	52,469	(2,643)	0	0	0	0	516		1
31386H-QG-9	FED NATL MTG ASSOC #563955	06/01/2002	SCHEDULED REDEMPTION		9,820	9,820	9,989	9,820	(127)	0	0	0	0	172		1
31386H-QT-1	FED NATL MTG ASSOC #563966	06/01/2002	SCHEDULED REDEMPTION		65,635	65,635	68,158	65,635	(2,644)	0	0	0	0	1,308		1
31386H-XD-8	FED NATL MTG ASSOC #564176	06/01/2002	SCHEDULED REDEMPTION		37,826	37,826	39,280	37,826	(1,885)	0	0	0	0	662		1
31386H-Y7-0	FED NATL MTG ASSOC #564234	04/01/2002	Various		2,435,935	2,309,464	2,445,867	2,453,339	(14,106)	0	0	(17,404)	(17,404)	21,246		1
31386J-AA-5	FED NATL MTG ASSOC #564401	06/01/2002	SCHEDULED REDEMPTION		2,317	2,317	2,406	2,317	(109)	0	0	0	0	79		1
31386J-FC-6	FED NATL MTG ASSOC #564563	06/01/2002	SCHEDULED REDEMPTION		2,449	2,449	2,543	2,449	(107)	0	0	0	0	33		1
31386J-QM-2	FED NATL MTG ASSOC #564860	06/01/2002	SCHEDULED REDEMPTION		108,649	108,649	112,825	108,649	(4,758)	0	0	0	0	2,283		1
31386J-LN-5	FED NATL MTG ASSOC #564989	06/01/2002	SCHEDULED REDEMPTION		11,365	11,365	11,560	11,365	(139)	0	0	0	0	197		1
31386K-YF-5	FED NATL MTG ASSOC #566010	06/01/2002	SCHEDULED REDEMPTION		33,614	33,614	34,484	33,614	(981)	0	0	0	0	378		1
31386L-FL-1	FED NATL MTG ASSOC #566371	06/01/2002	SCHEDULED REDEMPTION		17,422	17,422	17,254	17,422	273	0	0	0	0	277		1
31386L-RW-4	FED NATL MTG ASSOC #566701	06/01/2002	SCHEDULED REDEMPTION		15,844	15,844	16,453	15,844	(711)	0	0	0	0	1,889		1
31386L-WM-0	FED NATL MTG ASSOC #566852	06/01/2002	SCHEDULED REDEMPTION		51,288	51,288	52,106	51,288	(637)	0	0	0	0	611		1
31386M-AE-0	FED NATL MTG ASSOC #567105	06/01/2002	Various		79,389	79,389	80,908	79,389	58,653	0	0	0	0	0		1
31386M-GR-5	FED NATL MTG ASSOC #567308	06/01/2002	SCHEDULED REDEMPTION		15,690	15,690	15,562	15,690	41	0	0	0	0	237		1
31386M-PJ-3	FED NATL MTG ASSOC #567525	06/01/2002	SCHEDULED REDEMPTION		132	132	137	132	(9)	0	0	0	0	2		1
31386M-QP-8	FED NATL MTG ASSOC #567562	06/01/2002	SCHEDULED REDEMPTION		2,779	2,779	2,851	2,779	(82)	0	0	0	0	60		1
31386M-RC-6	FED NATL MTG ASSOC #567583	06/01/2002	SCHEDULED REDEMPTION		27	27	28	27	(1)	0	0	0	0	1		1
31386M-R7-7	FED NATL MTG ASSOC #567610	06/01/2002	SCHEDULED REDEMPTION		18,216	18,216	18,005	18,216	194	0	0	0	0	271		1
31386N-UT-3	FED NATL MTG ASSOC #568594	06/01/2002	SCHEDULED REDEMPTION		6,762	6,762	7,022	6,762	(265)	0	0	0	0	120		1
31386N-VS-4	FED NATL MTG ASSOC #568625	06/01/2002	Various		98,650	98,650	100,619	98,650	70,465	0	0	0	0	0		1
31386N-YF-9	FED NATL MTG ASSOC #568710	06/01/2002	SCHEDULED REDEMPTION		246,192	246,192	250,962	246,192	(95)	0	0	0	0	2,898		1
31386P-CX-9	FED NATL MTG ASSOC #568986	06/01/2002	SCHEDULED REDEMPTION		132,802	132,802	135,375	132,802	(36)	0	0	0	0	2,326		1
31386P-L6-8	FED NATL MTG ASSOC #569249	06/01/2002	SCHEDULED REDEMPTION		258,731	258,731	262,854	258,731	(3,023)	0	0	0	0	4,176		1
31386P-P3-1	FED NATL MTG ASSOC #569342	06/01/2002	SCHEDULED REDEMPTION		70,541	70,541	73,252	70,541	(4,179)	0	0	0	0	774		1
31386P-S6-1	FED NATL MTG ASSOC #569441	06/01/2002	SCHEDULED REDEMPTION		127,213	127,213	132,103	127,213	(4,643)	0	0	0	0	1,703		1
31386P-US-0	FED NATL MTG ASSOC #569493	06/01/2002	SCHEDULED REDEMPTION		3,179	3,179	3,301	3,179	(116)	0	0	0	0	117		1
31386P-WU-3	FED NATL MTG ASSOC #569559	06/01/2002	SCHEDULED REDEMPTION		1,690	1,690	1,719	1,690	(16)	0	0	0	0	30		1
31386P-ZD-8	FED NATL MTG ASSOC #569640	06/01/2002	SCHEDULED REDEMPTION		573,288	573,288	607,148	573,288	(30,934)	0	0	0	0	11,909		1
31386Q-E6-4	FED NATL MTG ASSOC #569957	06/01/2002	SCHEDULED REDEMPTION		47,057	47,057	47,866	47,057	(678)	0	0	0	0	667		1
31386Q-FM-8	FED NATL MTG ASSOC #569972	06/01/2002	Various		8,473	8,473	8,690	8,473	6,884	0	0	0	0	0		1
31386Q-HB-0	FED NATL MTG ASSOC #570026	06/01/2002	SCHEDULED REDEMPTION		2,636	2,636	2,697	2,636	15	0	0	0	0	42		1
31386Q-XU-0	FED NATL MTG ASSOC #570491	06/01/2002	SCHEDULED REDEMPTION		69,306	69,306	70,649	69,306	(25)	0	0	0	0	698		1
31386Q-ZG-9	FED NATL MTG ASSOC #570543	04/01/2002	Various		4,310,422	4,070,659	4,311,082	4,284,400	(11,729)	0	0	26,022	26,022	37,802		1
31386R-WR-6	FED NATL MTG ASSOC #571356	06/01/2002	SCHEDULED REDEMPTION		46	46	47	46	(2)	0	0	0	0	73		1
31386S-CH-8	FED NATL MTG ASSOC #571672	06/01/2002	SCHEDULED REDEMPTION		7,522	7,522	7,811	7,522	(310)	0	0	0	0	142		1
31386S-EE-3	FED NATL MTG ASSOC #571733	06/01/2002	SCHEDULED REDEMPTION		3,300	3,300	3,272	3,300	26	0	0	0	0	50		1
31386S-LS-4	FED NATL MTG ASSOC #571937	06/01/2002	Various		3,577	3,577	3,620	3,577	2,647	0	0	0	0	0		1
31386S-PD-3	FED NATL MTG ASSOC #572020	06/01/2002	SCHEDULED REDEMPTION		21,031	21,031	20,860	21,031	63	0	0	0	0	235		1

SCHEDULE D - PART 4

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

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31386S-QG-5	FED NATL MTG ASSOC #572055	06/01/2002	Various		29,026	29,026	29,799	29,026	26,435	0	0	0	0	0		1
31386T-AS-4	FED NATL MTG ASSOC #572517	06/01/2002	SCHEDULED REDEMPTION		182,422	182,422	189,434	182,422	(10,039)	0	0	0	0	2,357		1
31386T-GZ-2	FED NATL MTG ASSOC #572716	06/01/2002	SCHEDULED REDEMPTION		82,966	82,966	84,392	82,966	(1,092)	0	0	0	0	1,821		1
31386T-HB-4	FED NATL MTG ASSOC #572726	06/01/2002	SCHEDULED REDEMPTION		87,403	87,403	88,906	87,403	(909)	0	0	0	0	1,280		1
31386T-KR-5	FED NATL MTG ASSOC #572804	06/01/2002	SCHEDULED REDEMPTION		378	378	393	378	(14)	0	0	0	0	8		1
31386T-KY-0	FED NATL MTG ASSOC #572811	06/01/2002	SCHEDULED REDEMPTION		177,715	177,715	180,770	177,715	(1,966)	0	0	0	0	2,365		1
31386T-PE-9	FED NATL MTG ASSOC #572921	06/01/2002	SCHEDULED REDEMPTION		6,687	6,687	6,859	6,687	(203)	0	0	0	0	163		1
31386T-3L-7	FED NATL MTG ASSOC #573303	06/01/2002	SCHEDULED REDEMPTION		1,981	1,981	2,015	1,981	(34)	0	0	0	0	35		1
31386U-ES-7	FED NATL MTG ASSOC #573545	06/01/2002	SCHEDULED REDEMPTION		31,378	31,378	31,917	31,378	(311)	0	0	0	0	794		1
31386U-FQ-0	FED NATL MTG ASSOC #573575	06/01/2002	SCHEDULED REDEMPTION		2,096	2,096	2,177	2,096	(95)	0	0	0	0	42		1
31386U-K7-6	FED NATL MTG ASSOC #573718	04/01/2002	Various		491,545	465,274	492,754	491,961	(1,876)	0	0	(415)	(415)	4,311		1
31386U-NK-4	FED NATL MTG ASSOC #573794	06/01/2002	SCHEDULED REDEMPTION		894	894	863	894	29	0	0	0	0	12		1
31386U-RK-0	FED NATL MTG ASSOC #573890	06/01/2002	SCHEDULED REDEMPTION		680	680	706	680	(63)	0	0	0	0	14		1
31386U-U3-4	FED NATL MTG ASSOC #574002	06/01/2002	SCHEDULED REDEMPTION		10,159	10,159	10,076	10,159	28	0	0	0	0	266		1
31386V-VV-9	FED NATL MTG ASSOC #574928	06/01/2002	SCHEDULED REDEMPTION		5,211	5,211	5,412	5,211	(305)	0	0	0	0	70		1
31386W-DN-5	FED NATL MTG ASSOC #575309	06/01/2002	SCHEDULED REDEMPTION		4,197	4,197	4,286	4,197	(78)	0	0	0	0	74		1
31386X-JK-3	FED NATL MTG ASSOC #576366	06/01/2002	SCHEDULED REDEMPTION		41,802	41,802	42,883	41,802	(1,031)	0	0	0	0	1,222		1
31386X-LQ-7	FED NATL MTG ASSOC #576435	06/01/2002	SCHEDULED REDEMPTION		207,368	207,368	215,338	207,368	(8,677)	0	0	0	0	1,939		1
31387B-HW-6	FED NATL MTG ASSOC #579045	06/01/2002	Various		5,048	5,048	5,173	5,048	(616)	0	0	0	0	0		1
31387C-DS-7	FED NATL MTG ASSOC #579813	04/01/2002	Various		2,870,904	2,884,252	2,888,308	2,888,069	(49)	0	0	(17,166)	(17,166)	15,623		1
31387C-LC-3	FED NATL MTG ASSOC #580023	06/01/2002	SCHEDULED REDEMPTION		40,541	40,541	40,148	40,541	715	0	0	0	0	428		1
31387C-WN-7	FED NATL MTG ASSOC #580353	06/01/2002	SCHEDULED REDEMPTION		155,112	155,112	161,074	155,112	(8,599)	0	0	0	0	2,730		1
31387D-BR-9	FED NATL MTG ASSOC #580648	06/01/2002	SCHEDULED REDEMPTION		160,901	160,901	167,085	160,901	(8,295)	0	0	0	0	2,668		1
31387D-FD-6	FED NATL MTG ASSOC #580764	06/01/2002	SCHEDULED REDEMPTION		3,854	3,854	4,003	3,854	(359)	0	0	0	0	54		1
31387D-FM-6	FED NATL MTG ASSOC #580772	06/01/2002	SCHEDULED REDEMPTION		100	100	104	100	(27)	0	0	0	0	2		1
31387D-F5-3	FED NATL MTG ASSOC #580788	06/01/2002	SCHEDULED REDEMPTION		126	126	131	126	(11)	0	0	0	0	3		1
31387E-FB-8	FED NATL MTG ASSOC #581662	06/01/2002	Various		298,713	298,713	306,981	298,713	232,215	0	0	0	0	0		1
31387E-RH-2	FED NATL MTG ASSOC #581988	06/01/2002	SCHEDULED REDEMPTION		29,516	29,516	30,651	29,516	(2,524)	0	0	0	0	512		1
31387F-WT-7	FED NATL MTG ASSOC #583058	06/01/2002	SCHEDULED REDEMPTION		2,718	2,718	2,722	2,718	(4)	0	0	0	0	60		1
31387G-BZ-4	FED NATL MTG ASSOC #583356	04/01/2002	Various		278,920	267,867	283,687	279,428	(5,397)	0	0	(508)	(508)	2,325		1
31387H-XK-1	FED NATL MTG ASSOC #584882	06/01/2002	SCHEDULED REDEMPTION		27,532	27,532	28,244	27,532	(739)	0	0	0	0	191		1
31387H-2V-1	FED NATL MTG ASSOC #584988	06/01/2002	Various		14,498	14,498	14,785	14,498	9,023	0	0	0	0	0		1
31387J-FK-7	FED NATL MTG ASSOC #585270	06/01/2002	SCHEDULED REDEMPTION		66,995	66,995	68,063	66,995	(887)	0	0	0	0	1,129		1
31387K-AW-3	FED NATL MTG ASSOC #586021	06/01/2002	SCHEDULED REDEMPTION		72,705	72,705	73,864	72,705	(898)	0	0	0	0	1,006		1
31387K-B9-3	FED NATL MTG ASSOC #586064	04/01/2002	Various		2,671,809	2,684,242	2,688,016	2,688,004	(45)	0	0	(16,194)	(16,194)	14,540		1
31387M-GN-3	FED NATL MTG ASSOC #588005	06/01/2002	Various		73,572	73,572	75,144	73,572	46,162	0	0	0	0	0		1
31387M-KC-2	FED NATL MTG ASSOC #588091	06/01/2002	Various		59,093	59,093	60,028	59,093	37,726	0	0	0	0	0		1
31387M-KK-4	FED NATL MTG ASSOC #588098	06/01/2002	Various		59,892	59,892	61,099	59,892	53,679	0	0	0	0	0		1
31387N-TR-8	FED NATL MTG ASSOC #589260	06/01/2002	SCHEDULED REDEMPTION		1,264	1,264	1,313	1,264	(46)	0	0	0	0	26		1
31387N-YY-7	FED NATL MTG ASSOC #589427	06/01/2002	SCHEDULED REDEMPTION		90,631	90,631	94,115	90,631	(3,768)	0	0	0	0	2,510		1
31387N-Y6-8	FED NATL MTG ASSOC #589433	04/01/2002	Various		3,779,210	3,796,894	3,802,234	3,801,993	(33)	0	0	(22,783)	(22,783)	20,567		1
31387N-ZS-9	FED NATL MTG ASSOC #589453	06/01/2002	SCHEDULED REDEMPTION		87,568	87,568	87,691	87,568	(117)	0	0	0	0	16,585		1
31387N-3T-2	FED NATL MTG ASSOC #589510	06/01/2002	Various		83,854	83,854	85,641	83,854	53,469	0	0	0	0	0		1
31387N-4S-3	FED NATL MTG ASSOC #589533	04/01/2002	Various		520,879	523,305	524,041	524,023	(8)	0	0	(3,144)	(3,144)	2,835		1
31387P-LP-5	FED NATL MTG ASSOC #589934	06/01/2002	SCHEDULED REDEMPTION		1,589	1,589	1,651	1,589	(72)	0	0	0	0	31		1
31387Q-E8-9	FED NATL MTG ASSOC #590659	01/01/2002	Various		0	0	(21)	0	0	0	0	0	0	0		1
31387Q-G6-1	FED NATL MTG ASSOC #590721	06/01/2002	SCHEDULED REDEMPTION		63,718	63,718	64,734	63,718	(820)	0	0	0	0	871		1
31387Q-JX-9	FED NATL MTG ASSOC #590778	06/01/2002	SCHEDULED REDEMPTION		64,402	64,402	65,409	64,402	(997)	0	0	0	0	1,030		1
31387Q-UQ-1	FED NATL MTG ASSOC #591091	06/01/2002	SCHEDULED REDEMPTION		428,100	428,100	434,187	428,100	(6,097)	0	0	0	0	47,298		1
31387Q-U7-3	FED NATL MTG ASSOC #591106	04/01/2002	Various		2,873,661	2,886,953	2,891,013	2,890,779	(69)	0	0	(17,118)	(17,118)	15,638		1
31387R-AJ-7	FED NATL MTG ASSOC #591409	06/01/2002	Various		373	373	382	373	(981)	0	0	0	0	0		1
31387S-NZ-5	FED NATL MTG ASSOC #592708	06/01/2002	SCHEDULED REDEMPTION		206,274	206,274	206,564	206,274	(284)	0	0	0	0	18,173		1
31387S-Y3-4	FED NATL MTG ASSOC #593030	06/01/2002	Various		51,016	51,016	51,798	51,016	32,989	0	0	0	0	0		1
31387S-ZZ-2	FED NATL MTG ASSOC #593060	06/01/2002	SCHEDULED REDEMPTION		61,818	61,818	64,194	61,818	(9,418)	0	0	0	0	826		1
31387T-AY-0	FED NATL MTG ASSOC #593223	06/01/2002	Various		48,387	48,387	49,589	48,387	22,929	0	0	0	0	0		1
31387T-BC-7	FED NATL MTG ASSOC #593235	06/01/2002	Various		97,991	97,991	99,616	97,991	(25,733)	0	0	0	0	0		1
31387T-3K-8	FED NATL MTG ASSOC #594002	06/01/2002	SCHEDULED REDEMPTION		28,201	28,201	28,642	28,201	(414)	0	0	0	0	252		1
31387U-TJ-0	FED NATL MTG ASSOC #594653	04/01/2002	Various		3,901,958	3,686,728	3,904,475	3,876,407	(14,420)	0	0	25,551	25,551	34,165		1
31387U-WQ-0	FED NATL MTG ASSOC #594755	04/01/2002	Various		4,306,610	4,326,872	4,332,957	4,332,682	(6)	0	0	(26,073)	(26,073)	23,437		1
31387V-EF-2	FED NATL MTG ASSOC #595134	06/01/2002	SCHEDULED REDEMPTION		109,818	109,818	111,569	109,818	(1,472)	0	0	0	0	928		1
31387V-J3-4	FED NATL MTG ASSOC #595282	04/01/2002	Various		215,843	204,371	216,442	215,622	(917)	0	0	221	221	1,891		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)
31387V-SQ-3	FED NATL MTG ASSOC #595527	06/01/2002	SCHEDULED REDEMPTION		96,974	96,974	98,519	96,974	(1,131)	0	0	0	0	1,259		1
31387V-4K-2	FED NATL MTG ASSOC #595826	06/01/2002	SCHEDULED REDEMPTION		37,845	37,845	38,448	37,845	(449)	0	0	0	0	706		1
31387W-LA-3	FED NATL MTG ASSOC #596221	06/01/2002	SCHEDULED REDEMPTION		43,016	43,016	43,702	43,016	(517)	0	0	0	0	617		1
31387W-MJ-3	FED NATL MTG ASSOC #596261	04/01/2002	Various		1,818,044	1,826,578	1,829,147	1,829,137	(8)	0	0	(11,093)	(11,093)	9,894		1
31387W-VB-0	FED NATL MTG ASSOC #596510	06/01/2002	SCHEDULED REDEMPTION		16,372	16,372	16,633	16,372	(198)	0	0	0	0	266		1
31387W-WK-9	FED NATL MTG ASSOC #596550	06/01/2002	SCHEDULED REDEMPTION		64,770	64,770	65,691	64,770	(929)	0	0	0	0	5,745		1
31387W-Z3-4	FED NATL MTG ASSOC #596662	04/01/2002	Various		3,059,079	3,073,074	3,077,396	3,077,133	(119)	0	0	(18,054)	(18,054)	16,646		1
31387W-2C-0	FED NATL MTG ASSOC #596671	04/01/2002	Various		167,306	168,087	168,323	168,324	(2)	0	0	(1,018)	(1,018)	910		1
31387X-AY-1	FED NATL MTG ASSOC #596823	06/01/2002	SCHEDULED REDEMPTION		93	93	95	93	(1)	0	0	0	0	2		1
31388A-A4-6	FED NATL MTG ASSOC #598627	06/01/2002	SCHEDULED REDEMPTION		307	307	314	307	2	0	0	0	0	6		1
31388A-KC-7	FED NATL MTG ASSOC #598891	04/01/2002	Various		4,668,381	4,571,204	4,714,054	4,704,045	(923)	0	0	(35,663)	(35,663)	26,665		1
31388A-2D-5	FED NATL MTG ASSOC #599372	04/01/2002	Various		3,698,198	3,714,914	3,720,138	3,719,819	(205)	0	0	(21,621)	(21,621)	20,122		1
31388A-4V-3	FED NATL MTG ASSOC #599436	06/01/2002	Various		24,120	24,120	24,194	24,120	13,262	0	0	0	0	0		1
31388B-HL-9	FED NATL MTG ASSOC #599735	06/01/2002	Various		95,155	95,155	97,669	95,155	65,528	0	0	0	0	0		1
31388B-V3-3	FED NATL MTG ASSOC #600134	06/01/2002	Various		173,324	173,324	177,348	173,324	150,711	0	0	0	0	0		1
31388C-FF-2	FED NATL MTG ASSOC #600566	06/01/2002	SCHEDULED REDEMPTION		4,759	4,759	4,766	4,759	(6)	0	0	0	0	843		1
31388C-FZ-8	FED NATL MTG ASSOC #600584	06/01/2002	SCHEDULED REDEMPTION		123,854	123,854	124,028	123,854	(167)	0	0	0	0	16,622		1
31388C-MH-0	FED NATL MTG ASSOC #600760	06/01/2002	SCHEDULED REDEMPTION		10,320	10,320	10,334	10,320	(14)	0	0	0	0	18,014		1
31388C-MR-8	FED NATL MTG ASSOC #600768	06/01/2002	SCHEDULED REDEMPTION		5,100	5,100	5,107	5,100	(7)	0	0	0	0	840		1
31388C-NB-2	FED NATL MTG ASSOC #600786	06/01/2002	Various		190,194	190,194	193,707	190,194	123,777	0	0	0	0	0		1
31388C-TA-8	FED NATL MTG ASSOC #600945	06/01/2002	Various		2,875	2,875	2,925	2,875	1,988	0	0	0	0	0		1
31388C-YV-6	FED NATL MTG ASSOC #601124	04/01/2002	Various		2,778,805	2,791,857	2,795,783	2,795,743	(10)	0	0	(16,938)	(16,938)	15,123		1
31388C-Y8-7	FED NATL MTG ASSOC #601135	06/01/2002	Various		223,808	223,808	227,696	223,808	183,807	0	0	0	0	0		1
31388C-Z8-6	FED NATL MTG ASSOC #601167	06/01/2002	SCHEDULED REDEMPTION		23,760	23,760	24,139	23,760	(300)	0	0	0	0	357		1
31388C-7B-0	FED NATL MTG ASSOC #601290	06/01/2002	SCHEDULED REDEMPTION		61,820	61,820	61,907	61,820	(85)	0	0	0	0	15,924		1
31388D-KP-2	FED NATL MTG ASSOC #601602	04/01/2002	Various		138,412	139,063	139,259	139,256	0	0	0	(844)	(844)	753		1
31388D-YD-4	FED NATL MTG ASSOC #602008	06/01/2002	SCHEDULED REDEMPTION		91,967	91,967	95,502	91,967	(5,824)	0	0	0	0	1,377		1
31388D-4W-5	FED NATL MTG ASSOC #602137	06/01/2002	SCHEDULED REDEMPTION		2,986	2,986	3,033	2,986	(37)	0	0	0	0	119		1
31388E-EY-8	FED NATL MTG ASSOC #602351	04/01/2002	Various		2,809,495	2,822,450	2,826,419	2,826,154	(79)	0	0	(16,658)	(16,658)	15,288		1
31388E-6D-2	FED NATL MTG ASSOC #602396	06/01/2002	SCHEDULED REDEMPTION		91,799	91,799	95,327	91,799	(4,178)	0	0	0	0	1,835		1
31388F-09-7	FED NATL MTG ASSOC #603580	06/01/2002	Various		237,623	237,623	243,775	237,623	206,066	0	0	0	0	0		1
31388G-XJ-5	FED NATL MTG ASSOC #604681	06/01/2002	Various		952	952	788	952	(4,289)	0	0	0	0	0		1
31388H-B8-1	FED NATL MTG ASSOC #604963	06/01/2002	Various		22,284	22,284	22,777	22,284	17,248	0	0	0	0	0		1
31388H-P8-6	FED NATL MTG ASSOC #605347	06/01/2002	Various		16,061	16,061	16,489	16,061	13,390	0	0	0	0	0		1
31388H-R4-3	FED NATL MTG ASSOC #605407	06/01/2002	SCHEDULED REDEMPTION		277,846	277,846	294,256	277,846	(14,224)	0	0	0	0	4,641		1
31388H-SY-6	FED NATL MTG ASSOC #605435	06/01/2002	SCHEDULED REDEMPTION		58,927	58,927	59,847	58,927	(870)	0	0	0	0	645		1
31388H-TY-5	FED NATL MTG ASSOC #605467	04/01/2002	Various		4,334,865	4,088,442	4,329,916	4,307,188	(9,247)	0	0	27,677	27,677	38,177		1
31388J-EU-5	FED NATL MTG ASSOC #605947	06/01/2002	SCHEDULED REDEMPTION		180,602	180,602	183,481	180,602	(2,109)	0	0	0	0	1,076		1
31388J-RA-5	FED NATL MTG ASSOC #606281	04/01/2002	Various		78,540	75,037	79,469	77,980	(910)	0	0	560	560	667		1
31388J-TE-5	FED NATL MTG ASSOC #606349	06/01/2002	Various		1,367,354	1,367,354	1,375,695	1,367,354	1,086,155	0	0	0	0	0		1
31388J-T7-0	FED NATL MTG ASSOC #606374	04/01/2002	Various		8,292,959	8,121,565	8,375,364	8,352,152	(3,308)	0	0	(59,193)	(59,193)	47,376		1
31388L-6H-8	FED NATL MTG ASSOC #608472	06/01/2002	Various		22,738	22,738	23,196	22,738	17,383	0	0	0	0	0		1
31388M-CY-2	FED NATL MTG ASSOC #608587	06/01/2002	Various		146,502	146,502	150,156	146,502	124,375	0	0	0	0	0		1
31388M-UC-0	FED NATL MTG ASSOC #609079	06/01/2002	SCHEDULED REDEMPTION		26,781	26,781	27,207	26,781	(324)	0	0	0	0	400		1
31388N-BN-5	FED NATL MTG ASSOC #609445	06/01/2002	SCHEDULED REDEMPTION		171,473	171,473	181,601	171,473	(8,750)	0	0	0	0	4,856		1
31388N-GF-7	FED NATL MTG ASSOC #609598	04/01/2002	Various		5,400,376	5,297,272	5,462,812	5,445,839	(14,830)	0	0	(45,463)	(45,463)	30,901		1
31388N-GH-3	FED NATL MTG ASSOC #609600	06/01/2002	Various		395,181	395,181	401,151	395,181	295,574	0	0	0	0	0		1
31388N-P4-2	FED NATL MTG ASSOC #609843	06/01/2002	Various		27,424	27,424	28,074	27,424	10,683	0	0	0	0	0		1
31388P-CX-7	FED NATL MTG ASSOC #610386	06/01/2002	Various		1,552	1,552	946	1,552	(24,484)	0	0	0	0	0		1
31388P-G3-9	FED NATL MTG ASSOC #610518	06/01/2002	Various		14,532	14,532	14,925	14,532	6,679	0	0	0	0	0		1
31388P-Q8-7	FED NATL MTG ASSOC #610779	06/01/2002	Various		122,805	122,805	125,397	122,805	96,596	0	0	0	0	0		1
31388P-RU-7	FED NATL MTG ASSOC #610799	06/01/2002	SCHEDULED REDEMPTION		1,823	1,823	1,851	1,823	(27)	0	0	0	0	50		1
31388Q-BP-3	FED NATL MTG ASSOC #611246	06/01/2002	Various		48,361	48,361	49,164	48,361	36,862	0	0	0	0	0		1
31388Q-CV-9	FED NATL MTG ASSOC #611284	04/01/2002	Various		1,950,543	1,910,453	1,970,154	1,965,289	(1,101)	0	0	(14,746)	(14,746)	11,144		1
31388Q-KR-9	FED NATL MTG ASSOC #611504	06/01/2002	SCHEDULED REDEMPTION		11,669	11,669	11,851	11,669	(173)	0	0	0	0	180		1
31388R-FR-3	FED NATL MTG ASSOC #612276	06/01/2002	SCHEDULED REDEMPTION		40,204	40,204	40,832	40,204	(605)	0	0	0	0	598		1
31388T-TR-4	FED NATL MTG ASSOC #614460	04/01/2002	Various		4,811,340	4,714,501	4,861,829	4,844,603	(5,482)	0	0	(33,263)	(33,263)	27,501		1
31388T-TS-2	FED NATL MTG ASSOC #614461	04/01/2002	Various		5,405,413	5,297,123	5,462,658	5,449,752	(7,190)	0	0	(44,339)	(44,339)	30,900		1
31388T-TT-0	FED NATL MTG ASSOC #614462	04/01/2002	Various		5,732,414	5,617,415	5,792,959	5,775,019	(7,194)	0	0	(42,606)	(42,606)	32,768		1
31388T-WK-5	FED NATL MTG ASSOC #614550	04/01/2002	Various		4,803,770	4,706,754	4,853,840	4,839,158	(5,101)	0	0	(35,387)	(35,387)	27,456		1
31388T-WR-0	FED NATL MTG ASSOC #614556	04/01/2002	Various		5,707,444	5,590,560	5,765,265	5,752,840	(3,873)	0	0	(45,397)	(45,397)	32,612		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)
31388U-KY-5	FED NATL MTG ASSOC #615111	04/01/2002	Various		484,791	475,061	489,906	488,465	(605)	0	0	(3,674)	(3,674)	2,771		1
31388U-NZ-9	FED NATL MTG ASSOC #615208	06/01/2002	Various		25,160	25,160	25,888	25,160	23,200	0	0	0	0	0		1
31389A-6E-8	FED NATL MTG ASSOC #620169	06/01/2002	Various		71,740	71,740	73,230	71,740	60,790	0	0	0	0	0		1
31389B-FS-5	FED NATL MTG ASSOC #620377	06/01/2002	Various		1,111	1,111	1,134	1,111	(16,030)	0	0	0	0	0		1
31389L-XE-4	FED NATL MTG ASSOC #628977	06/01/2002	Various		2,626	2,626	2,657	2,626	(37,646)	0	0	0	0	0		1
31389P-DF-4	FED NATL MTG ASSOC #631102	06/01/2002	Various		1,490	1,490	1,500	1,490	(23,072)	0	0	0	0	0		1
31389P-EC-0	FED NATL MTG ASSOC #631131	06/01/2002	Various		1,756	1,756	1,783	1,756	(25,495)	0	0	0	0	0		1
31389Q-4L-9	FED NATL MTG ASSOC #632727	06/01/2002	Various		485	485	493	485	(7,368)	0	0	0	0	0		1
31360Z-EB-6	FED NATL MTG ASSOC 1988-16 E	06/01/2002	SCHEDULED REDEMPTION		27,684	27,684	28,454	27,684	(1,034)	0	0	0	0	2,529		1PE
31360Z-QA-5	FED NATL MTG ASSOC 1989-19 A	06/01/2002	SCHEDULED REDEMPTION		34,034	34,034	35,587	34,034	(1,365)	0	0	0	0	1,124		1
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z	06/01/2002	SCHEDULED REDEMPTION		1,906,155	1,906,155	1,544,325	1,906,155	107,027	0	0	0	0	31,076		1PE
31358Q-CF-0	FED NATL MTG ASSOC 1992-156 J	06/01/2002	SCHEDULED REDEMPTION		1,179,631	1,179,631	1,193,450	1,179,631	(3,543)	0	0	0	0	89,945		1
31358Q-PQ-2	FED NATL MTG ASSOC 1992-175 PH	06/01/2002	SCHEDULED REDEMPTION		379,689	379,689	374,587	379,689	1,269	0	0	0	0	23,343		1PE
31358R-RB-1	FED NATL MTG ASSOC 1992-200 H	06/01/2002	SCHEDULED REDEMPTION		5,223,778	5,223,778	5,090,425	5,223,778	38,729	0	0	0	0	273,341		1PE
31358R-VS-9	FED NATL MTG ASSOC 1992-209 J	06/01/2002	SCHEDULED REDEMPTION		1,256,815	1,256,815	1,197,116	1,256,815	15,807	0	0	0	0	87,259		1PE
31358L-U6-1	FED NATL MTG ASSOC 1992-25 J	06/01/2002	SCHEDULED REDEMPTION		878,227	878,227	844,470	878,227	5,734	0	0	0	0	38,778		1
31358L-7F-7	FED NATL MTG ASSOC 1992-37 C	06/01/2002	SCHEDULED REDEMPTION		1,244,774	1,244,774	1,222,601	1,244,774	1,153	0	0	0	0	26,105		1PE
31358M-3L-6	FED NATL MTG ASSOC 1992-54 H	06/01/2002	SCHEDULED REDEMPTION		185,620	185,620	176,339	185,620	992	0	0	0	0	4,037		1PE
31358M-D5-0	FED NATL MTG ASSOC 1992-72 H	06/01/2002	SCHEDULED REDEMPTION		803,648	803,648	805,908	803,648	(412)	0	0	0	0	39,597		1PE
31358N-UV-2	FED NATL MTG ASSOC 1992-98 C	06/01/2002	SCHEDULED REDEMPTION		7,870,399	7,870,399	7,825,300	7,870,399	1,764	0	0	0	0	119,473		1PE
31358R-YH-0	FED NATL MTG ASSOC 1992-065 H	06/01/2002	SCHEDULED REDEMPTION		5,143,063	5,143,063	4,913,233	5,143,063	30,590	0	0	0	0	136,888		1PE
31359A-U4-9	FED NATL MTG ASSOC 1993 106 E	06/01/2002	SCHEDULED REDEMPTION		2,508,685	2,508,685	2,484,382	2,508,685	7,151	0	0	0	0	185,109		1PE
31358T-PX-1	FED NATL MTG ASSOC 1993-10 PH	06/01/2002	SCHEDULED REDEMPTION		838,316	838,316	779,110	838,316	16,178	0	0	0	0	95,283		1PE
31359B-CS-4	FED NATL MTG ASSOC 1993-114 E	06/01/2002	SCHEDULED REDEMPTION		950,233	950,233	952,312	950,233	(46)	0	0	0	0	11,651		1PE
31359A-6Z-7	FED NATL MTG ASSOC 1993-117 G	05/01/2002	SCHEDULED REDEMPTION		908,129	908,129	910,765	908,129	(28)	0	0	0	0	5,930		1PE
31359B-MR-5	FED NATL MTG ASSOC 1993-121 PK	06/01/2002	SCHEDULED REDEMPTION		74	74	74	74	0	0	0	0	0	0		1PE
31359D-VZ-3	FED NATL MTG ASSOC 1993-160 PH	06/01/2002	SCHEDULED REDEMPTION		574,796	574,796	583,956	574,796	(1,395)	0	0	0	0	4,681		1PE
31358T-NS-4	FED NATL MTG ASSOC 1993-18 PJ	06/01/2002	SCHEDULED REDEMPTION		2,498,564	2,498,564	2,389,252	2,498,564	30,047	0	0	0	0	183,417		1
31359D-Y3-1	FED NATL MTG ASSOC 1993-187 G	06/01/2002	SCHEDULED REDEMPTION		3,744,174	3,744,174	3,635,101	3,744,174	3,624	0	0	0	0	38,789		1PE
31359F-NJ-3	FED NATL MTG ASSOC 1993-233 G	06/01/2002	SCHEDULED REDEMPTION		3,141,902	3,141,902	2,973,025	3,141,902	11,428	0	0	0	0	54,424		1PE
31359F-WH-7	FED NATL MTG ASSOC 1993-250 BZ	06/01/2002	SCHEDULED REDEMPTION		1,354,357	1,354,357	1,182,880	1,354,357	40,804	0	0	0	0	14,519		1PE
31358U-PA-8	FED NATL MTG ASSOC 1993-45 PJ	06/01/2002	SCHEDULED REDEMPTION		2,101,046	2,101,046	2,040,256	2,101,046	17,816	0	0	0	0	90,185		1PE
31358U-SL-1	FED NATL MTG ASSOC 1993-46 H	06/01/2002	SCHEDULED REDEMPTION		2,396,204	2,396,204	2,350,810	2,396,204	11,570	0	0	0	0	228,379		1PE
31359A-BQ-1	FED NATL MTG ASSOC 1993-71 PH	06/01/2002	SCHEDULED REDEMPTION		2,345,879	2,345,879	2,295,722	2,345,879	14,026	0	0	0	0	71,736		1PE
31359A-UC-1	FED NATL MTG ASSOC 1993-96 PG	05/01/2002	SCHEDULED REDEMPTION		283,479	283,479	276,923	283,479	59	0	0	0	0	2,122		1PE
31359A-K3-2	FED NATL MTG ASSOC 1993-98 G	06/01/2002	SCHEDULED REDEMPTION		726,846	726,846	723,120	726,846	167	0	0	0	0	6,721		1PE
31359F-G2-8	FED NATL MTG ASSOC 1993-G38 PB	06/01/2002	SCHEDULED REDEMPTION		2,532,893	2,532,893	2,464,039	2,532,893	3,750	0	0	0	0	46,818		1PE
31359G-PF-7	FED NATL MTG ASSOC 1994-15 G	06/01/2002	SCHEDULED REDEMPTION		524,552	524,552	480,744	524,552	4,706	0	0	0	0	15,132		1PE
31359H-HX-5	FED NATL MTG ASSOC 1994-55 D	06/01/2002	SCHEDULED REDEMPTION		340,479	340,479	308,081	340,479	3,290	0	0	0	0	3,696		1PE
31359H-RC-0	FED NATL MTG ASSOC 1994-65 PG	06/01/2002	SCHEDULED REDEMPTION		1,236,161	1,236,161	1,139,633	1,236,161	9,376	0	0	0	0	14,399		1
31359H-TM-6	FED NATL MTG ASSOC 1994-75 G	06/01/2002	SCHEDULED REDEMPTION		671,853	671,853	608,709	671,853	4,372	0	0	0	0	7,656		1PE
31359H-2H-6	FED NATL MTG ASSOC 1994-88 PG	06/01/2002	SCHEDULED REDEMPTION		2,116,076	2,116,076	2,014,901	2,116,076	5,968	0	0	0	0	28,075		1PE
31359G-MX-1	FED NATL MTG ASSOC 1994-M1B	06/15/2002	SCHEDULED REDEMPTION		53,043	53,043	53,504	53,043	(45)	0	0	0	0	67,218		1PE
31359K-QR-1	FED NATL MTG ASSOC 1996-35 G	06/01/2002	SCHEDULED REDEMPTION		7,020,622	7,020,622	6,853,883	7,020,622	6,060	0	0	0	0	78,552		1PE
31359L-6W-0	FED NATL MTG ASSOC 1996-M3 A	06/01/2002	SCHEDULED REDEMPTION		2,643,580	2,643,580	2,688,666	2,643,580	(31,957)	0	0	0	0	46,788		1
31359K-RE-9	FED NATL MTG ASSOC 1996-M5 A2	06/01/2002	SCHEDULED REDEMPTION		116,357	116,357	117,452	116,357	167	0	0	0	0	1,412		1PE
31358P-CT-2	FED NATL MTG ASSOC G39 ZB	06/01/2002	SCHEDULED REDEMPTION		2,766,920	2,766,920	2,179,028	2,766,920	274,651	0	0	0	0	31,126		1PE
31359B-LU-9	FED NATL MTG ASSOC G93-26 PJ	06/01/2002	SCHEDULED REDEMPTION		587,390	587,390	580,232	587,390	1,715	0	0	0	0	6,370		1PE
999990-BC-7	FED NATL MTG ASSOC TBA	01/29/2002	Various		0	0	(537,863)	1,543,327	(213)	0	0	(1,543,326)	(1,543,326)	0		1
999990-BS-2	FED NATL MTG ASSOC TBA	04/08/2002	GREENWICH CAPITAL MARKETS, INC		39,292,643	40,000,000	39,944,976	39,944,976	257,476	0	0	(652,334)	(652,334)	0		1
31359L-QT-5	FEDERAL NATL MTG ASSN 1995 W1 A6	05/01/2002	SCHEDULED REDEMPTION		204,444	204,444	206,415	204,444	(643)	0	0	0	0	1,951		1PE
31358R-G2-3	FNR 1992-214 PK	06/01/2002	SCHEDULED REDEMPTION		502,357	502,357	491,069	502,357	3,184	0	0	0	0	8,647		1PE
31359E-JT-9	FNR1993-194 E	06/01/2002	SCHEDULED REDEMPTION		4,267	4,267	4,068	4,267	82	0	0	0	0	378		1PE
3837H0-PP-2	GNR 1996-7 C	06/01/2002	SCHEDULED REDEMPTION		384,522	384,522	383,172	384,522	233	0	0	0	0	6,007		1PE
400757-AE-0	GUARANTEE TRADE TRUST 1994-3	04/26/2002	SCHEDULED REDEMPTION		121,350	121,350	121,350	121,350	0	0	0	0	0	42,001		1
911760-BM-7	VENDEE MTG TR 1993-1 I	06/01/2002	SCHEDULED REDEMPTION		1,270,045	1,270,045	1,281,158	1,270,045	(374)	0	0	0	0	24,259		1PE
911760-JY-3	VENDEE MTG TR 1997-1 2E	06/01/2002	SCHEDULED REDEMPTION		1,200,896	1,200,896	1,225,101	1,200,896	0	0	0	0	0	14,574		1
Total Other States					435,914,779	434,276,705	431,943,862	438,513,132	2,797,897	0	0	(2,598,352)	(2,598,352)	6,993,987	XXX	XXX
3199996 - Bonds - Special Revenues - United States					435,914,779	434,276,705	431,943,862	438,513,132	2,797,897	0	0	(2,598,352)	(2,598,352)	6,993,987	XXX	XXX
3199999 - Bonds - Special Revenues					435,914,779	434,276,705	431,943,862	438,513,132	2,797,897	0	0	(2,598,352)	(2,598,352)	6,993,987	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)
PUBLIC UTILITIES UNITED STATES																
207543-S#-7	AMERICAN ELEC PWR SVCS CORP SEC NTS	04/15/2002	SCHEDULED REDEMPTION		123,419	123,419	123,419	123,419	0	0	0	0	0	6,465		2
02765*-AB-7	AMERICAN MUN PWR OH REV	04/01/2002	SCHEDULED REDEMPTION		1,103,460	1,103,460	1,103,460	1,103,460	0	0	0	0	0	59,878		1
02765*-AC-5	AMERICAN MUN PWR OH REV COLUMBUS	04/01/2002	SCHEDULED REDEMPTION		104,696	104,696	99,626	104,696	(8,428)	0	0	0	0	5,681		1
04775H-AJ-6	ATLANTA GAS LT CO MTN	04/01/2002	MATURED		3,000,000	3,000,000	3,016,597	3,000,000	0	0	0	0	0	123,000		1PE
12568@-AA-5	CL POWER SALES THREE (SCE AS PAYEE)	04/30/2002	SCHEDULED REDEMPTION		36,703	36,703	36,703	36,703	5,669	0	0	0	0	37,089		4
21864*-AA-9	CORDOVA FUNDING CORP SERIES A-1	06/15/2002	SCHEDULED REDEMPTION		17,144	17,144	17,144	17,144	30	0	0	0	0	727		2
21864*-AB-7	CORDOVA FUNDING CORP SERIES A-2	06/15/2002	SCHEDULED REDEMPTION		5,740	5,740	5,740	5,740	0	0	0	0	0	257		2
21864*-AC-5	CORDOVA FUNDING CORP SERIES A-3	06/15/2002	SCHEDULED REDEMPTION		5,372	5,372	5,372	5,372	0	0	0	0	0	248		2
21864*-AD-3	CORDOVA FUNDING CORP SERIES A-4	06/15/2002	SCHEDULED REDEMPTION		10,655	10,655	10,655	10,655	3	0	0	0	0	461		2
21864*-AE-1	CORDOVA FUNDING CORP SERIES A-5	06/15/2002	SCHEDULED REDEMPTION		2,338	2,338	2,338	2,338	0	0	0	0	0	101		2
33632*-PG-6	DETROIT EDISON CO/FIRST SEC BK UTAH	10/26/2001	Various		(188,641)	(188,641)	(188,641)	(188,641)	0	0	0	0	0	0		1
26816L-AC-6	DYNEGY HOLDINGS	05/22/2002	Various		8,075,000	10,000,000	10,081,600	10,045,074	(2,294)	0	0	(1,970,074)	(1,970,074)	164,757		2PE
89384*-AB-5	ENOGEX (FORMER TRANSOK) MEDIUM TERM NOTES	04/22/2002	MATURED		6,000,000	6,000,000	5,837,760	6,000,000	1,332	0	0	0	0	69,063		2
40959*-AE-7	HAMPTON WTR WKS CO N H GMB DUE 2027	04/26/2002	PRINCIPAL PAYDOWN		2,081,225	2,700,000	2,700,000	2,148,227	(618,838)	0	0	(67,002)	(67,002)	518,353		2
455524-B#-4	INDIANAPOLIS WTR CO FIRST MTG	04/30/2002	CALLED @ 100		2,000,000	2,000,000	2,000,000	1,980,315	36	0	0	19,685	19,685	24,575		1Z
45552E-AB-2	INDIANAPOLIS WTR CO MTN	04/23/2002	SALOMON SMITH BARNEY		7,725,000	7,500,000	7,497,450	7,372,862	286	0	0	352,138	352,138	117,052		1Z
57555*-AD-1	MASSACHUSETTS-AMERICAN WATER CO	04/26/2002	PRINCIPAL PAYDOWN		3,000,000	3,000,000	3,000,000	3,076,954	(72)	0	0	(76,954)	(76,954)	518,353		2
57707#-AA-0	MATTCO (NISOURCE) 8.33% SENIOR NOTES	06/30/2002	SCHEDULED REDEMPTION		30,300	30,300	30,426	30,300	(80)	0	0	0	0	1,307		2
57707#-AC-6	MATTCO (NISOURCE) 8.58% SENIOR NOTES	06/30/2002	SCHEDULED REDEMPTION		34,631	34,631	34,631	34,631	0	0	0	0	0	1,480		2
64939*-AD-4	NEW YORK AMERICAN WATER SER F	04/26/2002	PRINCIPAL PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	1,425,072		2
65141#-AA-7	NEWHALL FUNDING CO. (SCE AS PAYEE)	04/30/2002	SCHEDULED REDEMPTION		355,221	355,221	355,221	355,221	35,522	0	0	0	0	6,500		4
65488B-AA-7	NOARK PIPELINE 7.15% NOTES DUE 2018	06/01/2002	SCHEDULED REDEMPTION		250,000	250,000	250,000	250,000	1,130	0	0	0	0	8,938		2PE
629377-AK-8	NRG ENERGY INC	05/14/2002	WARBURG DILLION READ LLC		4,702,500	5,500,000	5,674,955	5,663,126	(1,697)	0	0	(960,626)	(960,626)	267,590		2
677347-BK-1	OHIO EDISON CO 1ST MTG	04/01/2002	MATURED		10,000,000	10,000,000	9,947,121	10,000,000	0	0	0	0	0	412,500		2PE
677755-C#-5	OHIO WTR SERVICES 1ST MTG	04/01/2002	SCHEDULED REDEMPTION		494,500	494,500	494,500	494,500	(6,739)	0	0	0	0	23,478		2
898613-AA-2	QWEST/TUCKAHOE CTL	06/20/2002	SCHEDULED REDEMPTION		16,038	16,038	16,808	16,038	(768)	0	0	0	0	71		4Z
826418-AY-1	SIERRA PAC PWR CO	04/30/2002	Various		13,244,100	14,110,000	14,282,142	14,264,264	(1,731)	0	0	(1,020,164)	(1,020,164)	475,493		2PE
78481#-AB-6	STS HYDRO POWER SENIOR SECURED NOTES	06/30/2002	SCHEDULED REDEMPTION		10,250	10,250	10,250	10,250	(173)	0	0	0	0	0		3Z
959425-A#-6	WESTERN RESOURCES TERM LOAN	05/10/2002	Various		10,467,073	10,507,073	10,588,323	10,543,502	(693)	0	0	(76,429)	(76,429)	161,004		3
Totals - UNITED STATES					75,706,724	79,728,899	80,033,601	79,506,150	(597,504)	0	0	(3,799,426)	(3,799,426)	4,429,494	XXX	XXX
OTHER COUNTRIES																
45290#-AB-6	FORTUM POWER AND HEAT OY SERIES B	06/20/2002	SCHEDULED REDEMPTION		2,050,000	2,050,000	2,200,306	2,050,000	(103,714)	0	0	0	0	96,863		2
873169-AJ-5	TXU EASTERN FNDG	05/15/2002	WARBURG DILLION READ LLC		9,670,750	10,000,000	9,879,600	9,892,961	1,604	0	0	(222,211)	(222,211)	346,841		2
Totals - OTHER COUNTRIES					11,720,750	12,050,000	12,079,906	11,942,961	(102,110)	0	0	(222,211)	(222,211)	443,704	XXX	XXX
3899996 - Bonds - Public Utilities - United States					75,706,724	79,728,899	80,033,601	79,506,150	(597,504)	0	0	(3,799,426)	(3,799,426)	4,429,494	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					11,720,750	12,050,000	12,079,906	11,942,961	(102,110)	0	0	(222,211)	(222,211)	443,704	XXX	XXX
3899999 - Bonds - Public Utilities					87,427,474	91,778,899	92,113,507	91,449,111	(699,614)	0	0	(4,021,637)	(4,021,637)	4,873,198	XXX	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED) UNITED STATES																
902045-AA-1	277 PARK AVENUE FINANCE CORP	05/02/2002	Various		13,924,159	12,980,156	13,036,789	13,010,067	(67)	0	0	914,092	914,092	180,008		1
00077B-KW-2	ABN AMRO MTG CORP 1999-6 B1	06/01/2002	SCHEDULED REDEMPTION		9,040	9,040	8,474	9,040	473	0	0	0	0	36,388		1PE
00636@-AC-4	ADAMS OUTDOOR TERM B	06/28/2002	PRINCIPAL PAYMENT		15,000	15,000	15,000	15,000	0	0	0	0	0	304		4
006848-BG-9	ADELPHIA COMM	04/17/2002	Various		302,000	450,000	435,125	437,761	148	0	0	(135,761)	(135,761)	4,442		4
006848-BK-0	ADELPHIA COMMUNICATIONS	06/27/2002	Various		184,200	370,000	359,496	360,555	355	0	0	(176,355)	(176,355)	109,891		6
006848-AP-0	ADELPHIA COMMUNICATIONS CORP	06/27/2002	Various		556,800	1,170,000	1,188,050	1,185,046	(579)	0	0	(628,246)	(628,246)	0		6
006848-BJ-3	ADELPHIA COMMUNICATIONS CORP	06/27/2002	Various		385,713	445,000	440,550	440,733	7	0	0	(55,021)	(55,021)	14,564		6

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)
007491-A*-4	ADVANCE PCS TERM B	06/05/2002	PRINCIPAL PAYMENT		942,415	942,415	942,415	942,415	0	0	0	0	0	20,000		3
00774*-AA-2	ADVANCED GLASSFIBER YARNS TERM B	06/30/2002	PRINCIPAL PAYMANT		6,643	6,643	6,278	6,328	68	0	0	316	316	211		5
00758R-A*-5	ADVANSTAR COMM. TERM B	05/10/2002	CREDIT SUISSE FIRST BOSTON		1,980,000	2,000,000	1,921,250	1,923,640	1,598	0	0	56,360	56,360	27,840		4
00755W-EW-2	ADVANTA MTG LN TR 98-1 A6	06/01/2002	SCHEDULED REDEMPTION		101,748	101,748	101,702	101,748	26	0	0	0	0	27,528		1PE
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII LTD. SERIES B (OTHER ASSETS)	06/30/2002	SCHEDULED REDEMPTION		64,866	64,866	41,832	64,866	17,955	0	0	0	0	0		1Z
00777#-9B-5	ADVANTAGE CAPITAL WISCONSIN (OTHER ASSET)	06/30/2002	SCHEDULED REDEMPTION		20,834	20,834	12,868	20,834	6,904	0	0	0	0	0		1Z
74955*-AA-8	AEP GENERATING COLL TRUST NOTE B	06/07/2002	SCHEDULED REDEMPTION		129,071	129,071	133,872	129,071	(1,119)	0	0	0	0	6,190		2
00764P-AW-0	AERCO LIMITED CLASS B-2	06/17/2002	SCHEDULED REDEMPTION		115,497	115,497	115,497	115,497	0	0	0	0	0	596		1PE
008098-AE-5	AETNA COMMERCIAL MORTGAGE TRUST 1995-C5 D	06/01/2002	SCHEDULED REDEMPTION		44,191	44,191	43,264	44,191	583	0	0	0	0	524		1
178777-A*-9	AETNA/CITYPLACE HLDGS CORP SEC NTS	05/01/2002	SCHEDULED REDEMPTION		475,383	475,383	475,383	475,383	3,464	0	0	0	0	16,736		1
008190-AF-7	AFFILIATED COMPUTER SVCS INC	04/23/2002	GOLDMAN, SACHS & CO		278,389	200,000	240,700	231,075	(1,125)	0	0	47,315	47,315	1,381		3
990973-9A-9	AIMCO PROPERTIES TERM LOAN	06/11/2002	PRINCIPAL PAYMENT		716,028	716,028	716,028	716,028	0	0	0	0	0	7,486		3Z
01168#-AA-0	ALASKA COMM. SYS. TERM B	05/14/2002	PRINCIPAL PAYMENT		18,522	18,522	18,522	18,522	0	0	0	0	0	6,658		3
01168#-AB-8	ALASKA COMM. SYS. TERM C	05/14/2002	PRINCIPAL PAYMENT		21,478	21,478	21,478	21,478	0	0	0	0	0	9,127		3
006848-BE-4	ALDELPHIA COMMUNICATIONS	04/30/2002	Various		3,984,000	4,900,000	4,622,188	4,650,730	1,741	0	0	(666,730)	(666,730)	211,120		6
01608#-AA-8	ALIAMANU MILITARY RESERVATION PROJECT	05/01/2002	SCHEDULED REDEMPTION		398,120	398,120	398,120	398,120	(11,371)	0	0	0	0	50,025		2Z
018490-AA-0	ALLERGAN INC	05/23/2002	WARBURG DILLION READ LLC		1,698,950	2,750,000	1,681,199	1,717,727	7,051	0	0	(18,777)	(18,777)	0		1
018804-A*-5	ALLIANT TECHSYSTEMS TERM B	05/10/2002	PRINCIPAL PAYMENT		3,541,653	3,541,653	3,541,653	3,541,653	0	0	0	0	0	64,916		3
018804-9A-4	ALLIANT TECHSYSTEMS TERM C	06/28/2002	PRINCIPAL PAYMENT		10,000	10,000	10,000	10,000	0	0	0	0	0	62		3Z
129620-AB-6	ALLIED SIGNAL/CALHOUN CNTY/GARRETT	04/01/2002	SCHEDULED REDEMPTION		75,066	75,066	75,066	75,066	0	0	0	0	0	3,510		1Z
02083*-AA-4	ALPHARMA INC. TERM B	06/28/2002	PRINCIPAL PAYMENT		10,415	10,415	10,415	10,415	0	0	0	0	0	16,798		4
02261W-AA-7	ALZA CORP	05/15/2002	WARBURG DILLION READ LLC		188,859	225,000	124,034	130,906	529	0	0	57,953	57,953	0		2
02261W-AB-5	ALZA CORP	05/15/2002	Various		781,938	900,000	693,234	633,480	(4,430)	0	0	148,457	148,457	0		2
023650-AH-7	AMER WEST AIR	04/02/2002	SCHEDULED REDEMPTION		246,427	246,427	246,427	246,427	0	0	0	0	0	8,962		4
023586-AF-7	AMERCO	05/03/2002	MERRILL LYNCH CAPITAL MARKETS		9,533,250	10,035,000	9,942,176	10,129,110	(2,202)	0	0	(595,860)	(595,860)	203,938		3
02378J-AR-9	AMERICAN AIRLINE	05/24/2002	SCHEDULED REDEMPTION		86,027	86,027	86,027	86,027	0	0	0	0	0	3,007		1PE
02378J-AT-5	AMERICAN AIRLINE	05/23/2002	SCHEDULED REDEMPTION		211,865	211,865	211,865	211,865	0	0	0	0	0	181,341		2PE
025058-AF-5	AMERICAN CELLULAR CORP	06/27/2002	WRITE DOWN		0	0	0	0	(2,587,222)	0	0	0	0	0		5
025058-A*-9	AMERICAN CELLULAR CORP. TERM B	06/28/2002	PRINCIPAL PAYMENT		3,356	3,356	3,356	3,356	0	0	0	0	0	8,963		5
025058-A@-7	AMERICAN CELLULAR CORP. TERM C	06/28/2002	PRINCIPAL PAYMENT		3,835	3,835	3,835	3,835	0	0	0	0	0	13,320		5
026649-A*-4	AMERICAN HOMEPATIENT TERM LOAN	05/20/2002	PRINCIPAL PAYMENT		15,254	15,254	12,584	13,939	225	0	0	1,315	1,315	17,550		4Z
026651-A*-0	AMERICAN HOMESTAR CORPORATION SR. NTS	06/29/2002	Various		872,619	5,485,769	5,485,769	870,374	(4,278,088)	0	0	2,245	2,245	0		6
02913#-AA-6	AMERICAN PSYCHO ASSOC SR SEC NT SER A	04/01/2002	SCHEDULED REDEMPTION		160,976	160,976	160,976	160,976	2,328	0	0	0	0	9,211		2
02926#-AA-1	AMERICAN REPROGRAPHICS TERM B	04/15/2002	PRINCIPAL PAYMENT		6,885	6,885	6,885	6,885	43	0	0	0	0	658		4Z
03060R-AC-5	AMERICREDIT CORP	06/20/2002	TENDER OFFER		3,069,390	3,000,000	3,000,000	2,997,194	(358)	0	0	72,196	72,196	107,145		3
031162-AC-4	AMGEN INC	01/01/2001	Various		0	0	0	0	(4,031)	0	0	0	0	0		1
03235M-AA-0	AMTRAK SER. 2001 SECD NTS	06/15/2002	SCHEDULED REDEMPTION		263,333	263,333	263,333	263,333	0	0	0	0	0	0		1
032654-AD-7	ANALOG DEVICES	05/03/2002	WARBURG DILLION READ LLC		953,750	1,000,000	920,000	930,704	1,878	0	0	23,046	23,046	28,624		2
036731-AB-3	ANTEON CORPORATION	04/15/2002	CALLED @ 112.00		700,000	625,000	625,000	625,000	0	0	0	75,000	75,000	31,250		4
00184A-AC-9	AOL TIME WARNER	04/03/2002	MORGAN STANLEY DEAN WITTER		9,902,900	10,000,000	9,980,300	9,980,475	4	0	0	(77,575)	(77,575)	366,424		2
00184A-AG-0	AOL TIME WARNER INC	05/15/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		4,645,200	5,000,000	4,968,800	4,968,831	31	0	0	(323,631)	(323,631)	44,917		2PE
03760A-AD-3	APOGENT TECHNOLOGIES INC	05/03/2002	Various		2,204,625	2,150,000	2,150,000	2,150,000	0	0	0	54,625	54,625	27,138		2
038777-AA-6	ARBY'S FRANCHISE TRUST 1A 1	06/20/2002	SCHEDULED REDEMPTION		131,078	131,078	131,061	131,078	(1,251)	0	0	0	0	29,912		1
040097-AA-5	ARES LEVERAGED INVESTMENT FUND L.P	04/30/2002	PRINCIPAL PAYMENT		1,359,375	1,359,375	1,359,375	1,358,513	(117)	0	0	862	862	15,704		2
040097-AG-2	ARES LEVERAGED INVESTMENT FUND L.P	04/30/2002	PRINCIPAL PAYMENT		815,623	815,623	810,492	806,410	(1,357)	0	0	9,213	9,213	8,698		1
00204A-AA-9	ARG FUNDING CORP	06/20/2002	SCHEDULED REDEMPTION		2,999,995	2,999,995	3,011,903	2,999,995	(3,704)	0	0	0	0	11,752		1PE
04022@-AA-2	ARGOSY GAMING TERM B	06/28/2002	PRINCIPAL PAYMENT		6,875	6,875	6,875	6,875	0	0	0	0	0	308		3
04225#-AA-5	ARMKEL TERM B	06/28/2002	PRINCIPAL PAYMENT		5,000	5,000	5,000	5,000	0	0	0	0	0	92		4
045424-EH-7	ASC SERIES 1997-MDVII CLASS A-	05/15/2002	MORGAN STANLEY DEAN WITTER		5,614,331	5,279,224	5,326,241	5,318,188	(900)	0	0	296,143	296,143	74,978		1
045424-EL-8	ASC SERIES 1997-MDVII CLASS A-	05/20/2002	MORGAN STANLEY DEAN WITTER		4,233,594	4,000,000	4,056,224	4,026,799	(700)	0	0	206,794	206,794	60,740		1
045424-EG-9	ASC SERIES 1997-MDVII CLASS A-1A	06/13/2002	SCHEDULED REDEMPTION		52,357	52,357	52,995	52,357	(417)	0	0	0	0	7,381		1
00205W-A#-9	ASLAC 1999-1 COLLATERALIZED NOTES	06/15/2002	SCHEDULED REDEMPTION		612,637	612,637	612,637	612,637	0	0	0	0	0	8,637		1
00205W-B@-0	ASLAC 2000-1 COLLATERIZED NOTES	06/15/2002	SCHEDULED REDEMPTION		206,710	206,710	206,985	206,710	(470)	0	0	0	0	3,605		4
00212@-AA-0	ASP HOLDINGS, LLC	06/26/2002	Various		475,160	475,160	338,844	364,118	285,778	0	0	111,042	111,042	97,745		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)
045424-AN-8	ASSET SECURITIES CORP 1995 MDIV,A1	06/11/2002	SCHEDULED REDEMPTION		68,370	68,370	69,294	68,370	(1,279)	0	0	0	0	73,011		1
045424-AA-6	ASSET SECURITIES CORPORATION 1995-D1	06/01/2002	SCHEDULED REDEMPTION		2,579,566	2,579,566	2,650,453	2,579,566	(36,203)	0	0	0	0	89,994		1
045424-CA-4	ASSET SECURITIZATION CORP 1996 D3 A1B	06/10/2002	SCHEDULED REDEMPTION		228,724	228,724	232,107	228,724	(337)	0	0	0	0	48,269		1
045424-BF-4	ASSET SECURITIZATION CORP SERIES 1996	06/11/2002	SCHEDULED REDEMPTION		58,531	58,531	59,198	58,531	(160)	0	0	0	0	12,950		1
22540A-AE-8	ASSOCIATE MANUF HSG CONTR	06/15/2002	SCHEDULED REDEMPTION		2,566,871	2,566,871	2,564,465	2,566,871	0	0	0	0	0	31,850		1PE
00209A-AE-6	AT&T WIRELESS	06/19/2002	Various		17,120,369	18,265,000	19,214,641	19,192,218	(10,240)	0	0	(2,071,848)	(2,071,848)	312,363		2
00209A-AF-3	AT&T WIRELESS GROUP	04/08/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		5,223,550	5,000,000	5,321,000	5,318,908	(79)	0	0	(95,358)	(95,358)	48,611		2
00209A-AD-8	AT&T WIRELESS SVCS INC	06/19/2002	GOLDMAN, SACHS & CO		4,425,000	5,000,000	5,225,300	5,206,050	(11,478)	0	0	(781,050)	(781,050)	115,354		2
04685R-AA-2	ATHENA NEURO FIN	05/16/2002	MERRILL LYNCH CAPITAL MARKETS		3,793,200	4,360,000	4,343,258	4,345,669	280	0	0	(552,469)	(552,469)	79,025		3
05164B-A#-3	AURORA FOODS TERM B	06/28/2002	PRINCIPAL PAYMENT		2,207	2,207	2,072	2,099	5	0	0	108	108	353		4
05164B-B*-6	AURORA FOODS TERM B2	06/28/2002	PRINCIPAL PAYMENT		3,748	3,748	3,464	3,522	11	0	0	226	226	724		4
053015-AC-7	AUTOMATIC DATA PROCESSING INC	05/17/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		440,278	314,000	181,335	189,440	1,386	0	0	250,838	250,838	0		1
054303-AP-7	AVON PRODUCTS	05/08/2002	WARBURG DILLION READ LLC		3,217,270	5,900,000	3,108,284	3,118,490	1,870	0	0	98,780	98,780	0		1
054540-AA-7	AXCELIS TECHNOLOGIES	05/28/2002	JEFFERIES & COMPANY, INC		237,500	250,000	250,000	250,000	0	0	0	(12,500)	(12,500)	4,014		4Z
055240-JA-4	BA MORTGAGE SECURITIES, INC 1998-4 1B1	06/01/2002	SCHEDULED REDEMPTION		10,889	10,889	9,704	10,889	970	0	0	0	0	17,167		1PE
058498-F@-0	BALL CORP TERM B	06/28/2002	PRINCIPAL PAYMENT		12,690	12,690	12,696	12,694	0	0	0	(4)	(4)	826		3
055240-BS-3	BAMS 1997-2 B1	06/01/2002	SCHEDULED REDEMPTION		7,995	7,995	7,961	7,995	29	0	0	0	0	97		1PE
055240-DZ-5	BAMS 1998-2 1A5	06/01/2002	SCHEDULED REDEMPTION		444,982	444,982	450,405	444,982	(2,534)	0	0	0	0	4,522		1PE
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41% NTS	06/01/2002	SCHEDULED REDEMPTION		10,175	10,175	10,175	10,175	0	0	0	0	0	219		1
67102#-AA-0	BANK OF AMERICA/OSD CORP SER D NT	05/01/2002	SCHEDULED REDEMPTION		868,043	868,043	906,850	868,043	(41,300)	0	0	0	0	65,120		1Z
066050-BN-4	BANKAMERICA CORP	05/09/2002	BEAR STEARNS SECURITIES CORP		5,320,200	5,000,000	5,626,150	5,128,665	(14,607)	0	0	191,535	191,535	228,722		1PE
071813-AQ-2	BAXTER INTL	05/21/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		5,218,720	5,200,000	5,262,243	5,259,732	(404)	0	0	(41,012)	(41,012)	31,056		1
073914-NA-7	BEAR STEARNS MTG SEC 1995 1 2 D	06/01/2002	SCHEDULED REDEMPTION		1,285,719	1,285,719	1,223,442	1,285,719	19,625	0	0	0	0	13,779		1PE
073914-RE-5	BEAR STEARNS MTG SEC INC 1996-5 A10	06/01/2002	SCHEDULED REDEMPTION		434,794	434,794	435,881	434,794	(644)	0	0	0	0	9,945		1PE
93052*-AB-8	BEAR WAGNER SPECIALISTS SER B, SR SUB NTS	05/15/2002	BANK OF AMERICA		4,954,550	5,000,000	5,000,000	5,000,000	0	0	0	(45,450)	(45,450)	157,872		2
076036-AA-0	BEDFORD CDO CLASS I FLTG RATE NOTES	05/11/2002	SCHEDULED REDEMPTION		67,992	67,992	67,956	67,992	33	0	0	0	0	850		1Z
U07985-AB-7	BELLSOUTH CAP FUNDING EURO UNSEC SUB	06/19/2002	MATURED		3,000,000	3,000,000	3,064,500	3,000,000	(25,281)	0	0	0	0	210,000		1PE
40700#-AA-3	BENEFICIAL CORP/HAMILTON ASSOC SR SECD	06/02/2002	SCHEDULED REDEMPTION		163,919	163,919	163,919	163,919	0	0	0	0	0	89,941		1
09071*-AA-3	BIRCHWOOD POWER PARTNERS	03/31/2002	SCHEDULED REDEMPTION		30,480	30,480	30,251	30,480	(420)	0	0	0	0	731		2Z
09377*-AJ-5	BLOOMBERG L.P. SERIES F	05/31/2002	SCHEDULED REDEMPTION		1,666,667	1,666,667	1,666,667	1,666,667	0	0	0	0	0	99,375		1
060506-5P-3	BOAMS 2002-1 1A1	06/01/2002	SCHEDULED REDEMPTION		448,671	448,671	453,018	448,671	(4,199)	0	0	0	0	5,029		1PE
97180*-HG-6	BOEING N519EA/WILMINGTON	06/24/2002	PRINCIPAL PAYDOWN		749,914	749,914	774,686	757,759	(4,358)	0	0	(7,845)	(7,845)	61,724		1
97181#-FT-5	BORDERS GROUP, INC. SR SECD NTS	06/01/2002	SCHEDULED REDEMPTION		109,253	109,253	111,587	109,253	(911)	0	0	0	0	1,907		1
10805*-AE-6	BRIDGE INFO. SYSTEMS. INC. SR. SECD. TERM B DUE 2005	06/28/2002	Various		130,060	130,060	124,114	0	0	0	0	130,060	130,060	0		6
68241M-AB-3	BROADWAY 1633 TRUST	06/01/2002	SCHEDULED REDEMPTION		257,814	257,814	259,828	257,814	(246)	0	0	0	0	3,111		1
111620-A*-1	BROADWING INCREMENTAL TERM C	06/27/2002	PRINCIPAL PAYMENT		9,569	9,569	9,569	9,569	0	0	0	0	0	17,142		3
11434A-AA-8	BROOKS AUTOMATION	05/22/2002	JEFFERIES & COMPANY, INC		387,000	450,000	429,688	431,709	393	0	0	(44,709)	(44,709)	10,509		4Z
056001-AB-6	BTR2 1999-S1A	05/28/2002	SCHEDULED REDEMPTION		281,424	281,424	281,380	281,424	0	0	0	0	0	1,666		1
119882-AQ-7	BUFFETS, INC. TERM B	06/28/2002	PRINCIPAL PAYMENT		979,135	979,135	979,135	979,135	0	0	0	0	0	16,246		3
120075-A@-5	BUHRMANN US INC TERM A	05/23/2002	PRINCIPAL PAYMENT		166,283	166,283	165,867	165,967	11	0	0	316	316	6,599		4
120075-A*-7	BUHRMANN US INC. TERM B	05/23/2002	Various		617,559	617,871	619,121	618,947	5,432	0	0	(1,388)	(1,388)	20,623		3
121899-DF-2	BURLINGSTON NORTHN EQUIP TR PASS THRU	06/28/2002	SCHEDULED REDEMPTION		482,480	482,480	482,480	482,480	0	0	0	0	0	0		1PE
147444-AV-5	CASE EQUIPMENT LOAN TRUST	06/15/2002	SCHEDULED REDEMPTION		388,474	388,474	388,452	388,474	0	0	0	0	0	15,731		1PE
12613X-AQ-4	CASE NEW HOLLAND 2001-A CLASS B	06/15/2002	SCHEDULED REDEMPTION		488,457	488,457	488,385	488,457	53	0	0	0	0	4,627		1PE
12489L-A*-9	CB RICHARD ELLIS TERM B	06/28/2002	PRINCIPAL PAYMENT		5,625	5,625	5,625	5,625	0	0	0	0	0	209		3
124833-AL-8	CBM FUNDING CORP. SERIES 1996-1 CLASS A-2	06/01/2002	SCHEDULED REDEMPTION		538,496	538,496	539,767	538,496	(27)	0	0	0	0	4,918		1
124833-AM-6	CBM FUNDING CORP. SERIES 1996-1 CLASS A-3	06/01/2002	SCHEDULED REDEMPTION		37,575	37,575	38,772	37,575	(536)	0	0	0	0	681		1
124845-AG-3	CBS CORP	06/01/2002	CALLED @ 104.14		520,700	500,000	513,178	512,077	(126)	0	0	8,623	8,623	22,188		1
12501#-9A-5	CC VIII OPERATING TERM A	06/28/2002	PRINCIPAL PAYMENT		50,157	50,157	47,023	47,078	56	0	0	3,079	3,079	0		3Z

SCHEDULE D - PART 4

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

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12501#-AA-3	CC VIII OPERATING TERM B	06/28/2002	PRINCIPAL PAYMENT		5,000	5,000	5,000	5,000	0	0	0	0	0	58		3
12501#-AB-1	CC VIII OPERATING TERM B2	04/25/2002	Various		1,920,200	2,000,000	2,000,000	2,000,000	0	0	0	(79,800)	(79,800)	23,136		3
161505-JA-1	CCMSC 2001-245, C	05/02/2002	MORGAN STANLEY DEAN WITTER		10,035,156	10,000,000	9,839,063	9,853,075	1,236	0	0	182,081	182,081	122,547		1
15131G-HH-0	CDMC 2000-10 D2	06/01/2002	SCHEDULED REDEMPTION		4,632,753	4,632,753	4,543,220	4,632,753	78,170	0	0	0	0	74,962		1PE
15131G-JC-9	CDMC 2000-11	06/01/2002	SCHEDULED REDEMPTION		1,623	1,623	1,502	1,623	111	0	0	0	0	19		1PE
15131G-JB-1	CDMC 2000-11 B1	06/01/2002	SCHEDULED REDEMPTION		3,245	3,245	3,042	3,245	186	0	0	0	0	38		1PE
15131G-JD-7	CDMC 2000-11 B3	06/01/2002	SCHEDULED REDEMPTION		1,014	1,014	906	1,014	99	0	0	0	0	12		1PE
15131G-JA-3	CDMC 2000-11 M1	06/01/2002	SCHEDULED REDEMPTION		6,085	6,085	5,741	6,085	315	0	0	0	0	71		1PE
15131G-KZ-6	CDMC 2001-07 A2	06/01/2002	SCHEDULED REDEMPTION		2,472,927	2,472,927	2,488,705	2,472,927	(14,222)	0	0	0	0	142,267		1PE
15131G-JW-5	CDMC 2001-3 A2	06/01/2002	SCHEDULED REDEMPTION		3,503,396	3,503,396	3,547,784	3,503,396	(47,251)	0	0	0	0	61,450		1PE
15131G-KA-1	CDMC 2001-3 A6	06/01/2002	SCHEDULED REDEMPTION		3,235,813	3,235,813	3,278,015	3,235,813	(25,659)	0	0	0	0	220,336		1PE
151313-AG-8	CENDANT	04/10/2002	GOLDMAN, SACHS & CO		3,997,680	4,000,000	4,000,000	4,000,000	0	0	0	(2,320)	(2,320)	0		2
151313-AE-3	CENDANT CORP	04/11/2002	LEHMAN BROTHERS INC		7,042,750	9,850,000	6,030,830	6,190,856	5,931	0	0	851,894	851,894	0		2
15131G-EV-2	CENDANT MTG CORP 2000-02 A4	06/01/2002	SCHEDULED REDEMPTION		10,857,320	10,857,320	10,501,189	10,857,320	42,508	0	0	0	0	120,795		1PE
156503-AG-9	CENTURY COMMUN	06/27/2002	Various		156,750	400,000	433,000	414,929	(1,110)	0	0	(258,179)	(258,179)	0		6
156503-AJ-3	CENTURY COMMUN	06/27/2002	Various		125,125	300,000	313,500	308,774	(303)	0	0	(183,649)	(183,649)	16,406		6
156503-AL-8	CENTURY COMMUN	06/27/2002	Various		206,863	470,000	478,813	475,875	(280,379)	0	0	(269,013)	(269,013)	0		6
156503-AH-7	CENTURY COMMUNICATIONS CORP	06/27/2002	Various		282,825	780,000	744,238	749,763	1,087	0	0	(466,938)	(466,938)	0		6
159863-AK-5	CHARLES RIVER LABS INC	05/20/2002	LEHMAN BROTHERS INC		344,250	300,000	300,000	300,000	0	0	0	44,250	44,250	3,471		4
16117M-AC-1	CHARTER COMM	04/29/2002	CIBC WORLD MARKETS		253,750	350,000	348,675	348,845	22	0	0	(95,095)	(95,095)	6,973		4
16117M-AB-3	CHARTER COMM	06/10/2002	Various		112,335	150,000	171,975	163,810	(1,022)	0	0	(51,475)	(51,475)	5,175		4
16119*-AB-0	CHARTER COMM. OPER. INCREMENTAL TERM LOAN	06/28/2002	PRINCIPAL PAYMENT		10,000	10,000	10,000	10,000	0	0	0	0	0	115		3
16119*-AA-2	CHARTER COMM. OPER. TERM B	06/28/2002	PRINCIPAL PAYMENT		13,500	13,500	13,500	13,500	36	0	0	0	0	65,745		3
16162T-RV-0	CHASE 2000-S1 A1	04/01/2002	SCHEDULED REDEMPTION		425,455	425,455	427,316	425,455	(167)	0	0	0	0	2,570		1PE
16162T-UH-7	CHASE 2000-S5 A1	03/01/2002	SCHEDULED REDEMPTION		675,079	675,079	669,067	675,079	703	0	0	0	0	4,296		1PE
16162T-XV-3	CHASE 2001-S2 A1	06/01/2002	SCHEDULED REDEMPTION		2,539,730	2,539,730	2,541,847	2,539,730	(1,469)	0	0	0	0	214,941		1PE
161581-BP-7	CHASE MANHATTAN AUTO OWNER TRUST	06/15/2002	SCHEDULED REDEMPTION		522,563	522,563	522,520	522,563	31	0	0	0	0	31,921		1PE
16162T-QQ-2	CHASE MTG FINANCE CORP 1999-S14 A3	06/01/2002	SCHEDULED REDEMPTION		2,414,003	2,414,003	2,368,552	2,414,003	4,588	0	0	0	0	29,311		1PE
161623-AH-6	CHASE RV OWNER TRUST 97-A A8	06/15/2002	SCHEDULED REDEMPTION		7,430,009	7,430,009	7,421,389	7,430,009	0	0	0	0	0	101,597		1PE
16277#-AA-6	CHECK PRINTERS, INC. TERM B	06/28/2002	PRINCIPAL PAYMENT		23,683	23,683	23,683	23,683	49	0	0	0	0	277		4
85746*-AG-5	CIRCUIT CITY 9.66% SEC NOTES	05/25/2002	SCHEDULED REDEMPTION		39,116	39,116	38,795	39,116	960	0	0	0	0	1,891		2
69563N-AA-1	CIRCUIT CITY PASS-THROUGH CERTS. SER. 1996-A	04/16/2002	Various		7,355,103	7,877,705	6,853,604	6,858,943	4,318	0	0	496,160	496,160	95,331		2
12557R-AE-2	CIT EQUIPMENT COLLATERAL	06/20/2002	SCHEDULED REDEMPTION		489,268	489,268	489,238	489,268	25	0	0	0	0	3,568		1PE
125596-AA-4	CIT RV OWNER TR 1995 A A	06/15/2002	SCHEDULED REDEMPTION		185,796	185,796	185,273	185,796	0	0	0	0	0	1,820		1
908474-AA-7	CITIBANK NA ASSET RECV	06/01/2002	SCHEDULED REDEMPTION		37,752	37,752	39,646	37,752	(470)	0	0	0	0	87,413		1
172921-WB-0	CITICORP MTG SEC. 1992 13 A6	04/01/2002	SCHEDULED REDEMPTION		1,027,606	1,027,606	1,022,146	1,027,606	1,199	0	0	0	0	6,423		1PE
172921-L8-9	CITICORP MTG SECURITIES 1994 2 A7	06/25/2002	SCHEDULED REDEMPTION		785,205	785,205	785,205	785,205	0	0	0	0	0	3,625		1PE
172953-PW-5	CITICORP MTG SECURITIES INC 99-7 M	06/01/2002	SCHEDULED REDEMPTION		18,609	18,609	17,449	18,609	966	0	0	0	0	65,916		1PE
177376-AB-6	CITRIX SYSTEMS	06/20/2002	THOMAS WEISEL PARTNERS		372,500	1,000,000	421,875	426,123	4,248	0	0	(53,623)	(53,623)	0		4
12565#-AA-6	CL POWER SALES, LLC SR SECURED NOTES	06/30/2002	SCHEDULED REDEMPTION		561,481	561,481	561,481	561,481	0	0	0	0	0	18,261		2
12567@-AA-6	CL/PK FUNDING LLC FLOATING RATE NOTES	06/05/2002	SCHEDULED REDEMPTION		459,326	459,326	459,326	459,326	0	0	0	0	0	1,500		1PE
92180*-AM-1	CLAYTON HOMES/VANDERBILT COLL NTS	06/15/2002	SCHEDULED REDEMPTION		183,600	183,600	187,077	183,600	(1,530)	0	0	0	0	4,555		2
184502-AE-2	CLEAR CHANNEL COMMUNICATIONS	04/29/2002	SALOMON SMITH BARNEY		2,744,000	2,800,000	2,800,000	2,800,000	0	0	0	(56,000)	(56,000)	17,617		2
201728-CE-0	CMAC 1997-ML1	06/01/2002	SCHEDULED REDEMPTION		4,646,770	4,646,770	4,606,474	4,646,770	18,773	0	0	0	0	73,798		1
201728-CH-3	CMAC 1997-ML1, A4	06/01/2002	SCHEDULED REDEMPTION		76,273	76,273	80,634	76,273	(3,929)	0	0	0	0	31,205		1
201728-DJ-8	CMAC 1998-C2 A1	06/01/2002	SCHEDULED REDEMPTION		450,793	450,793	430,437	450,793	8,888	0	0	0	0	4,341		1
125715-EP-3	CMC SECURITIES CORPORATION III	06/01/2002	SCHEDULED REDEMPTION		4,025,933	4,025,933	3,873,284	4,025,933	87,830	0	0	0	0	36,615		1PE
16162T-RQ-1	CMFC 1999-S15 B1	06/01/2002	SCHEDULED REDEMPTION		3,114	3,114	3,188	3,114	(74)	0	0	0	0	13,771		1PE
16162T-WX-0	CMFC 2001-S1 A2	06/01/2002	SCHEDULED REDEMPTION		4,678,398	4,678,398	4,706,176	4,678,398	(15,681)	0	0	0	0	107,897		1PE
172953-HG-9	CMSI 1998-9 A2	06/01/2002	SCHEDULED REDEMPTION		888,709	888,709	844,274	888,709	22,389	0	0	0	0	8,798		1PE
12613X-BA-8	CNH EQUIPMENT TRUST	06/17/2002	SCHEDULED REDEMPTION		784,796	784,796	784,796	784,796	0	0	0	0	0	31,797		1PE

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

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19259@-9A-6	COINMACH CORP TERM B	05/29/2002	PRINCIPAL PAYMENT		40,000	40,000	40,000	40,000	0	0	0	0	0	410		3Z
20029#-AE-1	COMCAR INDUSTRIES SERIES B SR NTS	03/28/2002	PRINCIPAL PAYDOWN		0	0	0	(322)	(335)	0	0	322	322	1,595		3
20029#-AF-8	COMCAR INDUSTRIES SERIES C SR NTS	03/28/2002	PRINCIPAL PAYDOWN		0	0	0	(449)	(468)	0	0	449	449	3,259		3
200300-BH-3	COMCAST	05/16/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		964,063	1,250,000	986,094	990,511	1,631	0	0	(26,448)	(26,448)	0		2
20046V-AE-5	COMM 2001-FL5, B	05/13/2002	DUETSCHE BANK SECURITIES		15,042,188	15,000,000	15,000,000	15,000,000	0	0	0	42,188	42,188	71,808		1Z
20046E-BN-2	COMM 2001-J1A, M	06/01/2002	SCHEDULED REDEMPTION		1,057,868	1,057,868	1,074,397	1,057,868	(13,454)	0	0	0	0	17,613		1
203666-B@-0	COMMUNITY HEALTH SYSTEMS, INC. SR. SECD TERM D	06/28/2002	PRINCIPAL PAYMENT		29,257	29,257	29,257	29,257	71	0	0	0	0	11,533		4
20451B-A*-8	COMPASS MINERAL GROUP TERM B	04/10/2002	Various		3,500,000	3,500,000	3,500,000	3,483,369	147	0	0	16,631	16,631	53,556		3
20451B-9A-7	COMPASS MINERALS GROUP TERM LOAN	06/11/2002	PRINCIPAL PAYMENT		311,111	311,111	311,111	311,111	0	0	0	0	0	0		4Z
204912-A*-0	COMPUTER ASSOC INT'L INC SR NT	04/04/2002	SCHEDULED REDEMPTION		2,200,000	2,200,000	2,192,508	2,200,000	2,782	0	0	0	0	74,470		2
300674-AB-4	CONOCO/EXCEL PARALUBES 7.125% SR NTS	05/01/2002	SCHEDULED REDEMPTION		282,386	282,386	293,174	282,386	(10,336)	0	0	0	0	10,046		2
20846Q-DT-2	CONSECO 2000-4 A-4	04/02/2002	LEHMAN BROTHERS INC		15,712,500	15,000,000	14,995,619	14,973,295	79	0	0	739,205	739,205	109,508		1
20846Q-CS-5	CONSECO FINANCE SECURITIZATION CORP SERIES 2000-2 CLASS M1	04/02/2002	DEUTSCHE BANK SECURITIES		8,126,250	8,000,000	8,000,000	8,000,000	0	0	0	126,250	126,250	68,604		1PE
210297-B*-7	CONSOLIDATION COAL COMPANY	04/22/2002	MATURED		1,000,000	1,000,000	1,113,950	1,000,000	(1,265)	0	0	0	0	32,195		2
210371-AH-3	CONSTELLATION ENERGY	01/01/2001	SALOMON SMITH BARNEY		0	0	0	0	(45)	0	0	0	0	0		2PE
21076#-AZ-4	CONTIMORTGAGE HOME EQUITY LOAN TRUST	06/01/2002	SCHEDULED REDEMPTION		225,288	225,288	225,288	225,288	0	0	0	0	0	2,510		1PE
210805-AM-9	CONTINENTAL AIRLINES	01/01/2001	CREDIT SUISSE FIRST BOSTON CORPORATION		0	0	0	0	(92)	0	0	0	0	0		2
216845-A*-8	COOPERATIVE COMPUTING, INC. SR. SECD. TERM B DUE 2004	06/28/2002	PRINCIPAL PAYMENT		107,292	107,292	107,292	107,292	490	0	0	0	0	7,122		4
219350-AK-1	CORNING INC	06/11/2002	Various		2,071,563	2,450,000	2,451,875	2,451,791	(51)	0	0	(380,228)	(380,228)	54,070		2
219350-AJ-4	CORNING INC	06/25/2002	Various		2,721,500	5,300,000	3,932,192	4,057,719	14,507	0	0	(1,336,219)	(1,336,219)	0		2
12669A-QA-5	COUNTRWIDE HOME LOANS 1998-10 A1	06/01/2002	SCHEDULED REDEMPTION		3,363,172	3,363,172	3,262,277	3,363,172	18,409	0	0	0	0	36,100		1PE
126690-N4-4	COUNTRYWIDE FUNDING COP 1994-12 A7	06/01/2002	SCHEDULED REDEMPTION		4,044,559	4,044,559	3,692,070	4,044,559	48,631	0	0	0	0	62,712		1PE
126690-LJ-3	COUNTRYWIDE FUNDING CORP 1993 12 A6	06/01/2002	SCHEDULED REDEMPTION		4,556,510	4,556,510	3,922,158	4,556,510	66,136	0	0	0	0	63,653		1PE
126690-SJ-6	COUNTRYWIDE FUNDING CORP 1994-2 A10A	06/01/2002	SCHEDULED REDEMPTION		1,316,512	1,316,512	1,273,520	1,316,512	4,359	0	0	0	0	14,568		1PE
12669B-MP-4	COUNTRYWIDE HOME LOAN 2000-1 A2	06/01/2002	SCHEDULED REDEMPTION		1,905,868	1,905,868	1,854,052	1,905,868	15,370	0	0	0	0	22,587		1PE
12669B-KW-1	COUNTRYWIDE HOME LOANS 1999-11 B1	06/01/2002	SCHEDULED REDEMPTION		11,032	11,032	10,238	11,032	662	0	0	0	0	45,243		1PE
12669B-JU-7	COUNTRYWIDE HOME LOANS SERIES 1999-12 CLASS B1	06/01/2002	SCHEDULED REDEMPTION		11,656	11,656	11,079	11,656	476	0	0	0	0	33,418		1PE
224044-AW-7	COX COMMUNICATIONS	06/07/2002	EVEREN SECURITIES INC		296,663	810,000	721,913	725,572	351	0	0	(428,910)	(428,910)	5,940		2
22575#-AC-9	CRESCENT/MACH1	04/15/2002	SCHEDULED REDEMPTION		193,909	193,909	193,909	193,909	(1,132)	0	0	0	0	12,499		1
22823#-AA-3	CROWN CASTLE TERM LOAN B DUE 2008	05/28/2002	J. P. MORGAN SECURITIES, INC.		2,493,750	2,500,000	2,503,125	2,502,455	(71)	0	0	(8,705)	(8,705)	29,042		4
22844#-AB-6	CROWN PACIFIC LIMITED SR NTS	04/19/2002	PRINCIPAL PAYDOWN		1,640,385	1,640,385	1,640,385	1,640,385	0	0	0	0	0	123,226		3
22844#-AF-7	CROWN PACIFIC LIMITED SR NTS	04/19/2002	PRINCIPAL PAYDOWN		1,214,978	1,214,978	1,214,978	1,206,541	40	0	0	8,437	8,437	31,616		3
126410-BQ-1	CSX TRANS EQUIP TRUST SER A	06/03/2002	PRINCIPAL PAYMENT		8,680	8,680	9,563	9,027	(25)	0	0	(348)	(348)	0		1
207633-#T-5	CSX TRANS/SEA-LAND DEFENDER	06/15/2002	SCHEDULED REDEMPTION		467,106	467,106	481,987	467,106	(14,552)	0	0	0	0	23,358		2
207633-#V-0	CSX TRANS/SEA-LAND DEVELOPER	06/15/2002	SCHEDULED REDEMPTION		234,970	234,970	242,770	234,970	(7,793)	0	0	0	0	11,743		2
207633-#W-8	CSX TRANS/SEA-LAND ENDURANCE	06/15/2002	SCHEDULED REDEMPTION		282,083	282,083	292,304	282,083	(9,970)	0	0	0	0	14,108		2
20763#-AA-9	CSX TRANS/SEA-LAND EXPLORER	06/15/2002	SCHEDULED REDEMPTION		471,577	471,577	490,781	471,577	(18,885)	0	0	0	0	0		2
20763#-AC-5	CSX TRANS/SEA-LAND EXPRESS	06/15/2002	SCHEDULED REDEMPTION		278,855	278,855	288,959	278,855	(9,856)	0	0	0	0	13,947		2
207633-#U-2	CSX TRANS/SEA-LAND FREEDOM	06/15/2002	SCHEDULED REDEMPTION		282,165	282,165	292,389	282,165	(10,036)	0	0	0	0	14,112		2
207633-#Q-1	CSX TRANS/SEA-LAND INDEPENDENCE	06/15/2002	SCHEDULED REDEMPTION		474,468	474,468	489,584	474,468	(14,713)	0	0	0	0	23,725		2
20763#-AB-7	CSX TRANS/SEA-LAND INNOVATOR	06/15/2002	SCHEDULED REDEMPTION		240,443	240,443	248,422	240,443	(7,965)	0	0	0	0	12,016		2
207633-#X-6	CSX TRANS/SEA-LAND LIBERATOR	06/15/2002	SCHEDULED REDEMPTION		233,171	233,171	240,909	233,171	(7,652)	0	0	0	0	11,653		2
207633-#S-7	CSX TRANS/SEA-LAND MARINER	06/15/2002	SCHEDULED REDEMPTION		455,128	455,128	468,355	455,128	(12,905)	0	0	0	0	22,755		2
207633-#Y-4	CSX TRANS/SEA-LAND PATRIOT	06/15/2002	SCHEDULED REDEMPTION		231,384	231,384	239,063	231,384	(7,665)	0	0	0	0	11,563		2
207633-#R-9	CSX TRANS/SEA-LAND VOYAGER	06/15/2002	SCHEDULED REDEMPTION		453,257	453,257	467,673	453,257	(13,996)	0	0	0	0	27,201		2
33632*-UQ-8	CVS CTL CERTS/FIRST SEC. BK DUE 2024	06/10/2002	SCHEDULED REDEMPTION		26,099	26,099	26,099	26,099	0	0	0	0	0	476		1Z
48642*-AA-1	CVS/KAY-DEE 1ST MTG NOTES	06/01/2002	SCHEDULED REDEMPTION		67,698	67,698	67,698	67,698	140	0	0	0	0	1,577		1
126691-XN-9	CWHL 1996-2 A9	06/01/2002	SCHEDULED REDEMPTION		1,102,896	1,102,896	1,123,920	1,102,896	0	0	0	0	0	11,266		1PE
126671-CD-6	CWHL 1998-14 A2	06/01/2002	SCHEDULED REDEMPTION		1,642,914	1,642,914	1,662,423	1,642,914	(2,775)	0	0	0	0	17,753		1PE
12669A-6Q-2	CWHL 1999-3 A3	06/01/2002	SCHEDULED REDEMPTION		2,378,257	2,378,257	2,190,226	2,378,257	77,609	0	0	0	0	21,372		1PE
12669B-ZC-9	CWHL 2000-10 1A1	06/01/2002	SCHEDULED REDEMPTION		747,420	747,420	762,835	747,420	(10,496)	0	0	0	0	7,124		1PE
12669B-A7-7	CWHL 2000-11 A1	06/01/2002	SCHEDULED REDEMPTION		3,848,944	3,848,944	3,877,811	3,848,944	(10,602)	0	0	0	0	46,593		1PE
12669B-WD-0	CWHL 2000-6 A16	04/01/2002	SCHEDULED REDEMPTION		148,001	148,001	148,371	148,001	(1,098)	0	0	0	0	924		1PE
232572-AD-9	CYMER INC	06/19/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		369,250	350,000	350,000	350,000	0	0	0	19,250	19,250	4,390		4Z

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23342#-AA-3	DADE BEHRING SR SEC TERM LOAN B	04/15/2002	DEUTSCHE BANK ALEX BROWN		994,339	929,289	617,977	664,603	7,762	0	0	329,736	329,736	12,665		6
23342#-AB-1	DADE BEHRING SR SEC TERM LOAN C	04/15/2002	DEUTSCHE BANK ALEX BROWN		994,339	929,289	617,977	656,358	6,159	0	0	337,981	337,981	12,665		6
991052-9A-1	DAVITA TERM B	06/28/2002	PRINCIPAL PAYMENT		23,088	23,088	23,088	23,088	0	0	0	0	0	0		3Z
865077-B@-9	DEAN FOODS (SUIZA) TERM B	06/28/2002	Various		11,601,521	11,500,000	11,512,448	11,511,883	15,650	0	0	89,638	89,638	188,006		4
23324#-AA-5	DEL MAR SCRIPPS CA HOSP 1ST MTG NOTE 94	06/01/2002	SCHEDULED REDEMPTION		233,148	233,148	233,148	233,148	0	0	0	0	0	39,002		1
245217-D@-0	DEL MONTE CORP. TERM LOAN	06/28/2002	PRINCIPAL PAYMENT		134,362	134,362	134,362	134,362	0	0	0	0	0	2,019		4
25179M-AD-5	DEVON ENERGY CORP	05/21/2002	SALOMON SMITH BARNEY		1,798,200	3,700,000	1,702,000	1,721,903	10,684	0	0	76,297	76,297	0		2
25271C-AD-4	DIAMOND OFFSHORE	04/09/2002	JEFFERIES & COMPANY, INC.		456,875	500,000	500,000	500,000	0	0	0	(43,125)	(43,125)	3,688		1
05330*-AA-8	DIAMOND STAR MTRS/AUTOMOBILE FAC PRTNR	06/30/2002	SCHEDULED REDEMPTION		1,724,617	1,724,617	1,777,280	1,724,617	(6,125)	0	0	0	0	0		3
25466K-AJ-8	DISCOVER CARD MASTER TR I 1994 2 A	04/15/2002	SCHEDULED REDEMPTION		3,333,334	3,333,334	3,333,918	3,333,334	2,965	0	0	0	0	6,458		1PE
25475M-AR-5	DISTRIBUTION FINANCIAL SERVICES TRUST	06/15/2002	SCHEDULED REDEMPTION		1,265,638	1,265,638	1,265,636	1,265,638	0	0	0	0	0	19,935		1PE
23322B-AC-2	DLJ COMMERCIAL MORTGAGE CORP	06/01/2002	SCHEDULED REDEMPTION		190,785	190,785	185,867	190,785	1,289	0	0	0	0	1,959		1
25600#-AA-5	DOANE PET CARE TERM B	06/28/2002	PRINCIPAL PAYMENT		1,213	1,213	1,173	1,182	2	0	0	31	31	11,447		4
256159-AA-2	DOCUMENTUM INC	05/13/2002	WARBURG DILLION READ LLC		161,125	200,000	200,000	200,000	0	0	0	(38,875)	(38,875)	1,025		4Z
256669-AC-6	DOLLAR GENERAL	04/12/2002	Various		1,895,000	2,000,000	1,988,144	1,991,685	98	0	0	(96,685)	(96,685)	58,219		3
26157V-A@-6	DRESSER INC. TRANCHE A US TERM LOAN	06/28/2002	PRINCIPAL PAYMENT		2,500	2,500	2,503	2,503	0	0	0	(3)	(3)	29,098		3
23330X-A*-1	DRS TECHNOLOGIES TERM LOAN	06/28/2002	PRINCIPAL PAYMENT		6,250	6,250	6,250	6,250	0	0	0	0	0	243		3
233331-AE-7	DTE ENERGY CO	04/11/2002	WARBURG DILLION READ LLC		5,092,250	5,000,000	5,244,550	5,241,092	(811)	0	0	(148,842)	(148,842)	132,188		2
263578-AB-2	DUANE READE INC	04/24/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		176,160	300,000	171,828	171,954	126	0	0	4,206	4,206	233		3
26632Q-A*-4	DURA OPERATING CORP. SR. SECD. TERM B DUE 2006	04/18/2002	PRINCIPAL PAYMENT		4,900,000	4,900,000	4,829,440	4,840,105	644	0	0	59,895	59,895	32,661		3
26816L-AG-7	DYNEGY HOLDINGS INC	04/25/2002	Various		11,742,500	12,000,000	12,000,000	12,000,000	0	0	0	(257,500)	(257,500)	201,250		2PE
27002#-AA-5	EAGLE TRUST (VASTAR RESOURCES INC. AS PAYEE)	06/03/2002	SCHEDULED REDEMPTION		313,723	313,723	312,780	313,723	2,983	0	0	0	0	5,943		1
278762-AG-4	ECHOSTAR COMMUNICATIONS	06/13/2002	WARBURG DILLION READ LLC		556,500	700,000	644,000	645,797	1,558	0	0	(89,297)	(89,297)	23,813		5
48003#-AB-8	EDWARD D JONES & CO LP SUB CAPITAL NTS	04/15/2002	SCHEDULED REDEMPTION		1,667,120	1,667,120	1,667,120	1,667,120	0	0	0	0	0	242,875		2
48003#-AA-0	EDWARD D JONES & CO SUB NOTES	05/01/2002	MATURED		1,600,000	1,600,000	1,613,304	1,600,000	(531)	0	0	0	0	71,680		2Z
28336L-AC-3	EL PASO CORP	05/30/2002	DUETSCHE BANK SECURITIES		812,500	2,000,000	844,063	872,537	6,735	0	0	(60,037)	(60,037)	0		2
291525-B*-3	EMMIS COMM TERM B	06/21/2002	PRINCIPAL PAYMENT		5,692,385	5,692,385	5,561,998	5,569,669	3,064	0	0	122,716	122,716	107,555		3
29363P-10-4	ENTERCOM COMM CORP	05/15/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		491,235	7,500	381,500	380,099	(556)	0	0	111,136	111,136	5,859		4Z
268917-EJ-6	EQCC HOME EQUITY LOAN TR 98-1 A6F	06/01/2002	SCHEDULED REDEMPTION		264,114	264,114	264,114	264,114	0	0	0	0	0	15,301		1
26884A-AC-7	ERP OPERATING LTD PARTNERSHIP	04/15/2002	MATURED		5,000,000	5,000,000	4,973,189	5,000,000	281	0	0	0	0	198,750		2PE
990715-9A-4	EXIDE TERM B	03/28/2002	Various		1,956,825	2,478,025	1,837,951	1,879,929	4,553	0	0	76,897	76,897	15,969		3Z
78005#-AA-5	EXIM BANK/ROYAL AIR MAROC GTD SR NTS	04/15/2002	SCHEDULED REDEMPTION		810,258	810,258	810,258	810,258	0	0	0	0	0	214,123		1
30226D-AA-4	EXTREME NETWORKS INC	06/10/2002	JEFFERIES & COMPANY, INC		348,000	400,000	416,250	414,904	(634)	0	0	(66,904)	(66,904)	7,233		4Z
57438*-AB-8	FALLS RIVER HYDRO CO. (MARYSVILLE)	06/30/2002	SCHEDULED REDEMPTION		11,111	11,111	11,111	11,111	(279)	0	0	0	0	551		3Z
97181#-CN-1	FEDERAL EXPRESS/WILM TRUST SECURED NOTES	06/15/2002	SCHEDULED REDEMPTION		99,722	99,722	96,274	99,722	2,784	0	0	0	0	3,863		2
97181#-CP-6	FEDERAL EXPRESS/WILM TRUST SECURED NOTES	06/15/2002	SCHEDULED REDEMPTION		118,175	118,175	114,089	118,175	3,199	0	0	0	0	4,578		2
97181#-CQ-4	FEDERAL EXPRESS/WILM TRUST SECURED NOTES	06/15/2002	SCHEDULED REDEMPTION		120,700	120,700	116,526	120,700	3,266	0	0	0	0	4,675		2
313747-AD-9	FEDERAL RLTY INVT TR	04/21/2002	MATURED		5,000,000	5,000,000	4,984,150	5,000,000	721	0	0	0	0	200,000		2PE
314087-AA-5	FEDERATED CBO CORP CLASS I FLOATING RATE SENIOR NOTES	04/24/2002	SCHEDULED REDEMPTION		109,595	109,595	109,387	109,595	(193)	0	0	0	0	70,991		1Z
314302-AE-0	FELCO II LLC 98-1 A3	06/15/2002	SCHEDULED REDEMPTION		2,408,546	2,408,546	2,423,364	2,408,546	(31)	0	0	0	0	24,674		1

SCHEDULE D - PART 4

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

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3133TE-5J-9	FHR 2054 UA	06/01/2002	SCHEDULED REDEMPTION		1,249,497	1,249,497	1,235,831	1,249,497	1,670	0	0	0	0	12,281		1PE
3133TP-ZT-9	FHR 2265 PD	06/01/2002	SCHEDULED REDEMPTION		2,070,999	2,070,999	2,098,505	2,070,999	(18,494)	0	0	0	0	29,442		1PE
3133TT-5R-8	FHR 2320 QA	06/01/2002	SCHEDULED REDEMPTION		3,513,988	3,513,988	3,490,927	3,513,988	15,415	0	0	0	0	167,852		1PE
31339L-T2-6	FHR 2391 AW	06/25/2002	U.S. BANCORP PIPER JAFFRAY		4,933,789	5,000,000	4,857,813	4,861,399	2,428	0	0	72,390	72,390	97,500		1PE
31339V-AA-6	FHR MH 1 A SEQ	04/15/2002	SCHEDULED REDEMPTION		665	665	660	665	69	0	0	0	0	94		1
00770@-9C-2	FINL. SEC. ASSUR/ADV. CAP. PTNRS VI I	06/30/2002	SCHEDULED REDEMPTION		89,998	89,998	49,117	89,998	30,382	0	0	0	0	0		1PE
317928-AA-7	FINOVA GROUP	06/27/2002	WRITE DOWN		0	0	0	0	(198,409)	0	0	0	0	0		6
319339-CB-1	FIRST BOSTON MTG SEC 1993 1 1A	06/01/2002	SCHEDULED REDEMPTION		361,909	361,909	363,039	361,909	0	0	0	0	0	7,607		1
319339-DL-8	FIRST BOSTON MTG SECURITES CORP 1993-5 B2	06/01/2002	SCHEDULED REDEMPTION		291,428	291,428	292,464	291,428	(1,084)	0	0	0	0	3,027		1PE
320185-AA-9	FIRST FEDERAL S & L SER A	05/01/2002	SCHEDULED REDEMPTION		605	605	605	605	0	0	0	0	0	11		5*
32051D-JR-4	FIRST HORIZON ASSET SECURITIES 2001-9 A5	06/01/2002	SCHEDULED REDEMPTION		302,309	302,309	299,664	302,309	2,528	0	0	0	0	47,665		1PE
23321P-4X-3	FIRST NATIONWIDE TRUST 1999-5 2A1	06/01/2002	SCHEDULED REDEMPTION		2,358,582	2,358,582	2,231,532	2,358,582	65,304	0	0	0	0	29,258		1PE
337358-AM-7	FIRST UNION CORP UNSEC SUB	06/24/2002	MATURED		7,000,000	7,000,000	7,551,110	7,000,000	(35,471)	0	0	0	0	284,375		1PE
339083-AD-9	FLEETWOOD CREDIT GRANTOR TRUST 96-B	06/01/2002	SCHEDULED REDEMPTION		60,710	60,710	60,615	60,710	5	0	0	0	0	7,581		1PE
343498-A*-2	FLOWERS FOODS TERM B	06/28/2002	PRINCIPAL PAYMENT		6,875	6,875	6,875	6,875	0	0	0	0	0	327		3
34354P-A*-6	FLOWSERVE CORP TERM B	05/02/2002	PRINCIPAL PAYMENT		3,446,118	3,446,118	3,446,118	3,446,118	0	0	0	0	0	45,331		4
31392D-BK-7	FNR 2002-33 FA	06/25/2002	SCHEDULED REDEMPTION		326,456	326,456	326,405	326,456	51	0	0	0	0	0		1PE
922944-AB-9	FOOT LOCKER INC	05/14/2002	FIRST UNION CAPITAL MARKETS		273,583	250,000	298,433	292,239	(2,192)	0	0	(18,656)	(18,656)	6,340		3
34527R-BW-2	FORD CREDIT AUTO OWNER TRUST	05/15/2002	SCHEDULED REDEMPTION		12,695,000	12,695,000	12,693,588	12,695,000	35,964	0	0	0	0	122,507		1PE
34527R-CA-9	FORD CREDIT AUTO OWNER TRUST	05/15/2002	SCHEDULED REDEMPTION		7,000,000	7,000,000	6,833,450	7,000,000	15,864	0	0	0	0	93,333		2
08179@-AA-4	FORD/BENENSON ALLEN PARK MI LLC SR SEC	06/15/2002	SCHEDULED REDEMPTION		92,547	92,547	92,547	92,547	3,306	0	0	0	0	1,650		1
08180#-AA-9	FORD/BENENSON DEARBORN MI LLC SR SEC	06/15/2002	SCHEDULED REDEMPTION		36,357	36,357	36,357	36,357	1,198	0	0	0	0	648		1
00761N-AJ-7	FORTWIRTH CDO (FORMER AELTUS CBO IV CLASS B)	06/28/2002	WRITE DOWN		0	0	0	0	(4,987,288)	0	0	0	0	0		3
33736L-AP-0	FULEH 97-C2 A1	06/01/2002	SCHEDULED REDEMPTION		908,129	908,129	904,866	908,129	553	0	0	0	0	37,951		1
36158J-AA-0	GE CAPITAL MALL FINANCE CORPORATION	06/01/2002	SCHEDULED REDEMPTION		546,101	546,101	552,757	546,101	(5,629)	0	0	0	0	5,474		1PE
36157L-VN-5	GE CAPITAL MTG SER 1993 15 A 9	06/25/2002	SCHEDULED REDEMPTION		2,056,386	2,056,386	2,056,386	2,056,386	0	0	0	0	0	11,243		1PE
36157L-RC-4	GE CAPITAL MTG SERVICES 1993-10 A10	06/01/2002	SCHEDULED REDEMPTION		1,417,801	1,417,801	1,378,976	1,417,801	13,169	0	0	0	0	15,472		1PE
36157L-SJ-8	GE CAPITAL MTG SERVICES 1993-12 A4	04/01/2002	SCHEDULED REDEMPTION		69,396	69,396	64,789	69,396	0	0	0	0	0	342		1PE
36157L-ZT-8	GE CAPITAL MTG SERVICES 1994-2 A8	06/25/2002	SCHEDULED REDEMPTION		694,148	694,148	691,523	694,148	0	0	0	0	0	3,092		1PE
36158G-DB-1	GE CAPITAL MTG SERVICES, INC 1998-9 A10	06/01/2002	SCHEDULED REDEMPTION		4,990,222	4,990,222	4,828,235	4,990,222	63,191	0	0	0	0	63,293		1PE
36312K-AA-0	GE LEASE/SFHI 7.01% CERT., DUE 2014	06/11/2002	SCHEDULED REDEMPTION		68,400	68,400	73,017	68,400	(4,376)	0	0	0	0	1,311		1Z
36157L-YZ-5	GECMS 1994-1 A7	06/01/2002	SCHEDULED REDEMPTION		1,287,822	1,287,822	1,284,803	1,287,822	1,037	0	0	0	0	6,862		1PE
36157T-RK-9	GECMS 1995-12 B3	05/01/2002	SCHEDULED REDEMPTION		16,971	16,971	16,610	16,971	333	0	0	0	0	388		1PE
36158G-BJ-6	GECMS 1998-6 1A2	06/01/2002	SCHEDULED REDEMPTION		138,874	138,874	130,129	138,874	3,676	0	0	0	0	2,342		1PE
368774-AA-3	GENERAL AMERN TRANSN CORP EQTR	01/28/2002	Various		(639)	(639)	(639)	(639)	0	0	0	0	0	0		2
369339-AB-2	GENERAL CHEM INDUST PROD	04/24/2002	MERRILL LYNCH CAPITAL MARKETS		269,750	325,000	325,000	325,000	0	0	0	(55,250)	(55,250)	17,074		5
369622-C0-6	GENERAL ELEC CAP CORP NT	04/12/2002	MERRILL LYNCH CAPITAL MARKETS		2,160,518	1,905,000	2,220,676	2,205,500	(1,791)	0	0	(44,982)	(44,982)	37,333		1PE
370442-74-1	GENERAL MOTORS SERIES A	06/30/2002	VARIOUS		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0		2PE
370442-73-3	GENERAL MOTORS SERIES B	05/17/2002	SALOMON SMITH BARNEY		294,491	10,000	250,000	250,000	0	0	0	44,491	44,491	0		2
37048*-AC-0	GENERAL PARTS INC SENIOR NOTES	06/01/2002	SCHEDULED REDEMPTION		777,486	777,486	777,486	777,486	0	0	0	0	0	61,289		2
37183F-A*-8	GENESIS HEALTH TERM B	06/28/2002	PRINCIPAL PAYMENT		9,288	9,288	9,288	9,288	0	0	0	0	0	221		3
37183F-A@-6	GENSIS HEALTH DELAYED DRAW TERM LOAN	06/28/2002	PRINCIPAL PAYMENT		6,553	6,553	6,553	6,553	0	0	0	0	0	120		3
372917-AJ-3	GENZYME CORP	05/14/2002	GOLDMAN, SACHS & CO		180,192	200,000	200,000	200,000	0	0	0	(19,808)	(19,808)	3,033		3
36170M-AE-9	GGPMPT 2001-GGP1, A3	06/17/2002	SCHEDULED REDEMPTION		20,504	20,504	20,504	20,504	0	0	0	0	0	88		1Z
37516#-AA-3	GIFFORDS BROOK/NISOURCE AS GUARANTOR	04/28/2002	SCHEDULED REDEMPTION		68,640	68,640	68,640	68,640	1,889	0	0	0	0	2,333		2
375558-AB-9	GILEAD SCIENCES INC	05/28/2002	FIRST UNION CAPITAL MARKETS		337,000	200,000	267,300	247,632	(4,883)	0	0	89,368	89,368	4,611		4Z
37947*-AE-8	GLOBE 7.18% AMENDED AND RESTATED NOTES	06/01/2002	Various		669,268	669,268	637,797	669,268	0	0	0	0	0	0		6
362383-AA-9	GMAC G-WING 2001-WH1, A	06/06/2002	SCHEDULED REDEMPTION		171,816	171,816	171,816	171,816	0	0	0	0	0	1,413		1
381130-AE-3	GOLDEN NORTHWEST	06/27/2002	WRITE DOWN		0	0	0	0	(986,849)	0	0	0	0	0		4
38141G-AZ-7	GOLDMAN SACHS GP	04/25/2002	GOLDMAN, SACHS & CO		11,310,789	11,100,000	11,076,579	11,078,189	148	0	0	232,600	232,600	222,578		1
388684-AA-0	GRAPHIC PACKAGING CORP	04/18/2002	Various		886,375	850,000	850,000	850,000	0	0	0	36,375	36,375	9,032		4
990977-9A-0	GRAPHIC PACKAGING TERM LOAN	06/28/2002	PRINCIPAL PAYMENT		3,750	3,750	3,750	3,750	0	0	0	0	0	35		3Z
39119R-AD-8	GREAT POINT CBO 1998-1 CL A-2B	04/15/2002	SCHEDULED REDEMPTION		236,759	236,759	253,072	236,759	(18,672)	0	0	0	0	0		1
39248#-AA-4	GREEKTOWN CASINO TERM B	06/28/2002	PRINCIPAL PAYMENT		90,826	90,826	90,826	90,826	0	0	0	0	0	2,772		4
393505-YF-3	GREEN TREE 97-E HIA3	05/15/2002	SCHEDULED REDEMPTION		200,050	200,050	202,519	200,050	(911)	0	0	0	0	1,230		1PE

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232909-AA-9	GREY WOLF INC	04/12/2002	BEAR STEARNS SECURITIES CORP		1,023,750	1,000,000	842,500	883,413	676	0	0	140,337	140,337	25,885		4
36228C-AV-5	GS MTG SECURITIES CORPORATION	06/01/2002	SCHEDULED REDEMPTION		27,410	27,410	28,739	27,410	(1,373)	0	0	0	0	328		2
36228C-JX-2	GSMSC 2001-ROCK, A2	04/26/2002	MERRILL LYNCH CAPITAL MARKETS		10,210,547	10,000,000	10,167,578	10,162,382	(1,124)	0	0	48,165	48,165	110,400		1
41163G-AC-5	HARCOURT GEN INC	06/01/2002	MATURED		500,000	500,000	500,456	500,000	(43)	0	0	0	0	20,625		2PE
41283A-AD-1	HARLEY-DAVIDSON EAGLEMARK MOTORCYCLE TRUST	06/15/2002	SCHEDULED REDEMPTION		757,503	757,503	757,463	757,503	21	0	0	0	0	5,855		1PE
417404-A*-1	HARTZ MOUNTAIN CORP. TERM LOAN	06/28/2002	PRINCIPAL PAYMENT		16,249	16,249	16,249	16,249	0	0	0	0	0	3,808		4
41933#-AA-0	HAVCO WOOD PRODUCTS SR SUB NTS	06/27/2002	WRITE DOWN		0	0	0	0	(850,000)	0	0	0	0	0		5
41933#-AB-8	HAVCO WOOD PRODUCTS, INC. TERM B DUE 2006	06/27/2002	WRITE DOWN		0	0	0	0	(696,934)	0	0	0	0	0		5
40415B-20-9	HECO CAP TRUST II	04/09/2002	SPEAR LEEDS & KELLOGG		909,973	40,000	845,000	845,000	0	0	0	64,973	64,973	18,250		2
423003-AE-2	HEILIG MEYERS MSTR TR 98-2A B	05/20/2002	PRINCIPAL PAYMENT		39,888	39,888	39,774	0	0	0	0	39,888	39,888	0		6
42342#-AB-1	HELM FINANCIAL TERM B	06/28/2002	PRINCIPAL PAYMENT		389,609	389,609	361,557	362,815	1,258	0	0	26,793	26,793	0		3
427056-D*-4	HERCULES INC TERM D	04/29/2002	PRINCIPAL PAYMENT		3,950,000	3,950,000	3,950,000	3,950,000	0	0	0	0	0	26,064		3
42726#-AA-9	HERITAGE OPERATING SENIOR NOTES	06/30/2002	SCHEDULED REDEMPTION		200,000	200,000	202,140	200,000	(1,650)	0	0	0	0	0		2
441917-AJ-0	HFC HOME EQUITY LOAN ASSET BACKED CERTIFICATES	06/01/2002	SCHEDULED REDEMPTION		938,976	938,976	938,725	938,976	98	0	0	0	0	65,966		1PE
441917-AP-6	HFCHC 2001-2 M	06/20/2002	SCHEDULED REDEMPTION		1,576,706	1,576,706	1,576,706	1,576,706	0	0	0	0	0	7,610		1PE
441917-AR-2	HFCHC 2002-1, M	06/20/2002	SCHEDULED REDEMPTION		1,094,103	1,094,103	1,094,103	1,094,103	0	0	0	0	0	4,580		1PE
42332Q-AU-7	HFCMC 2000-PH1	06/01/2002	SCHEDULED REDEMPTION		67,292	67,292	67,292	67,292	(221)	0	0	0	0	869		1
438516-AA-4	HONEYWELL INTL INC. DEB REG	06/01/2002	MATURED		10,000,000	10,000,000	12,318,700	10,000,000	(58,634)	0	0	0	0	493,750		1
94978#-AJ-6	HYVEE INC 7.42% SR SECD NTS (CTL)	06/05/2002	SCHEDULED REDEMPTION		66,631	66,631	66,631	66,631	0	0	0	0	0	1,224		1
449669-B@-8	IMC GLOBAL INC. TERM B	06/28/2002	PRINCIPAL PAYMENT		7,201	7,201	7,201	7,201	0	0	0	0	0	383		3
74955@-AA-6	INDIANA & MICHIGAN COLL TRUST NOTE B	06/07/2002	SCHEDULED REDEMPTION		129,071	129,071	133,294	129,071	(1,158)	0	0	0	0	6,190		2
45768@-AA-3	INSIGHT HEALTH SERVICES TERM B	06/28/2002	PRINCIPAL PAYMENT		12,500	12,500	12,500	12,500	0	0	0	0	0	244		4
458104-AB-2	INTEGRA FINL CORP UNSEC SUB	05/15/2002	MATURED		9,000,000	9,000,000	8,978,850	9,000,000	374	0	0	0	0	382,500		1
460146-BL-6	INTERNATIONAL PAPER	04/29/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		5,630,750	11,150,000	5,267,332	5,437,464	17,545	0	0	193,286	193,286	0		2
46075#-AA-7	INTERSTATE BRANDS TERM B	06/28/2002	PRINCIPAL PAYMENT		2,500	2,500	2,500	2,500	0	0	0	0	0	99		3
46185R-AC-4	INVITROGEN INC	04/26/2002	WARBURG DILLION READ LLC		330,969	425,000	425,000	425,000	0	0	0	(94,031)	(94,031)	3,719		3Z
44982@-AA-6	IPC, INC. (IVEX) TRANCHE B TERM LOAN	04/01/2002	PRINCIPAL PAYMENT		8,720	8,720	8,502	8,582	0	0	0	138	138	30,129		2
464592-9A-4	ISLE OF CAPRI CASINOS TERM LOAN	06/28/2002	PRINCIPAL PAYMENT		5,625	5,625	5,625	5,625	0	0	0	0	0	0		3Z
464592-A*-5	ISLE OF CAPRI CASINOS TERM LOAN B	04/26/2002	PRINCIPAL PAYMENT		958,611	958,611	958,611	958,611	0	0	0	0	0	6,363		3
464592-A@-3	ISLE OF CAPRI CASINOS TERM LOAN C	04/26/2002	PRINCIPAL PAYMENT		832,616	832,616	832,616	832,616	0	0	0	0	0	11,571		3
45032#-AC-7	IT CORPORATION TERM C	01/24/2002	Various		378,782	1,847,716	1,831,549	461,929	0	0	0	(83,147)	(83,147)	(1,937)		4
46620Q-AB-1	JL FRENCH AUTO CASTING	05/02/2002	BANK OF AMERICA		101,250	225,000	225,000	63,000	0	0	0	38,250	38,250	11,213		5
481088-A@-1	JOSTENS INC. TERM B	06/28/2002	PRINCIPAL PAYMENT		10,318	10,318	10,318	10,318	0	0	0	0	0	2,887		4
617059-BY-5	JP MORGAN CMF CORP. 1997-C4 CLASS A-2	06/01/2002	SCHEDULED REDEMPTION		1,431,402	1,460,212	1,480,884	1,460,212	(5,157)	0	0	(28,810)	(28,810)	51,746		1
617059-BF-6	JPMC 1996-C3	06/01/2002	SCHEDULED REDEMPTION		2,708,155	2,708,155	2,710,271	2,708,155	(22,505)	0	0	0	0	53,257		1
48203R-AA-2	JUNIPER NETWORKS	06/25/2002	LEHMAN BROTHERS INC		145,350	228,000	352,821	270,290	(12,895)	0	0	(124,940)	(124,940)	3,099		4
485188-E@-1	KANSAS CITY SOUTHERN TERM B	06/12/2002	Various		3,456,250	3,456,250	3,456,250	3,456,250	0	0	0	0	0	45,171		3
488044-B*-8	KELLWOOD CO SER B SR NT	06/01/2002	SCHEDULED REDEMPTION		714,375	714,375	710,321	714,375	2,827	0	0	0	0	33,046		2Z
49228R-AC-7	KERN RIVER FUNDG 144A	05/31/2002	SCHEDULED REDEMPTION		91,667	91,667	92,578	91,667	(888)	0	0	0	0	55,955		1
991011-9A-7	KINETICS GROUP TERM LOAN	05/08/2002	PRINCIPAL PAYMENT		190,750	190,750	180,259	180,478	186	0	0	10,272	10,272	156		4Z
50152#-AA-5	KWIK TRIP TERM LOAN B	05/24/2002	PRINCIPAL PAYMENT		2,767,525	2,767,525	2,767,525	2,767,525	0	0	0	0	0	46,113		4Z
502424-AC-8	L-3 COMMUNICATIONS HLDGS	04/11/2002	JEFFERIES & COMPANY, INC		843,375	650,000	650,000	650,000	0	0	0	193,375	193,375	2,239		4
502424-AD-6	L-3 COMMUNICATIONS HLDGS	05/23/2002	LEHMAN BROTHERS INC		423,438	325,000	421,688	408,460	(13,228)	0	0	14,978	14,978	1,856		3
513075-A*-2	LAMAR MEDIA CORP. TERM B	06/28/2002	PRINCIPAL PAYMENT		3,750	3,750	3,750	3,750	0	0	0	0	0	15,311		3
92264N-B*-7	LAS VEGAS SANDS/VENETIAN TERM LOAN	06/04/2002	PRINCIPAL PAYMENT		1,473,863	1,473,863	1,473,863	1,473,863	0	0	0	0	0	35,242		4
518415-AC-8	LATTICE SEMICOND	04/23/2002	FIRST UNION CAPITAL MARKETS		433,843	455,000	569,719	495,107	(3,877)	0	0	(61,265)	(61,265)	10,506		4
521865-AF-2	LEAR CORP	05/31/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		328,125	750,000	342,409	343,202	793	0	0	(15,077)	(15,077)	0		3
52204P-AX-7	LEASE INVESTMENT FLIGHT TRUST	06/15/2002	SCHEDULED REDEMPTION		43,865	43,865	43,865	43,865	0	0	0	0	0	23,447		1PE
52519S-AL-7	LEHMAN ABS MANUFACTURED HOUSIN	04/16/2002	LEHMAN BROTHERS INC		11,128,776	11,847,000	11,843,298	11,843,425	14	0	0	(714,649)	(714,649)	74,182		1PE
524908-AA-8	LEHMAN BROS HLDG	04/25/2002	LEHMAN BROTHERS INC		2,302,600	2,000,000	2,298,440	2,250,201	(964)	0	0	52,399	52,399	28,844		1
524908-CG-3	LEHMAN BROS HLDG	04/25/2002	LEHMAN BROTHERS INC		17,168,640	16,000,000	16,082,004	16,050,857	(1,364)	0	0	1,117,783	1,117,783	361,667		1
524908-AT-7	LEHMAN BROTHERS HOLDINGS	05/15/2002	MATURED		300,000	300,000	305,528	300,000	(393)	0	0	0	0	13,125		1
52558#-AA-1	LEMIEUX GROUP LP SR SEC NTS	04/19/2002	CALLED @ 100		8,865,751	8,865,751	8,422,463	8,610,692	4,138	0	0	255,059	255,059	411,450		4
526057-A*-5	LENNAR CORP. TERM LOAN C	06/18/2002	PRINCIPAL PAYMENT		10,000	10,000	10,000	10,000	0	0	0	0	0	864		3
526107-AA-5	LENNOX INTERNATIONAL	06/20/2002	Various		525,483	500,000	500,000	500,000	0	0	0	25,483	25,483	816		3Z

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
52736R-B@-0	LEVI STRAUSS TERM LOAN A	05/23/2002	PRINCIPAL PAYMENT		187,706	187,706	188,176	187,944	(27)	0	0	(238)	(238)	4,358		3
52736R-B*-2	LEVI STRAUSS TERM LOAN B	05/23/2002	PRINCIPAL PAYMENT		96,833	96,833	96,833	96,833	0	0	0	0	0	5,161		3
530715-AK-7	LIBERTY MEDIA	05/20/2002	FIRST UNION CAPITAL MARKETS		736,125	1,500,000	1,545,825	1,527,103	(2,240)	0	0	(790,978)	(790,978)	13,672		2
530715-AL-5	LIBERTY MEDIA	05/20/2002	FIRST UNION CAPITAL MARKETS		392,600	800,000	504,000	507,813	428	0	0	(115,213)	(115,213)	7,292		2
532716-AF-4	LIMITED INC	05/03/2002	J. P. MORGAN SECURITIES, INC		2,382,562	2,650,000	2,404,016	2,411,161	445	0	0	(28,599)	(28,599)	29,260		2PE
65418#-AA-2	LONDON CLUBS INTERNATIONAL PLC	06/30/2002	WRITE DOWN		0	0	0	0	(2,999,477)	0	0	0	0	0		5
54600@-AC-3	LOUIS DREYFUS CORP SR NT	04/28/2002	MATURED		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	310,640		2
502161-AF-9	LSI LOGIC CORP	05/28/2002	LEHMAN BROTHERS INC		868,750	1,000,000	990,313	991,014	303	0	0	(122,264)	(122,264)	23,444		4
550060-AA-5	LUMBERMENS MUTUAL CASLTY	04/17/2002	WARBURG DILLION READ LLC		1,767,700	2,000,000	1,785,548	1,788,803	118	0	0	(21,103)	(21,103)	56,425		2PE
552078-K#-3	LYONDELL PETROCHEMICAL TERM LOAN E	06/28/2002	PRINCIPAL PAYMENT		3,197,785	3,197,785	2,989,929	3,018,317	9,035	0	0	179,468	179,468	102,102		3
554454-AA-6	MACH ONE CDO, LIMITED	06/01/2002	SCHEDULED REDEMPTION		107,701	107,701	102,484	107,701	4,383	0	0	0	0	204,713		1
56032E-A*-4	MAIL WELL I TERM B	06/28/2002	PRINCIPAL PAYMENT		1,195,187	1,195,187	1,142,897	1,149,633	1,636	0	0	45,554	45,554	33,988		3
563571-A#-5	MANITOWOC COMPANY TERM B	06/28/2002	PRINCIPAL PAYMENT		4,375	4,375	4,375	4,375	0	0	0	0	0	205		3
56844#-AA-6	MARINE SPILL RESPONSE CORP. TERM LOAN	04/30/2002	SCHEDULED REDEMPTION		840,625	840,625	840,625	840,625	0	0	0	0	0	7,801		1Z
57122#-AB-5	MARLIN WATER TRUST CERTIFICATES DUE 2004	06/02/2002	Various		0	(15,000,000)	(15,142,808)	0	0	0	0	0	0	0		6Z
57778*-AB-6	MAY DEPARTMENT STORES COMPANY	04/30/2002	SCHEDULED REDEMPTION		2,042,775	2,042,775	2,337,527	2,042,775	(52,672)	0	0	0	0	86,715		1
577778-AQ-6	MAY DEPARTMENT STORES DEB	06/06/2002	MORGAN STANLEY DEAN WITTER		9,673,905	9,340,000	10,728,017	9,481,901	(56,841)	0	0	192,004	192,004	486,783		1PE
58226#-AA-0	MCLEOD USA INC. TERM B	04/16/2002	PRINCIPAL PAYMENT		176,471	176,471	176,471	176,471	134,118	0	0	0	0	35,165		6
81751T-AA-5	MEDALLION 2001-1G CLASS A1	05/20/2002	SCHEDULED REDEMPTION		357,176	357,176	357,176	357,176	0	0	0	0	0	1,870		1PE
584690-AA-9	MEDICIS PHARMACEUTICAL	05/30/2002	WARBURG DILLION READ LLC		1,518,125	1,500,000	1,500,000	1,500,000	0	0	0	18,125	18,125	0		3Z
58489P-AE-2	MEDINAH TRUST SERIES E/MIDLAND BANK 2 IS	03/24/2002	SCHEDULED REDEMPTION		10,330	10,330	10,330	10,330	0	0	0	0	0	379		1
38214*-AL-6	MEIJER/GOOD WILL CO SER F-1 MTG NTS	06/01/2002	SCHEDULED REDEMPTION		12,230	12,230	12,230	12,230	(153)	0	0	0	0	1,393		1
38214*-AS-1	MEIJER/GOOD WILL CO SER F-2 MTG NTS	06/01/2002	SCHEDULED REDEMPTION		16,210	16,210	16,210	16,210	(202)	0	0	0	0	1,632		1
33836@-AA-7	MELLON BK N.A./500 GRANT ST. 5.23% PASS-THROUGH	06/01/2002	SCHEDULED REDEMPTION		215,613	215,613	215,613	215,613	0	0	0	0	0	5,573		1
590188-A6-5	MERRILL LYNCH	04/12/2002	WARBURG DILLION READ LLC		4,747,000	9,400,000	4,785,060	4,876,466	4,885	0	0	(129,466)	(129,466)	0		1
981469-AA-7	MERRILL LYNCH & CO/WORLD FINL TOWER D	06/01/2002	SCHEDULED REDEMPTION		48,512	48,512	47,775	48,512	361	0	0	0	0	842		1
589929-KP-2	MERRILL LYNCH MRTG INVESTORS 1995 C-2	06/01/2002	SCHEDULED REDEMPTION		39,844	39,844	40,441	39,844	(855)	0	0	0	0	8,706		1
589929-KQ-0	MERRILL LYNCH MRTG INVESTORS 1995 C2 C	06/01/2002	SCHEDULED REDEMPTION		26,593	26,593	26,992	26,593	(495)	0	0	0	0	6,024		1
59133#-AA-0	METALYNC CO (METALDYNE) TERM B	06/20/2002	PRINCIPAL PAYMENT		3,013,166	3,013,166	3,013,166	3,013,166	0	0	0	0	0	53,326		3
59175@-AA-1	METOKOTE CORPORATION TERM B	06/28/2002	PRINCIPAL PAYMENT		11,231	11,231	10,325	10,497	107	0	0	734	734	1,072		5
594079-A*-6	MICHAEL FOODS TERM B	04/15/2002	PRINCIPAL PAYMENT		61,930	61,930	61,930	61,930	0	0	0	0	0	16,624		4
597706-AB-6	MIDLAND REALTY ACCEPT CORP 1996 C1 A2	06/01/2002	SCHEDULED REDEMPTION		1,581,275	1,581,275	1,596,841	1,581,275	(2,699)	0	0	0	0	64,272		1
60038#-AA-4	MILLENNIUM AMERICA TERM LOAN	06/26/2002	PRINCIPAL PAYMENT		2,600,000	2,600,000	2,600,000	2,600,000	0	0	0	0	0	38,798		2
604675-AA-6	MIRANT	05/22/2002	JEFFERIES & COMPANY, INC		760,000	1,000,000	986,250	986,777	85	0	0	(226,777)	(226,777)	11,319		3
60467P-AG-9	MIRANT AMERICAS GENERATION, LLC	05/07/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		4,635,000	5,000,000	5,000,000	5,000,000	0	0	0	(365,000)	(365,000)	200,156		3
60830#-AA-4	MOHAWK RIVER FUNDING (EL PASO/NIAGRA MOHAWK)	06/30/2002	SCHEDULED REDEMPTION		49,960	49,960	49,960	49,960	0	0	0	0	0	885		2
617446-GR-4	MORGAN STANLEY	04/12/2002	MORGAN STANLEY DEAN WITTER		1,281,563	1,500,000	1,485,000	1,486,116	76	0	0	(204,553)	(204,553)	5,573		1
61745M-MH-3	MORGAN STANLEY	05/06/2002	LEHMAN BROTHERS INC		8,258,125	8,000,000	8,000,000	8,000,000	0	0	0	258,125	258,125	100,976		1
61745M-MJ-9	MORGAN STANLEY	05/06/2002	MORGAN STANLEY DEAN WITTER		4,098,438	4,000,000	4,000,000	4,000,000	0	0	0	98,438	98,438	50,085		1
61745M-ML-4	MORGAN STANLEY	05/06/2002	MORGAN STANLEY DEAN WITTER		4,031,094	4,000,000	3,970,372	4,036,443	(437)	0	0	(5,350)	(5,350)	51,848		2
61745M-ER-0	MORGAN STANLEY CAPITAL I 1998-WF1	06/01/2002	SCHEDULED REDEMPTION		370,099	370,099	363,122	370,099	895	0	0	0	0	3,931		1
61745M-EA-7	MORGAN STANLEY CAPITAL I INC. 1997-ALIC CLASS A-1B	06/01/2002	SCHEDULED REDEMPTION		1,806,820	1,806,820	1,815,680	1,806,820	(760)	0	0	0	0	57,569		1
61790R-AG-1	MORGAN STANLEY MTG TR 30 SER 30 CL 6	06/01/2002	SCHEDULED REDEMPTION		182,553	182,553	160,706	182,553	0	0	0	0	0	4,419		1PE
618908-AD-9	MORTGAGE SEC III TR E CL 4	04/01/2002	SCHEDULED REDEMPTION		4,870,960	4,870,960	4,311,093	4,870,960	0	0	0	0	0	109,596		1PE

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

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991059-9A-6	MOTOR COACH INDUSTRIES TERM LOAN	06/28/2002	PRINCIPAL PAYMENT		5,141	5,141	4,512	4,513	1	0	0	629	629	0		4Z
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS	06/01/2002	SCHEDULED REDEMPTION		11,827	11,827	11,965	11,827	(118)	0	0	0	0	198		2Z
04853#-AA-4	MOTOROLA/AFG PH 1A SEC LSE NTS	06/01/2002	SCHEDULED REDEMPTION		70,145	70,145	63,155	70,145	6,753	0	0	0	0	902		1
04853#-AB-2	MOTOROLA/AFG PH 1B SEC LSE NTS	06/01/2002	SCHEDULED REDEMPTION		217,392	217,392	217,392	217,392	(2,359)	0	0	0	0	3,662		1
61746W-BW-9	MSC 2000 XLF E	05/05/2002	SCHEDULED REDEMPTION		474,700	474,700	474,497	474,700	0	0	0	0	0	2,385		2
61746W-BU-3	MSC 2000-XLF C	05/05/2002	SCHEDULED REDEMPTION		453,069	453,069	453,069	453,069	0	0	0	0	0	1,782		1
61746W-BV-1	MSC 2000-XLF D	05/05/2002	SCHEDULED REDEMPTION		254,304	254,304	254,304	254,304	0	0	0	0	0	1,037		1
61746W-KF-6	MSDWC 2001-XLF, C	06/05/2002	SCHEDULED REDEMPTION		961,172	961,172	961,172	961,172	0	0	0	0	0	7,197		1Z
55377#-AE-5	MTD PRODUCTS INC TERM B	06/14/2002	PRINCIPAL PAYMENT		6,875	6,875	6,875	6,875	0	0	0	0	0	2,885		3
62475#-AA-0	MUELLER GROUP, INC. TERM B	06/24/2002	PRINCIPAL PAYMENT		1,950,000	1,950,000	1,956,704	1,954,712	(221)	0	0	(4,712)	(4,712)	28,212		4
62475#-AB-8	MUELLER GROUP, INC. TERM C	06/24/2002	PRINCIPAL PAYMENT		1,950,000	1,950,000	1,956,704	1,955,085	(187)	0	0	(5,085)	(5,085)	29,410		4
62826W-AA-9	MUTUAL FUND FEE TRUST IX ASSET-BACKED NOTES	05/31/2002	SCHEDULED REDEMPTION		558,529	558,529	558,529	558,529	648	0	0	0	0	11,756		1
62827E-AA-8	MUTUAL FUND FEE TRUST XII SERIES 2000-2 ABS NOTES	05/31/2002	SCHEDULED REDEMPTION		328,517	328,517	336,572	328,517	(7,576)	0	0	0	0	52,372		3
62827G-AA-3	MUTUAL FUND FEE TRUST XIX SER. 2002-1 ASSET-BACKED NOTES	05/31/2002	SCHEDULED REDEMPTION		354,984	354,984	354,984	354,984	0	0	0	0	0	75,853		1Z
62827K-AA-4	MUTUAL FUND FEE TRUST XX	05/30/2002	SCHEDULED REDEMPTION		60,252	60,252	60,252	60,252	0	0	0	0	0	494		1Z
66937N-UV-8	NASCOR 1997-17 A10	06/01/2002	SCHEDULED REDEMPTION		1,687,513	1,687,513	1,610,256	1,687,513	47,859	0	0	0	0	69,967		1PE
66937N-Z4-3	NASCOR 1998-17 A5	06/01/2002	SCHEDULED REDEMPTION		1,128,276	1,128,276	1,072,098	1,128,276	27,180	0	0	0	0	9,840		1PE
66937R-EF-2	NASCOR 1998-29 A2	06/01/2002	SCHEDULED REDEMPTION		248,091	248,091	250,339	248,091	(2,166)	0	0	0	0	2,474		1PE
66937R-SG-5	NASCOR 1998-9 A1 (ins)	06/01/2002	SCHEDULED REDEMPTION		959,513	959,513	960,712	959,513	(1,159)	0	0	0	0	9,235		1PE
66937R-VH-9	NASCOR 1999-16 A7	06/01/2002	SCHEDULED REDEMPTION		1,920,578	1,920,578	1,765,512	1,920,578	185,844	0	0	0	0	19,154		1PE
66937R-PP-8	NASCOR 1999-8 A3	06/01/2002	SCHEDULED REDEMPTION		32,013	32,013	29,072	32,013	2,506	0	0	0	0	104,697		1PE
66937R-PT-0	NASCOR 1999-8 A7	06/01/2002	SCHEDULED REDEMPTION		1,549,917	1,549,917	1,547,132	1,549,917	1,845	0	0	0	0	84,612		1PE
62877#-AA-4	NATC HOLDING ('ORIUS') TERM C	03/28/2002	PRINCIPAL PAYMENT		(6,250)	(6,250)	(4,300)	(4,430)	0	0	0	(1,820)	(1,820)	0		6
991061-9A-2	NATIONAL DAIRY HOLDINGS TERM B	06/28/2002	PRINCIPAL PAYMENT		3,750	3,750	3,750	3,750	0	0	0	0	0	0		3Z
638925-AA-5	NATIONSCREDIT GRANTOR TRUST 1996-1	06/01/2002	SCHEDULED REDEMPTION		151,327	151,327	148,324	151,327	1,997	0	0	0	0	11,877		1PE
638588-A@-2	NATIONSRENT, INC. TERM LOAN DUE 2006	06/03/2002	PRINCIPAL PAYMENT		2,467	2,467	1,739	1,848	12	0	0	619	619	339		6
639051-AU-5	NATS R-15B CERTIFICATES	06/17/2002	SCHEDULED REDEMPTION		5,900,000	5,900,000	5,870,990	5,900,000	13,068	0	0	0	0	34,101		1PE
638902-AL-0	NAVISTAR FINANCIAL CORP	04/30/2002	SALOMON SMITH BARNEY		346,115	350,000	350,000	350,000	0	0	0	(3,885)	(3,885)	1,755		3Z
63934V-BE-9	NAVISTAR FINANCIAL CORP OWNER TRUST	06/15/2002	SCHEDULED REDEMPTION		625,410	625,410	643,048	625,410	(9,874)	0	0	0	0	51,432		1
64123L-AA-9	NETWORKS ASSOCIATES	04/05/2002	JEFFERIES & COMPANY, INC		299,000	200,000	200,000	200,000	0	0	0	99,000	99,000	1,604		4
64244*-AA-0	NEW BOSTON GARDEN SR SECURED NOTES	06/22/2002	SCHEDULED REDEMPTION		210,287	210,287	210,287	210,287	3,950	0	0	0	0	4,444		3
65118N-AK-7	NEWCOURT EQUIPMENT TRUST SECURITIES	06/15/2002	SCHEDULED REDEMPTION		1,220,276	1,220,276	1,230,381	1,220,276	(2,416)	0	0	0	0	37,665		1PE
651195-30-7	NEWELL FINANCIAL TRUST I	05/09/2002	GOLDMAN, SACHS & CO		954,253	21,000	815,250	822,655	19	0	0	131,598	131,598	0		2
654638-10-5	NIPSO CAPITAL MARKETS	04/11/2002	SPEAR LEEDS & KELLOGG		359,524	15,300	329,906	329,906	0	0	0	29,618	29,618	36,328		2
655356-FU-2	NOMURA ASSET SEC CORP 1995 MD3 A1 A	04/01/2002	SCHEDULED REDEMPTION		48,380	48,380	48,955	48,380	0	0	0	0	0	329		1
655356-HM-8	NOMURA ASSET SEC CORP 1996-MD V A1A	06/11/2002	SCHEDULED REDEMPTION		191,058	191,058	191,290	191,058	(669)	0	0	0	0	2,261		1Z
990944-9A-0	NORCROSS SAFETY TERM B	06/28/2002	PRINCIPAL PAYMENT		9,561	9,561	9,083	9,136	20	0	0	425	425	122		4Z
66416T-AE-5	NORTHEAST GENERATION CO	04/15/2002	SCHEDULED REDEMPTION		500,000	500,000	500,000	500,000	0	0	0	0	0	122,868		2PE
667746-A#-8	NORTHWEST PIPE COMPANY SERIES B SR NT	04/01/2002	SCHEDULED REDEMPTION		1,428,571	1,428,571	1,428,571	1,428,571	310	0	0	0	0	197,436		3
669383-L#-6	NORWEST FINL INC SR NT	05/01/2002	MATURED		1,666,665	1,666,665	1,666,665	1,666,665	0	0	0	0	0	35,270		1Z
669729-A#-2	NORWOOD PROM. PRODUCTS NEW TERM A	04/01/2002	PRINCIPAL PAYMENT		13,623	13,623	13,623	13,623	0	0	0	0	0	470		3Z
669729-B@-3	NORWOOD PROM. PRODUCTS NEW TERM C	04/01/2002	PRINCIPAL PAYMENT		40,868	40,868	40,868	4,087	0	0	0	36,781	36,781	0		5Z
670008-AA-9	NOVELLUS SYSTEMS	05/31/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,632,040	3,600,000	3,699,820	3,697,038	(601)	0	0	(64,998)	(64,998)	0		4Z
66937R-N6-2	NSCOR 1999-24 B2	06/01/2002	SCHEDULED REDEMPTION		8,748	8,748	8,002	8,748	625	0	0	0	0	34,158		1PE
67066G-AA-2	NVIDIA CORP	04/10/2002	MORGAN STANLEY DEAN WITTER		187,688	175,000	242,375	241,489	(496)	0	0	(53,802)	(53,802)	4,156		4
64956*-AA-8	NYMEX SENIOR NOTES DUE 2011	05/15/2002	LIBRA		1,912,463	1,818,000	1,818,000	1,874,202	(1,708)	0	0	38,261	38,261	89,902		1
64956*-AB-6	NYMEX SENIOR NOTES DUE 2021	05/28/2002	LIBRA		21,063,600	20,000,000	20,000,000	20,444,619	(3,670)	0	0	618,981	618,981	1,076,389		1
674135-AB-4	OAKWOOD MORTGAGE INVESTORS 1994-A A2	06/15/2002	SCHEDULED REDEMPTION		239,738	239,738	243,411	239,738	(617)	0	0	0	0	6,373		1PE
674135-CB-2	OAKWOOD MTG INV INC 97B A4	05/01/2002	Various		14,270,730	14,038,503	13,992,520	14,025,004	2,211	0	0	245,726	245,726	165,367		1PE
674135-BB-3	OAKWOOD MTG INVESTORS 1996-B A-4	05/01/2002	Various		2,698,190	2,672,444	2,655,524	2,667,697	1,549	0	0	30,493	30,493	31,477		1PE
674135-BK-3	OAKWOOD MTG INVESTORS 96-C A4	05/01/2002	SCHEDULED REDEMPTION		689,858	689,858	688,349	689,858	1,577	0	0	0	0	4,033		1PE
674135-BL-1	OAKWOOD MTG INVESTORS 96-C A-5	05/01/2002	Various		5,192,482	5,000,000	4,999,244	4,999,678	5	0	0	192,805	192,805	62,245		1PE
674135-BT-4	OAKWOOD MTG INVESTORS, INC 97-A A-4	05/01/2002	Various		5,687,084	5,663,569	5,652,949	5,663,913	(247)	0	0	23,171	23,171	59,745		1PE
20763#-BC-4	OCCID PETRO EQUIP/CONN NATL BANK	06/14/2002	SCHEDULED REDEMPTION		114,301	114,301	114,301	114,301	3,657	0	0	0	0	0		2
670872-B*-0	OM GROUP TERM B	06/28/2002	PRINCIPAL PAYMENT		3,491,234	3,491,234	3,497,484	3,496,674	(244)	0	0	(5,440)	(5,440)	42,400		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)
81663#-AA-2	ON SEMICONDUCTOR TERM B	06/28/2002	PRINCIPAL PAYMENT		312,608	312,608	279,002	279,077	75	0	0	33,530	33,530	1,065		3
81663#-AB-0	ON SEMICONDUCTOR TERM C	06/28/2002	PRINCIPAL PAYMENT		336,648	336,648	300,458	300,521	63	0	0	36,127	36,127	1,147		3
81663#-AC-8	ON SEMICONDUCTOR TERM D	06/28/2002	PRINCIPAL PAYMENT		320,564	320,564	300,528	300,556	28	0	0	20,008	20,008	1,038		3
68273@-AA-3	ONEX ABCO (MAGNATRAX) TERM B	05/15/2002	PRINCIPAL PAYMENT		8,672	8,672	7,545	7,659	28	0	0	1,013	1,013	377		3
68338S-AH-1	ONYX ACCEPTANCE 1998-B CERTIFICATES	05/15/2002	SCHEDULED REDEMPTION		3,000,000	3,000,000	2,999,051	3,000,000	175	0	0	0	0	30,350		1PE
688239-B*-2	OSHKOSH TRUCK CORP TERM B	06/05/2002	PRINCIPAL PAYMENT		825,000	825,000	825,000	825,000	0	0	0	0	0	10,519		3
671040-AA-1	OSI PHARMACEUTICALS INC	04/11/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		380,312	400,000	400,000	400,000	0	0	0	(19,688)	(19,688)	3,244		4Z
688343-AB-8	OSLO SEISMIC SVC	06/01/2002	SCHEDULED REDEMPTION		251,056	251,056	263,936	251,056	(12,529)	0	0	0	0	10,386		2PE
695112-A*-3	PACIFICARE HEALTH TERM LOAN A	06/28/2002	PRINCIPAL PAYMENT		2,016,615	2,016,615	1,876,112	1,934,216	19,468	0	0	82,399	82,399	49,028		4
69516#-AA-6	PACKAGING DYNAMICS, LLC TERM B	06/28/2002	PRINCIPAL PAYMENT		29,886	29,886	29,886	29,886	80	0	0	0	0	248		4Z
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3	05/01/2002	SCHEDULED REDEMPTION		69,237	69,237	65,953	69,237	3,356	0	0	0	0	7,379		1PE
701081-AG-6	PARKER DRILLING	04/30/2002	Various		1,575,531	1,525,000	1,499,844	1,513,819	157	0	0	61,712	61,712	67,769		4
70322A-A*-2	PATHMARK STORES TERM B	04/15/2002	PRINCIPAL PAYMENT		635	635	628	629	0	0	0	7	7	3,011		4
704231-A*-0	PAXSON COMM. CORP. TERM B	04/01/2002	PRINCIPAL PAYMENT		5,000	5,000	5,000	5,000	0	0	0	0	0	290		3
74386N-AF-5	PBELT 98-A CERT	06/25/2002	SCHEDULED REDEMPTION		162,049	162,049	162,049	162,049	0	0	0	0	0	1,788		1PE
70556J-AA-7	PEGASUS AVIATION LEASE SERIES 1999-1 CLASS A-1 NOTES	05/25/2002	SCHEDULED REDEMPTION		7,017	7,017	6,944	7,017	(168)	0	0	0	0	117		1PE
70556M-AA-0	PEGASUS AVIATION, INC	05/28/2002	SCHEDULED REDEMPTION		15,748	15,748	15,748	15,748	0	0	0	0	0	129		1PE
708160-BU-9	PENNEY (JC) CO INC	04/22/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		533,500	550,000	550,563	550,526	(5)	0	0	(17,026)	(17,026)	14,514		3
709323-AD-1	PENNZOIL-QUAKER STATE	04/18/2002	SALOMON SMITH BARNEY		1,170,000	1,000,000	993,830	994,128	38	0	0	175,872	175,872	47,500		3
714046-AA-7	PERKINELMER INC	06/04/2002	THOMAS WEISEL PARTNERS		1,509,375	3,000,000	1,500,460	1,594,569	10,125	0	0	(85,194)	(85,194)	0		2
718507-AU-0	PHILLIP PETE	05/15/2002	CALLED @ 104.4300		1,044,300	1,000,000	1,010,445	1,009,443	(72)	0	0	34,857	34,857	44,300		2
74434T-NT-0	PHMS 1993-27 A4	06/01/2002	SCHEDULED REDEMPTION		1,148,945	1,148,945	1,174,796	1,148,945	(25,687)	0	0	0	0	25,027		1PE
74434T-SA-6	PHMS 1993-30 A8	06/01/2002	SCHEDULED REDEMPTION		2,750,885	2,750,885	2,778,394	2,750,885	(2,823)	0	0	0	0	52,233		1PE
74434T-A4-9	PHMS 1993-51 A14	06/01/2002	SCHEDULED REDEMPTION		3,530,969	3,530,969	3,398,695	3,530,969	73,877	0	0	0	0	332,116		1PE
991053-9A-9	PIKE ELECTRIC TERM B	06/28/2002	PRINCIPAL PAYMENT		88,235	88,235	88,235	88,235	0	0	0	0	0	0		3Z
72923*-AA-1	PLUM CREEK MFG INC FIRST MTG NTS	06/08/2002	SCHEDULED REDEMPTION		796,094	796,094	796,094	796,094	2,786	0	0	0	0	44,292		2
729237-A*-8	PLUM CREEK TIMBER CO L P SR NT	06/08/2002	SCHEDULED REDEMPTION		861,364	861,364	861,364	861,364	0	0	0	0	0	47,923		2
69344F-AB-2	PMC SIERRA INC	05/24/2002	WARBURG DILLION READ LLC		407,500	500,000	422,188	425,544	2,412	0	0	(18,044)	(18,044)	5,469		4Z
69344M-AC-5	PMI GROUP	04/10/2002	JEFFERIES & COMPANY, INC		2,003,750	1,750,000	1,750,000	1,750,000	0	0	0	253,750	253,750	10,938		1
69348L-WK-1	PNC MORTGAGE SECURITIES CORP 1998-3 3A	06/01/2002	SCHEDULED REDEMPTION		1,693,451	1,693,451	1,640,317	1,693,451	9,330	0	0	0	0	23,442		1PE
69348R-NV-4	PNC MTG SEC CORP 1999-6 CB2	06/01/2002	SCHEDULED REDEMPTION		11,114	11,114	9,780	11,114	1,117	0	0	0	0	24,362		1PE
69348L-TW-9	PNC MTG SECURITIES CORP 1998-2 3A1	06/01/2002	SCHEDULED REDEMPTION		182,792	182,792	183,256	182,792	(66)	0	0	0	0	1,717		1PE
69348L-5H-8	PNC MTG SECURITIES CORP 98-10 1B2	06/01/2002	SCHEDULED REDEMPTION		33,210	33,210	29,870	33,210	2,819	0	0	0	0	44,897		1PE
737628-E@-2	POTLATCH CORP TERM LOAN	05/13/2002	PRINCIPAL PAYMENT		3,473,750	3,473,750	3,498,750	3,494,044	(688)	0	0	(20,294)	(20,294)	52,233		2
693498-20-6	PP&L CAP TRUST	04/09/2002	SPEAR LEEDS & KELLOGG		1,248,962	50,000	1,156,250	1,156,250	0	0	0	92,712	92,712	25,313		2
740189-A#-2	PRECISION CASTPARTS CORP. TERM LOAN	06/28/2002	SCHEDULED REDEMPTION		572,727	572,727	572,727	572,727	0	0	0	0	0	4,465		2PE
74156W-AA-4	PRIME FINANCE CORP 1995-A, A-1	06/01/2002	SCHEDULED REDEMPTION		81,896	81,896	81,885	81,896	3	0	0	0	0	883		1
74156W-AB-2	PRIME FINANCE CORP 1995-A, A-2	06/01/2002	SCHEDULED REDEMPTION		20,316	20,316	20,189	20,316	78	0	0	0	0	1,079		1
74164#-AA-1	PRIME FINANCE CORP 1996-A, A-1	06/01/2002	SCHEDULED REDEMPTION		47,020	47,020	47,020	47,020	51	0	0	0	0	1,287		1
991008-9A-3	PRINTPACK HOLDINGS TERM B	06/28/2002	PRINCIPAL PAYMENT		10,000	10,000	10,000	10,000	0	0	0	0	0	0		3Z
74386Q-AA-9	PROVIDENT CBO I CLASS A-1 NOTES	06/09/2002	SCHEDULED REDEMPTION		182,697	182,697	182,697	182,697	0	0	0	0	0	1,273		1Z
743977-AD-2	PROVINCE HEALTHCARE	05/31/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		705,258	625,000	634,609	633,816	(219)	0	0	71,442	71,442	16,737		4
74434T-LH-8	PRUDENTIAL HOME MTG 1993 23 A8	06/01/2002	SCHEDULED REDEMPTION		389,082	389,082	384,340	389,082	261	0	0	0	0	6,776		1PE
74434U-AC-8	PRUDENTIAL HOME MTG SEC 1994-17 A2	06/01/2002	SCHEDULED REDEMPTION		697,282	697,282	669,609	697,282	3,350	0	0	0	0	6,937		1PE
74434R-7A-3	PRUDENTIAL HOME MTG SEC 1994-6 A 4	06/01/2002	SCHEDULED REDEMPTION		2,009,018	2,009,018	1,795,642	2,009,018	16,213	0	0	0	0	73,826		1PE
74434T-XZ-5	PRUDENTIAL HOME SEC 1993 44 A 13	04/01/2002	SCHEDULED REDEMPTION		664,549	664,549	579,987	664,549	6,148	0	0	0	0	3,595		1PE
71880*-AH-9	PRUDENTIAL/PHL FUNDING I INC	04/20/2002	SCHEDULED REDEMPTION		149,787	149,787	139,504	149,787	773	0	0	0	0	20,019		1
69364@-AA-1	PTCL 1997 RECEIVABLE TRUST CERTIFICATE	05/14/2002	SCHEDULED REDEMPTION		817,794	817,794	817,794	817,794	0	0	0	0	0	17,214		5
862110-A*-4	PUBLIC STORAGE MANAGEMENT INC	05/22/2002	SCHEDULED REDEMPTION		1,625,000	1,625,000	1,616,546	1,625,000	4,945	0	0	0	0	57,517		1
74645W-AA-3	PUTNAM II	05/08/2002	SCHEDULED REDEMPTION		169,863	169,863	169,721	169,863	90	0	0	0	0	228,383		1
74681@-AG-4	PUTNAM LOVELL 1999-3 CLASS A	05/31/2002	SCHEDULED REDEMPTION		400,444	400,444	400,444	400,444	0	0	0	0	0	8,242		2
74681@-AJ-8	PUTNAM LOVELL 2000-1 CLASS A1 NOTES	05/31/2002	SCHEDULED REDEMPTION		389,668	389,668	389,668	389,668	0	0	0	0	0	8,256		1
624903-A*-1	QUALITY DISTRIBUTION TERM B	06/28/2002	PRINCIPAL PAYMENT		4,185	4,185	3,683	3,725	29	0	0	460	460	53		4
624903-A@-9	QUALITY DISTRIBUTION TERM C	06/28/2002	PRINCIPAL PAYMENT		3,587	3,587	3,157	3,188	21	0	0	400	400	47		4
48250@-AA-2	QWEST/KDL HOLDINGS LLC 9.64% NTS	06/30/2002	SCHEDULED REDEMPTION		324,564	324,564	324,564	324,564	0	0	0	0	0	7,806		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

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76110F-CF-8	RALI 1996-QS4 AI10	06/01/2002	SCHEDULED REDEMPTION		2,170,797	2,170,797	2,203,359	2,170,797	(26,834)	0	0	0	0	152,700		1PE
76110F-FQ-1	RALI 1997-QS1 A11	06/01/2002	SCHEDULED REDEMPTION		488,403	488,403	500,963	488,403	0	0	0	0	0	6,432		1PE
76110F-NW-9	RALI 1997-QS13 A5	05/01/2002	SCHEDULED REDEMPTION		2,214,730	2,214,730	2,215,768	2,214,730	0	0	0	0	0	15,846		1PE
76110F-SD-6	RALI 1998-QS5 A1	06/01/2002	SCHEDULED REDEMPTION		6,719,496	6,719,496	6,578,806	6,719,496	22,094	0	0	0	0	73,105		1PE
76110F-Q3-0	RALI 1999-QS7 A1	06/01/2002	SCHEDULED REDEMPTION		577,427	577,427	557,217	577,427	10,072	0	0	0	0	5,938		1
76110G-EY-3	RALI 2000-QS14 A1	06/01/2002	SCHEDULED REDEMPTION		5,162,239	5,162,239	5,301,781	5,162,239	(94,123)	0	0	0	0	125,520		1PE
76110F-5G-4	RALI 2000-QS3 A2	06/01/2002	SCHEDULED REDEMPTION		4,097,809	4,097,809	4,179,765	4,097,809	(56,965)	0	0	0	0	50,153		1PE
76110G-AV-3	RALI 2000-QS8 A1	06/01/2002	SCHEDULED REDEMPTION		1,623,822	1,623,822	1,632,448	1,623,822	(2,554)	0	0	0	0	19,410		1PE
76110G-BT-7	RALI 2000-QS9 A9	06/01/2002	SCHEDULED REDEMPTION		1,906,986	1,906,986	1,919,129	1,906,986	(23,868)	0	0	0	0	22,580		1PE
76110G-FV-8	RALI 2001-QS1 NAB	06/01/2002	SCHEDULED REDEMPTION		573,834	573,834	583,159	573,834	(8,309)	0	0	0	0	6,532		1PE
76110G-MA-6	RALI 2001-QS9 NB2	05/22/2002	Various		19,559,024	18,996,650	19,418,138	19,400,550	(14,683)	0	0	158,474	158,474	319,311		1PE
126691-RF-3	RAST 1996-A1 A9	06/01/2002	SCHEDULED REDEMPTION		533,982	533,982	520,132	533,982	10,041	0	0	0	0	5,795		1PE
126691-WW-0	RAST 1996-A5 A9	06/01/2002	SCHEDULED REDEMPTION		2,246,097	2,246,097	2,301,442	2,246,097	(22,337)	0	0	0	0	23,817		1PE
12669A-LL-6	RAST 1998-A4 IA3	06/01/2002	SCHEDULED REDEMPTION		4,416,552	4,416,552	4,435,874	4,416,552	0	0	0	0	0	44,420		1PE
126671-DS-2	RAST 1998-A9 2A8	06/01/2002	SCHEDULED REDEMPTION		5,246,777	5,246,777	4,992,636	5,246,777	34,834	0	0	0	0	63,957		1PE
12669B-UC-4	RAST 2000-A6 NB1	06/01/2002	SCHEDULED REDEMPTION		1,780,597	1,780,597	1,790,057	1,780,597	(4,719)	0	0	0	0	25,552		1PE
755111-AN-1	RAYTHEON CORP	04/12/2002	WARBURG DILLION READ LLC		2,963,160	3,000,000	3,002,130	3,002,065	(11)	0	0	(38,905)	(38,905)	85,075		2PE
56481*-AR-1	RAYTHEON/MANUFACTURERS HANOVER	03/31/2002	SCHEDULED REDEMPTION		904,261	904,261	904,261	904,261	0	0	0	0	0	40,904		1
749361-AJ-0	RCN CORP	06/21/2002	GOLDMAN, SACHS & CO		108,000	400,000	136,000	140,931	1,783	0	0	(32,931)	(32,931)	18,113		5
75628*-AH-7	RECREATIONAL EQUIPMENT 7.57% SER. A SR. NTS	06/08/2002	SCHEDULED REDEMPTION		147,870	147,870	147,870	147,870	0	0	0	0	0	47,788		2
75628*-AD-6	RECREATIONAL EQUIPMENT INC SR NTS	06/01/2002	SCHEDULED REDEMPTION		389,078	389,078	389,078	389,078	179	0	0	0	0	39,332		2
75628*-AF-1	RECREATIONAL EQUIPMENT INC SR NTS	06/01/2002	SCHEDULED REDEMPTION		55,675	55,675	55,547	55,675	109	0	0	0	0	19,277		2
75864*-AB-3	REFCO GROUP LTD SENIOR NOTES	05/16/2002	MATURED		3,000,000	3,000,000	3,000,000	3,000,000	(168)	0	0	0	0	123,150		2
75967@-AA-9	RELIZON CO. TERM B	04/01/2002	PRINCIPAL PAYMENT		5,063	5,063	4,810	4,823	0	0	0	240	240	76		3
760719-AV-6	REPUBLIC N Y CORP UNSEC SUB	05/15/2002	MATURED		9,450,000	9,450,000	9,433,108	9,450,000	615	0	0	0	0	366,188		1PE
761042-CK-4	RESECURITIZATION MTG TRUST 2000-A A7	06/01/2002	SCHEDULED REDEMPTION		5,095,194	5,095,194	4,852,662	5,095,194	124,664	0	0	0	0	52,049		1PE
76110F-V3-4	RESIDENTIAL ACCREDIT LOANS, INC 1999-QS10 A1	06/01/2002	SCHEDULED REDEMPTION		1,367,501	1,367,501	1,317,288	1,367,501	14,846	0	0	0	0	17,039		1PE
760944-MS-4	RESIDENTIAL FUND MTG SEC 1993 S23 A15	06/01/2002	SCHEDULED REDEMPTION		391,784	391,784	385,736	391,784	0	0	0	0	0	1,584		1PE
760947-TS-0	RESIDENTIAL FUNDING MTG SEC I 1996-S4	06/01/2002	SCHEDULED REDEMPTION		481,891	481,891	491,746	481,891	(6,201)	0	0	0	0	12,520		1PE
760972-K3-2	RFMSI 1998-S20 A17	06/01/2002	SCHEDULED REDEMPTION		410,430	410,430	389,908	410,430	12,206	0	0	0	0	4,246		1PE
760972-MV-8	RFMSI 1998-S3 A1	06/01/2002	SCHEDULED REDEMPTION		1,043,976	1,043,976	982,643	1,043,976	35,048	0	0	0	0	10,597		1PE
76110Y-CM-2	RFMSI 1999-S5 A8	06/01/2002	SCHEDULED REDEMPTION		10,184,416	10,184,416	9,522,798	10,184,416	494,001	0	0	0	0	154,899		1PE
76110Y-WR-9	RFMSI 2000-S9 A1	04/01/2002	SCHEDULED REDEMPTION		1,088,656	1,088,656	1,098,522	1,088,656	(40,968)	0	0	0	0	6,679		1PE
76110Y-K2-7	RFMSI 2001-S2 M2	06/01/2002	SCHEDULED REDEMPTION		3,344	3,344	3,349	3,344	(4)	0	0	0	0	42		1PE
76111J-MM-3	RFMSI 2002-S1 A9	06/01/2002	SCHEDULED REDEMPTION		361,685	361,685	361,120	361,685	563	0	0	0	0	4,438		1PE
760972-VP-1	RFMSI 98-S12 MI	06/01/2002	SCHEDULED REDEMPTION		43,180	43,180	44,307	43,180	(1,068)	0	0	0	0	811		1PE
76110Y-NW-8	RFMSI 99 S-18 M2	06/01/2002	SCHEDULED REDEMPTION		8,050	8,050	7,407	8,050	531	0	0	0	0	31,032		1PE
767754-A#-1	RITE AID CORP TERM LOAN	06/05/2002	PRINCIPAL PAYMENT		42,167	42,167	42,167	42,167	86	0	0	0	0	995		4
769507-AH-7	RIVERWOOD INTL	05/23/2002	CALLED @ 103.4167		310,250	300,000	303,000	301,255	(90)	0	0	8,995	8,995	19,817		4
74970#-AA-5	RK POLYMERS TERM LOAN	04/02/2002	PRINCIPAL PAYMENT		226,247	226,247	226,247	226,247	2,065	0	0	0	0	6,509		4
761042-BD-1	RMT 1999-B A1	06/01/2002	SCHEDULED REDEMPTION		1,897,485	1,897,485	1,841,925	1,897,485	29,725	0	0	0	0	86,279		1PE
770196-AA-1	ROBBINS & MYERS INC CONV	04/15/2002	JEFFERIES & COMPANY, INC		262,500	250,000	256,875	254,090	(523)	0	0	8,410	8,410	2,122		3Z
991010-9A-9	ROTECH HEALTHCARE TERM LOAN	06/28/2002	PRINCIPAL PAYMENT		2,500	2,500	2,500	2,500	0	0	0	0	0	0		3Z
77876H-AD-3	ROTHSCHILD L F MTG TR 1 CL Z	05/01/2002	SCHEDULED REDEMPTION		67,257	67,257	66,765	67,257	26	0	0	0	0	2,196		1PE
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F	05/01/2002	SCHEDULED REDEMPTION		57,385	57,385	54,722	57,385	2,679	0	0	0	0	1,353		1PE
781904-AF-4	RURAL CELLULAR CORP	06/17/2002	Various		1,519,288	2,500,000	2,482,063	2,482,607	317	0	0	(963,320)	(963,320)	98,601		4Z
782352-B@-6	RUSSELL CORPORATION SENIOR NOTES	04/18/2002	PRINCIPAL PAYDOWN		4,285,714	4,285,714	4,285,714	4,285,714	0	0	0	0	0	264,595		2
79548K-U3-0	SALOMON BROTHERS MTG SECURITIES 1999-6 A1	06/01/2002	SCHEDULED REDEMPTION		1,211,521	1,211,521	1,169,970	1,211,521	28,370	0	0	0	0	14,628		1PE
795770-AE-6	SALTON SEA FUNDING CORPORATION	05/30/2002	SCHEDULED REDEMPTION		1,094,660	1,094,660	1,094,660	1,094,660	0	0	0	0	0	15,721		3
863572-H8-9	SASC 2000-1 2A2	06/01/2002	SCHEDULED REDEMPTION		7,415,363	7,415,363	7,479,089	7,415,363	(43,603)	0	0	0	0	204,416		1PE
863572-T5-2	SASC 2000-3 B2	06/01/2002	SCHEDULED REDEMPTION		17,924	17,924	17,644	17,924	288	0	0	0	0	257		1PE
78388J-AB-2	SBA COMMUNICATION	06/06/2002	Various		454,125	700,000	406,938	601,162	15,134	0	0	(147,037)	(147,037)	0		4
78388J-AE-6	SBA COMMUNICATION	06/05/2002	LEHMAN BROTHERS INC		140,000	200,000	202,000	201,723	(43)	0	0	(61,723)	(61,723)	7,346		4
783890-AF-3	SCI SYSTEMS INC	05/15/2002	WARBURG DILLION READ LLC		780,000	1,000,000	1,000,000	1,000,000	0	0	0	(220,000)	(220,000)	5,417		3
810186-A#-3	SCOTTS COMPANY NEW TRANCHE B	04/02/2002	PRINCIPAL PAYMENT		1,442	1,442	1,442	1,442	0	0	0	0	0	95		3
812141-A*-0	SEALY MATTRESS AXEL B	06/17/2002	PRINCIPAL PAYMENT		1,611	1,611	1,615	1,614	0	0	0	(3)	(3)	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)
812141-A@-8	SEALY MATTRESS AXEL C	06/17/2002	PRINCIPAL PAYMENT		1,074	1,074	1,077	1,076	0	0	0	(2)	(2)	0		4
812141-A#-6	SEALY MATTRESS AXEL D	06/17/2002	PRINCIPAL PAYMENT		1,343	1,343	1,346	1,346	0	0	0	(3)	(3)	0		4
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z	05/01/2002	SCHEDULED REDEMPTION		436,973	436,973	365,069	436,973	41,146	0	0	0	0	9,557		1PE
81376@-AD-6	SECURITIZED MULTIPLE ASSET RATED TRUST	06/24/2002	Various		198,064	198,064	196,943	198,064	191,135	0	0	0	0	(1,405)		6
817565-AS-3	SERVICE CORP INT	04/16/2002	MERRILL LYNCH CAPITAL MARKETS		1,488,750	1,500,000	1,420,063	1,452,987	2,526	0	0	35,763	35,763	8,925		4
81760N-AD-1	SERVICEMASTER	06/18/2002	TENDER OFFER		9,378,956	8,510,000	8,494,885	8,461,019	3,269	0	0	917,938	917,938	395,515		2
820280-AA-3	SHAW GROUP	05/20/2002	Various		319,215	550,000	307,094	315,103	1,315	0	0	4,112	4,112	0		3
820280-AC-9	SHAW GROUP	05/17/2002	KBC FINANCIAL PRODUCTS USA INC		841,290	1,450,000	795,475	813,932	3,508	0	0	27,358	27,358	0		3
244098-AA-7	SHELL OIL/DEER PARK REFINING LP	06/15/2002	SCHEDULED REDEMPTION		286,790	286,790	286,790	286,790	0	0	0	0	0	9,286		1PE
22053*-AD-2	SHELL/MOBIL/VICKERS/CORTEZ CAP CORP	05/15/2002	SCHEDULED REDEMPTION		1,572,000	1,572,000	1,572,000	1,572,000	0	0	0	0	0	98,054		1
83001W-AG-3	SIX FLAGS THEME PARKS TERM B	06/28/2002	PRINCIPAL PAYMENT		12,500	12,500	12,500	12,500	0	0	0	0	0	37,304		3
830566-AA-3	SKECHERS USA INC	04/24/2002	CIBC WORLD MARKETS		110,000	100,000	100,000	100,000	0	0	0	10,000	10,000	250		4Z
863572-AW-3	SLH MTG TRUST 1989-1 Z	06/01/2002	SCHEDULED REDEMPTION		1,500	1,500	1,544	1,500	(32)	0	0	0	0	1,732		1PE
834182-AL-1	SOLECTRON	04/04/2002	WARBURG DILLION READ LLC		343,125	750,000	332,813	336,177	322	0	0	6,948	6,948	0		3
834182-AK-3	SOLECTRON CORP	05/20/2002	Various		1,451,250	2,500,000	1,349,691	1,428,625	5,710	0	0	22,625	22,625	0		3
839521-AA-9	SOUTH PT/BROAD RIV/ROCKG	05/31/2002	Various		1,624,258	1,774,258	1,774,258	1,774,258	0	0	0	(150,000)	(150,000)	114,184		3
845905-30-6	SOVEREIGN BANCORP	05/23/2002	LEHMAN BROTHERS INC		165,295	2,000	99,000	99,000	0	0	0	66,295	66,295	1,875		3
86357M-BV-0	SPARCS 99-6B / NORFOLK SOUTHERN	05/23/2002	MATURED		15,000,000	15,000,000	12,701,850	15,000,000	132,478	0	0	0	0	0		1PE
84683*-AF-5	SPARTAN STORES TERM B	04/30/2002	PRINCIPAL PAYMENT		294,629	294,629	293,671	293,883	10	0	0	746	746	14,160		2
78463L-AA-7	SPDR EXCHANGE TRUST	05/08/2002	MORGAN STANLEY DEAN WITTER		43,337,500	50,000,000	50,000,000	50,000,000	0	0	0	(6,662,500)	(6,662,500)	0		1
12478E-AA-5	SPE CIRCLE, LP GTD LEASE-BKD PASS-THRU	06/12/2002	SCHEDULED REDEMPTION		69,394	69,394	68,429	69,394	1,228	0	0	0	0	783		2
84753#-AB-5	SPECTAGUARD TERM LOAN B	03/29/2002	PRINCIPAL PAYMENT		7,652	7,652	7,652	7,652	35	0	0	0	0	1,116		4
784635-E@-9	SPX CORP. TERM B DUE 2006	06/28/2002	PRINCIPAL PAYMENT		7,500	7,500	7,500	7,500	0	0	0	0	0	1,203		3
784635-G*-9	SPX CORP. TERM C'S (MERGED 8-2-01)	06/28/2002	PRINCIPAL PAYMENT		85,169	85,169	85,488	85,452	(8)	0	0	(283)	(283)	1,428		3
85568#-AB-7	STARWOOD HOTELS SR SEC TRANCHE II	04/19/2002	PRINCIPAL PAYMENT		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	14,769		3
85590A-AA-2	STARWOODS HOTELS & RESOR	04/12/2002	SALOMON SMITH BARNEY		947,313	1,150,000	930,063	932,784	454	0	0	14,529	14,529	0		3Z
784752-AC-1	STC BROADCASTING	06/07/2002	CALLED @ 105.50		4,958,500	4,700,000	4,879,406	4,766,953	(4,098)	0	0	191,547	191,547	117,761		5
861589-C@-6	STONE CONTAINER CORP TERM C	06/26/2002	PRINCIPAL PAYMENT		2,397,081	2,397,081	2,410,568	2,404,985	(1,426)	0	0	(7,905)	(7,905)	43,708		4
863572-PN-7	STRUCTURED ASSET SECURITIES CORP	06/12/2002	SCHEDULED REDEMPTION		38,540	38,540	38,940	38,540	(127)	0	0	0	0	10,386		1
78481#-AA-8	STS HYDRO POWER LTD	06/30/2002	SCHEDULED REDEMPTION		72,675	72,675	72,675	72,675	68	0	0	0	0	0		3Z
86815@-AA-0	SUPERIOR TELECOM TERM B	06/28/2002	PRINCIPAL PAYMENT		24,795	24,795	21,457	22,051	320	0	0	2,744	2,744	1,847		4
869408-AC-8	SUTTER CBO 1998-1 CL A-2B	03/15/2002	SCHEDULED REDEMPTION		163,054	163,054	192,003	163,054	(26,167)	0	0	0	0	(50)		1Z
22503*-AA-4	SWAGELOK COMPANY SR NT	06/01/2002	SCHEDULED REDEMPTION		1,009,348	1,009,348	1,009,348	1,009,348	(4,059)	0	0	0	0	50,055		2
871503-AA-6	SYMANTEC CORP	05/29/2002	KBC FINANCIAL PRODUCTS USA INC		428,908	350,000	350,000	350,000	0	0	0	78,908	78,908	6,388		4
879383-AA-5	TELEFONICA DEL PERU	06/15/2002	SCHEDULED REDEMPTION		130,952	130,952	130,921	130,952	23	0	0	0	0	4,896		2
87943M-A*-9	TELEMUNDO GROUP TERM B	04/22/2002	PRINCIPAL PAYMENT		1,750,000	1,750,000	1,750,000	1,750,000	0	0	0	0	0	13,246		4
87972#-AA-5	TELMARK III CLASS A	06/22/2002	SCHEDULED REDEMPTION		345,713	345,713	348,008	345,713	(1,375)	0	0	0	0	11,811		1PE
88033G-AM-2	TENET HEALTHCARE	04/08/2002	TENDER OFFER		3,409,278	3,180,000	3,008,550	3,037,072	302	0	0	372,206	372,206	154,749		3
880349-9A-5	TENNECO AUTOMOTIVE INC. TERM A	04/01/2002	PRINCIPAL PAYMENT		57,959	57,959	51,583	51,603	0	0	0	6,356	6,356	70		4Z
880349-A*-6	TENNECO AUTOMOTIVE INC. TERM B	04/01/2002	PRINCIPAL PAYMENT		3,473	3,473	3,473	3,473	0	0	0	0	0	15,141		4
880349-A@-4	TENNECO AUTOMOTIVE INC. TERM C	04/01/2002	PRINCIPAL PAYMENT		3,473	3,473	3,473	3,473	0	0	0	0	0	15,793		4
881609-AK-7	TESORO ESCROW CORP	06/19/2002	Various		1,027,238	1,055,000	1,055,000	1,055,000	0	0	0	(27,763)	(27,763)	10,899		4
881609-A*-2	TESORO PETROLEUM TERM B	06/28/2002	PRINCIPAL PAYMENT		17,949	17,949	17,949	17,949	0	0	0	0	0	43,559		3
87252@-AC-4	THC SYSTEMS, INC	04/24/2002	PRINCIPAL PAYDOWN		1,272,623	1,272,623	1,272,623	1,273,099	(11)	0	0	(476)	(476)	36,928		2
60935L-AC-1	THE MONEY STORE	04/15/2002	WACHOVIA SECURITIES		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	86,972		1PE
60935B-BE-8	THE MONEY STORE HOME EQ TR 96-C A-13	06/01/2002	SCHEDULED REDEMPTION		763,373	763,373	763,135	763,373	(53)	0	0	0	0	9,675		1PE
698657-A*-4	THE PANTRY TERM B	04/30/2002	PRINCIPAL PAYMENT		6,374	6,374	6,326	6,331	1	0	0	43	43	147		4
698657-A@-2	THE PANTRY TERM C	04/30/2002	PRINCIPAL PAYMENT		3,376	3,376	3,352	3,354	0	0	0	22	22	115		4
87244X-AA-8	TIAA RETAIL COMMERCIAL MORTGAGE TRUST	06/01/2002	SCHEDULED REDEMPTION		134,055	134,055	134,013	134,055	30	0	0	0	0	77,408		1
888266-A@-2	TITAN CORP. TERM B	05/23/2002	PRINCIPAL PAYMENT		1,957,538	1,957,538	1,957,538	1,957,538	0	0	0	0	0	30,254		3
888266-A#-0	TITAN CORP. TERM C	05/23/2002	PRINCIPAL PAYMENT		3,778,563	3,778,563	3,764,801	3,766,273	317	0	0	12,290	12,290	42,004		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)
872540-AL-3	TJX COMPANIES	05/24/2002	LEHMAN BROTHERS INC.		1,189,050	1,500,000	1,067,757	1,077,370	1,963	0	0	111,680	111,680	0		2
872594-A*-7	TNP ENTERPRISES TERM LOAN	06/17/2002	PRINCIPAL PAYMENT		8,750	8,750	8,750	8,750	0	0	0	0	0	893		3
587499-R#-3	TRAILER TRAIN/MERCANTILE SAFE DEP TR SER A	02/01/2002	Various		996,030	996,030	996,030	996,030	0	0	0	0	0	94,525		1
587499-#P-9	TRAILER TRAIN/MERCANTILE SAFE DEP TR SER B	02/01/2002	Various		7,927	7,927	8,267	7,927	(5,418)	0	0	0	0	21,186		1Z
893647-A*-8	TRANSDIGM INC. TERM B	06/07/2002	PRINCIPAL PAYMENT		161,318	161,318	161,318	161,318	0	0	0	0	0	2,265		4
893647-A@-6	TRANSDIGM INC. TERM C	06/07/2002	PRINCIPAL PAYMENT		407,652	407,652	407,652	407,652	0	0	0	0	0	5,670		4
894172-B*-5	TRAVELCENTERS OF AMERICA TERM LOAN	04/01/2002	PRINCIPAL PAYMENT		12,500	12,500	12,500	12,500	0	0	0	0	0	494		3
89420G-30-7	TRAVELERS PPTY CASUALTY	06/30/2002	VARIOUS		3,437,500	3,437,500	3,437,500	3,437,500	0	0	0	0	0	0		2PE
89579K-A@-8	TRIAD HOSPITALS TERM A	06/28/2002	PRINCIPAL PAYMENT		40,000	40,000	40,100	40,084	(4)	0	0	(84)	(84)	1,462		4
89579K-A*-0	TRIAD HOSPITALS TERM B	06/28/2002	PRINCIPAL PAYMENT		6,818	6,818	6,818	6,818	0	0	0	0	0	859		4
896106-AK-7	TRICO MARINE SVC	05/31/2002	TENDER OFFER		4,316,950	4,175,000	3,815,963	3,893,555	12,306	0	0	423,395	423,395	118,278		4
74282#-AA-8	TRIPOINT GLOBAL (PRODELIN) TERM B	06/28/2002	PRINCIPAL PAYMENT		224,333	224,333	221,529	221,905	(220)	0	0	2,428	2,428	3,740		4
896789-AH-7	TRIUMPH CAPITAL CBO CLASS A-2 SR SEC FLTG RATE NOTES	06/15/2002	SCHEDULED REDEMPTION		294,879	294,879	294,879	294,879	0	0	0	0	0	0		1
896789-AJ-3	TRIUMPH CAPITAL CBO CLASS B-1 SECOND SR SEC NTS	06/27/2002	WRITE DOWN		0	0	0	0	(6,328,117)	0	0	0	0	0		4
89824@-AE-5	TRUSERV CORP. AMENDED SENIOR NOTES	04/11/2002	PRINCIPAL PAYDOWN		456,761	456,761	423,738	433,290	170	0	0	23,472	23,472	164,245		4
902124-AC-0	TYCO INT'L	06/12/2002	Various		9,747,438	16,450,000	12,384,101	12,452,482	25,601	0	0	(2,705,044)	(2,705,044)	0		2
902118-AW-8	TYCO INTL GROUP SA	06/13/2002	Various		10,201,250	15,250,000	10,975,200	11,070,713	36,979	0	0	(869,463)	(869,463)	0		3
911684-AA-6	U S CELLULAR CORP CONV	06/07/2002	JEFFERIES & COMPANY, INC.		500,625	1,500,000	673,200	680,513	7,313	0	0	(179,888)	(179,888)	0		2Z
912325-A*-8	U.S. OFFICE PRODUCTS CO. TRANCHE B	06/30/2002	Various		47,868	47,868	36,164	47,868	38,826	0	0	0	0	0		5
902533-AY-4	UACSC AUTO TRUST 1997-C A-3	05/01/2002	SCHEDULED REDEMPTION		3,385,721	3,385,721	3,385,696	3,385,721	0	0	0	0	0	35,310		1PE
90354#-AA-7	UCAR INTERNATIONAL TERM B	05/06/2002	PRINCIPAL PAYMENT		620,421	620,421	599,017	601,284	283	0	0	19,137	19,137	30,779		3
908594-A*-5	UNION TANK CAR SECD. NTS	06/01/2002	SCHEDULED REDEMPTION		165,572	165,572	165,572	165,572	0	0	0	0	0	2,822		1
90941#-AA-7	UNITED ARTISTS THEATRE RESTRUC. TERM LOAN	05/15/2002	PRINCIPAL PAYMENT		2,383,104	2,383,104	2,280,491	2,301,361	3,411	0	0	81,743	81,743	49,394		4
909823-E@-1	UNITED CITIES GAS 1ST MTG BDS	04/30/2002	SCHEDULED REDEMPTION		500,000	500,000	500,000	500,000	5,804	0	0	0	0	24,360		1
91137*-AC-9	UNITED RENTALS (N.A.), INC. TERM LOAN	06/28/2002	PRINCIPAL PAYMENT		13,750	13,750	13,750	13,750	0	0	0	0	0	412		3
915072-AN-2	UNIVERSITY SUPPORT SERVICES 1993 A 3	06/20/2002	SCHEDULED REDEMPTION		562,137	562,137	559,813	562,137	(55)	0	0	0	0	3,159		1PE
915072-AT-9	UNIVERSITY SUPPORT SERVICES 1994 A 3	06/20/2002	SCHEDULED REDEMPTION		460,625	460,625	460,625	460,625	0	0	0	0	0	2,402		1PE
91528T-20-7	UNOCAL CORP. CONVERTIBLE 6.25%	05/21/2002	WARBURG DILLION READ LLC		1,324,181	26,200	1,272,010	1,272,528	94	0	0	51,654	51,654	0		2
670893-AB-2	UPS/OVERSEAS PRTNRS LTD SER B	06/27/2002	PRINCIPAL PAYDOWN		25,000,000	25,000,000	24,862,500	24,826,949	874	0	0	173,051	173,051	13,191,944		1
903236-A*-8	URS CORP. TERM B DUE 2006	05/01/2002	Various		262,127	261,804	261,804	261,804	0	0	0	323	323	14,681		3
903236-A@-6	URS CORP. TERM C DUE 2007	05/01/2002	Various		262,127	261,804	261,804	261,804	0	0	0	323	323	16,960		3
91913Y-AB-6	VALERO ENERGY	05/02/2002	J. P. MORGAN SECURITIES, INC.		11,325,800	10,000,000	10,001,300	10,001,263	(2)	0	0	1,324,537	1,324,537	345,139		2
921796-BY-3	VANDERBILT MTG & FINANCE 97-A A3	06/01/2002	SCHEDULED REDEMPTION		134,120	134,120	134,036	134,120	0	0	0	0	0	1,754		1PE
921796-BR-8	VANDERBILT MTG 1996-C A4	06/01/2002	SCHEDULED REDEMPTION		170,863	170,863	170,837	170,863	743	0	0	0	0	5,889		1PE
921796-BZ-0	VANDERBILT MTG AND FINANCE 97-A A-4	06/01/2002	SCHEDULED REDEMPTION		101,717	101,717	101,669	101,717	13	0	0	0	0	3,020		1PE
921796-CA-4	VANDERBILT MTG AND FINANCE 97-A A-5	04/01/2002	SCHEDULED REDEMPTION		31,374	31,374	31,354	31,374	10	0	0	0	0	11,953		1PE
92276@-AA-0	VENTAS REALTY TERM B	04/17/2002	PRINCIPAL PAYMENT		955,272	955,272	938,555	941,568	145	0	0	13,704	13,704	10,478		4Z
92276@-AB-8	VENTAS REALTY TERM C	04/17/2002	PRINCIPAL PAYMENT		4,500,000	4,500,000	4,381,250	4,396,599	663	0	0	103,401	103,401	36,960		4Z
92344G-AP-1	VERIZON GLOBAL	04/23/2002	SALOMON SMITH BARNEY		1,384,969	2,550,000	1,405,713	1,446,044	2,987	0	0	(61,076)	(61,076)	0		1
928298-AC-2	VISHAY	05/31/2002	Various		724,353	1,200,000	650,525	667,202	3,391	0	0	57,150	57,150	0		3
92907T-A*-8	VOUGHT AIRCRAFT TERM B	05/29/2002	PRINCIPAL PAYMENT		183,206	183,206	177,252	177,668	149	0	0	5,538	5,538	2,516		3
25468P-BX-3	WALT DISNEY COMPANY	06/13/2002	Various		4,094,480	4,000,000	3,991,240	3,991,435	(714)	0	0	103,045	103,045	77,917		1
939335-PQ-2	WAMU 2001-S8 II-A17	06/01/2002	SCHEDULED REDEMPTION		1,424,037	1,424,037	1,426,262	1,424,037	(1,736)	0	0	0	0	92,209		1PE
949740-BU-7	WELLS FARGO COMPANY	05/01/2002	MATURED		10,250,000	10,250,000	10,454,993	10,250,000	(9,188)	0	0	0	0	448,438		1
94976J-AJ-0	WFMBS 2000-14 A9	05/01/2002	SCHEDULED REDEMPTION		9,334,180	9,334,180	9,392,519	9,334,180	(4,348)	0	0	0	0	59,899		1PE
949909-AB-1	WFMBS 2001-31 A2	06/01/2002	Various		19,336,275	19,030,368	19,238,513	19,214,516	(16,499)	0	0	121,758	121,758	310,839		1PE
96926#-AA-3	WILLIAM CARTER TERM B	06/28/2002	PRINCIPAL PAYMENT		5,000	5,000	5,000	5,000	0	0	0	0	0	109		3
974272-AA-4	WINN DIXIE PASS-THRU, CL A-1, SER 1999-1	06/01/2002	SCHEDULED REDEMPTION		40,882	40,882	36,777	40,882	4,064	0	0	0	0	799		3
974280-G*-4	WINN-DIXIE TERM LOAN	03/28/2002	PRINCIPAL PAYMENT		4,688	4,688	4,688	4,688	0	0	0	0	0	6,366		3
98157D-AH-9	WORLDCOM INC.	04/29/2002	Various		5,704,750	8,750,000	8,734,513	8,739,145	409	0	0	(3,034,395)	(3,034,395)	262,212		1
98157D-AK-2	WORLDCOM INC.	04/29/2002	DEUTSCHE BANK SECURITIES		2,421,438	5,000,000	4,949,050	4,949,440	36	0	0	(2,528,003)	(2,528,003)	191,354		3
98745*-AF-1	YOUNG BROADCASTING TERM B	05/15/2002	PRINCIPAL PAYMENT		777,294	777,294	760,874	762,183	340	0	0	15,111	15,111	14,937		4
Totals - UNITED STATES					1,205,004,475	1,247,353,976	1,207,627,786	1,220,219,801	(22,282,172)	0	0	(15,215,326)	(15,215,326)	39,408,959	XXX	XXX
CANADA																

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)
003924-AF-4	ABY 8.3 08/01/05	04/29/2002	Various		15,498,660	15,000,000	15,722,400	15,549,567	(12,875)	0	0	(50,907)	(50,907)	313,556		2
136375-40-9	CAN NATL RAILWAY	05/08/2002	KBC FINANCIAL PRODUCTS USA INC		135,421	2,100	100,532	100,634	8	0	0	34,787	34,787	1,378		3
138747-A*-1	CANWEST MEDIA USD TERM B2	05/15/2002	PRINCIPAL PAYMENT		18,467	18,467	18,467	18,467	0	0	0	0	0	732		3
138747-A@-9	CANWEST MEDIA USD TERM C2	05/15/2002	PRINCIPAL PAYMENT		11,536	11,536	11,536	11,536	0	0	0	0	0	483		3
559222-AG-9	MAGNA INTL INC	05/09/2002	WARBURG DILLION READ LLC		2,248,014	2,300,000	2,327,036	2,321,901	(933)	0	0	(73,887)	(73,887)	27,232		2
C6567#-AA-3	NORSKE SKOG TERM B	05/29/2002	PRINCIPAL PAYMENT		992,500	992,500	992,500	992,500	0	0	0	0	0	11,985		2
656568-AA-0	NORTEL NETWORKS	04/11/2002	Various		2,904,875	4,350,000	4,494,281	4,484,603	(474)	0	0	(1,579,728)	(1,579,728)	20,223		2
C7079*-AA-6	PMC (NOVA SCOTIA) COMPANY TERM LOAN	05/07/2002	PRINCIPAL PAYMENT		37,500	37,500	37,500	37,500	0	0	0	0	0	388		3Z
768904-D*-2	RIVERSIDE FOREST SERIES A 8.51%	05/30/2002	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,053,430	3,000,000	(17,874)	0	0	0	0	140,415		3
C8376#-AA-0	SHOPPERS DRUG MART CORP. TERM C	05/22/2002	PRINCIPAL PAYMENT		1,454,934	1,454,934	1,454,934	1,454,934	0	0	0	0	0	19,116		3
C8376#-AB-8	SHOPPERS DRUG MART CORP. TERM E	05/22/2002	PRINCIPAL PAYMENT		1,454,934	1,454,934	1,454,934	1,454,934	0	0	0	0	0	21,131		3
991094-9A-3	SHOPPERS DRUG MART TERM F	06/14/2002	PRINCIPAL PAYMENT		94,118	94,118	94,118	94,118	0	0	0	0	0	71		3Z
87970C-AA-4	TEMBEC FINANCE	04/08/2002	CALLED @ 103.292		9,012,227	8,725,000	9,222,563	8,877,589	(1,923)	0	0	134,638	134,638	449,943		3
Totals - CANADA					36,863,185	37,441,088	38,984,230	38,398,282	(34,070)	0	0	(1,535,097)	(1,535,097)	1,006,653	XXX	XXX
OTHER COUNTRIES																
204452-AG-1	COMPANIA MEGA S.A. SER G	06/17/2002	SCHEDULED REDEMPTION		25,000	25,000	17,406	25,000	7,499	0	0	0	0	710		4
652482-AY-6	NEWS AMERICA	04/15/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,893,375	4,050,000	1,883,403	1,960,165	3,575	0	0	(66,790)	(66,790)	0		2
Q6885#-AA-3	NORTH QUEENSLAND (MIM HOLDINGS)	04/01/2002	SCHEDULED REDEMPTION		1,681,448	1,681,448	1,681,035	1,681,448	2,714	0	0	0	0	218,404		2
89222*-AA-3	TYCO INT'L - U.S. SURGICAL 7.20% SR NTS	06/30/2002	SCHEDULED REDEMPTION		52,645	52,645	52,645	52,645	0	0	0	0	0	933		2Z
78633#-AA-5	SADIA CONCORDIA	05/02/2002	SCHEDULED REDEMPTION		166,667	166,667	166,667	166,667	3,400	0	0	0	0	34,411		3
15043P-AD-3	CEDAR INTERNATIONAL SERIES 1999-1	06/26/2002	MATURED		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	213,133		2
576295-AA-7	MASSMUTUAL CORPORATE VALUE PARTNERS A	04/15/2002	PRINCIPAL PAYDOWN		20,000,000	20,000,000	20,000,000	20,009,294	(517)	0	0	(9,294)	(9,294)	122,594		1
284129-AC-7	ELAN FINANCE	05/13/2002	Various		1,904,750	3,800,000	2,147,406	2,163,874	7,894	0	0	(259,124)	(259,124)	0		3
02342T-AB-5	AMDOCS LIMITED	06/25/2002	Various		2,252,625	2,600,000	2,303,000	2,326,706	9,602	0	0	(74,081)	(74,081)	29,650		3
88163V-AB-5	TEVA PHARM FINANCE LLC	05/02/2002	LEHMAN BROTHERS INC		689,500	700,000	614,139	620,855	2,107	0	0	68,645	68,645	5,892		2
88163V-AA-7	TEVA PHARMACEUTICAL	05/02/2002	LEHMAN BROTHERS INC		1,871,500	1,900,000	1,900,000	1,900,000	0	0	0	(28,500)	(28,500)	15,992		2
88163X-AA-3	TEVA PHARMACEUTICAL	05/03/2002	LEHMAN BROTHERS INC		1,974,000	2,100,000	2,100,000	2,100,000	0	0	0	(126,000)	(126,000)	3,631		2
31563N-AA-1	FIAT FINANCE LUX LTD SA	04/23/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		6,032,950	5,800,000	5,744,125	5,747,162	702	0	0	285,788	285,788	55,710		2
87406D-B@-6	TAKEFUJI CORP SENIOR LOAN	05/31/2002	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,000,000	3,000,000	(7,467)	0	0	0	0	121,950		1
87406D-A#-5	TAKEFUJI SENIOR LOAN	05/31/2002	SCHEDULED REDEMPTION		1,111,111	1,111,111	1,113,379	1,111,111	(9,176)	0	0	0	0	41,663		1
008685-AA-7	AHOLD FINANCE USA INC	05/30/2002	BANK OF AMERICA		5,032,450	5,000,000	4,951,400	4,952,003	603	0	0	80,447	80,447	184,896		2
716597-AA-7	PETRO GEO-SERV	05/09/2002	WARBURG DILLION READ LLC		5,214,000	6,600,000	6,586,800	6,588,433	237	0	0	(1,374,433)	(1,374,433)	308,006		2PE
716597-AB-5	PETRO GEO-SERVICES ASA	05/09/2002	MORGAN STANLEY DEAN WITTER		7,420,000	10,000,000	9,045,080	9,215,590	11,664	0	0	(1,795,590)	(1,795,590)	246,597		2PE
P8056K-AC-8	PANAMA-IRB	05/03/2002	CHASE SECURITIES		9,252,315	10,185,185	8,868,056	8,934,968	10,771	0	0	317,347	317,347	130,845		3
X66501-AU-5	POLAND-BEAR-PDI	04/27/2002	SINKING FUND RETIREMENT		250,000	250,000	221,719	234,446	(1,430)	0	0	15,554	15,554	7,500		2
W6068#-AB-3	HOLMEN AB SER B SR NTS	06/17/2002	SCHEDULED REDEMPTION		1,537,500	1,537,500	1,537,500	1,537,500	0	0	0	0	0	0		2
51508R-AA-8	LANDSHYPOTEK AB FRN	06/27/2002	CALLED @ 100		22,000,000	22,000,000	20,571,643	20,587,842	3,192	0	0	1,412,158	1,412,158	0		2
830505-AA-1	SKANDINAVISKA ENSKILDA BANKEN	05/15/2002	MATURED		9,000,000	9,000,000	9,004,910	9,000,000	(47)	0	0	0	0	380,250		2
89222@-AA-1	ABB LTD. 6.64% SR SECD NTS, DUE 2016	06/30/2002	SCHEDULED REDEMPTION		74,332	74,332	74,332	74,332	0	0	0	0	0	185,146		2
97180*-YT-9	BRITISH AERO/WILMNGTN TRUST SEC NT	06/22/2002	SCHEDULED REDEMPTION		264,409	264,409	264,409	264,409	0	0	0	0	0	9,602		1
97180*-YU-6	BRITISH AERO/WILMNGTN TRUST SEC NT	06/22/2002	SCHEDULED REDEMPTION		463,212	463,212	463,212	463,212	0	0	0	0	0	16,821		1
97180*-YV-4	BRITISH AERO/WILMNGTN TRUST SEC NT	06/22/2002	SCHEDULED REDEMPTION		431,404	431,404	431,404	431,404	0	0	0	0	0	15,666		1
G1890@-AA-0	CLOSE BROS GRP/CLOSE BROS LTD SR NTS	06/09/2002	MATURED		10,000,001	10,000,001	10,000,001	10,000,001	0	0	0	0	0	392,000		1
68210*-AA-1	ROLLS ROYCE SR. SEC. NOTES	06/12/2002	SCHEDULED REDEMPTION		88,326	88,326	88,326	88,326	0	0	0	0	0	285,576		2
G8344#-AA-5	SOMERFIELD PLC SENIOR NOTES	04/24/2002	PRINCIPAL PAYDOWN		5,970,659	5,970,659	5,526,442	5,654,226	5,397	0	0	316,433	316,433	803,267		2
873169-AF-3	TXU EASTERN FUNDING	06/25/2002	WARBURG DILLION READ LLC		15,226,200	15,000,000	14,521,850	14,740,287	19,433	0	0	485,913	485,913	599,321		2
92857T-AF-4	VODAFONE AIRTOUCH	05/23/2002	GOLDMAN, SACHS & CO.		2,132,660	2,000,000	1,996,840	2,015,327	(823)	0	0	117,333	117,333	44,056		1
Totals - OTHER COUNTRIES					167,013,038	175,851,898	166,877,126	167,647,233	69,330	0	0	(634,195)	(634,195)	4,474,222	XXX	XXX
4599996 - Bonds - Industrial and Misc - United States					1,205,004,475	1,247,353,976	1,207,627,786	1,220,219,801	(22,282,172)	0	0	(15,215,326)	(15,215,326)	39,408,959	XXX	XXX
4599997 - Bonds - Industrial and Misc - Canada					36,863,185	37,441,088	38,984,230	38,398,282	(34,070)	0	0	(1,535,097)	(1,535,097)	1,006,653	XXX	XXX
4599998 - Bonds - Industrial and Misc - Other Countries					167,013,038	175,851,898	166,877,126	167,647,233	69,330	0	0	(634,195)	(634,195)	4,474,222	XXX	XXX
4599999 - Bonds - Industrial and Miscellaneous					1,408,880,697	1,460,646,962	1,413,489,143	1,426,265,316	(22,246,912)	0	0	(17,384,619)	(17,384,619)	44,889,834	XXX	XXX
6099997 - Bonds - Part 4					2,032,723,145	2,088,411,380	2,036,773,622	2,057,282,782	(21,695,747)	0	0	(24,559,637)	(24,559,637)	58,911,903	XXX	XXX
6099998 - Bonds - Part 5					290,665,448	291,405,580	290,823,397	290,791,929	(31,468)	0	0	(126,481)	(126,481)	1,713,555	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					2,323,388,592	2,379,816,960	2,327,597,019	2,348,074,711	(21,727,215)	0	0	(24,686,119)	(24,686,119)	60,625,458	XXX	XXX
PREFERRED STOCKS PUBLIC UTILITIES UNITED STATES																
373331-20-6	GEORGIA PWR CAP	04/09/2002	SPEAR LEEDS & KELLOGG	20,000.000	498,385	0.00	457,500	457,500	0	0	0	40,885	40,885		9,688	P2L
Totals - UNITED STATES					498,385	XXX	457,500	457,500	0	0	0	40,885	40,885	XXX	9,688	XXX
6199999 - Preferred Stocks - Public Utilities					498,385	XXX	457,500	457,500	0	0	0	40,885	40,885	XXX	9,688	XXX
BANKS, TRUST AND INSURANCE COMPANIES UNITED STATES																
001824-10-1	ANZ EXCH PFD TST	04/09/2002	SPEAR LEEDS & KELLOGG	80,000.000	1,993,540	0.00	1,780,000	1,780,000	0	0	0	213,540	213,540		40,400	P1L
14170K-30-8	CAREMARK RX CAPITAL TRUST	04/26/2002	WARBURG DILLION READ LLC	1,200.000	169,994	0.00	98,683	97,481	(69)	0	0	72,514	72,514		1,050	RP4U
84722*-AA-9	SPARTECH CAPITAL TRUST II	06/30/2002	VARIOUS	10,000,000.000	10,000,000	0.00	10,000,000	10,000,000	0	0	0	0	0		0	P2A
Totals - UNITED STATES					12,163,534	XXX	11,878,683	11,877,481	(69)	0	0	286,054	286,054	XXX	41,450	XXX
OTHER COUNTRIES																
780097-80-4	ROYAL BK SCOTLND	04/09/2002	SPEAR LEEDS & KELLOGG	33,000.000	841,475	0.00	723,938	723,938	0	0	0	117,537	117,537		0	P1AZ
Totals - OTHER COUNTRIES					841,475	XXX	723,938	723,938	0	0	0	117,537	117,537	XXX	0	XXX
6299999 - Preferred Stocks - Banks, Trust and Insurance Companies					13,005,009	XXX	12,602,621	12,601,418	(69)	0	0	403,591	403,591	XXX	41,450	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED) UNITED STATES																
006848-40-2	ADELPHIA COMMUNICATIONS CORP	04/02/2002	Various	1,000.000	61,748	0.00	100,970	100,970	29,970	0	0	(39,222)	(39,222)		0	P5L
285661-20-3	ELECTRONIC DATA SYSTEMS	06/27/2002	WARBURG DILLION READ LLC	10,000.000	385,788	0.00	486,400	486,400	0	0	0	(100,612)	(100,612)		9,531	RP1A
654638-10-5	NIPSO CAPITAL MARKETS	06/30/2002	VARIOUS	1,617,187.500	1,617,188	0.00	1,617,188	1,617,188	0	0	0	0	0		0	RP2L
90262W-AA-1	UBS PREF FNDNG TRUST II	01/01/2001	WARBURG DILLION READ LLC	0.000	0	0.00	0	0	1,490	0	0	0	0		0	P1A
93933U-30-8	WASHINGTON MUTUAL	04/17/2002	LEHMAN BROTHERS INC	149,000.000	7,822,265	0.00	7,666,350	7,664,930	(107)	0	0	157,335	157,335		0	P2A
939322-84-8	WASHINGTON MUTUAL INC	06/06/2002	LEHMAN BROTHERS INC	22,500.000	1,192,982	0.00	1,182,656	1,182,656	0	0	0	10,325	10,325		15,118	P1A
98411F-20-2	XEROX CAPITAL TRUST II	04/12/2002	WARBURG DILLION READ LLC	5,000.000	319,700	0.00	250,000	250,000	0	0	0	69,700	69,700		0	P3AZ
Totals - UNITED STATES					11,399,670	XXX	11,303,564	11,302,144	31,353	0	0	97,526	97,526	XXX	24,649	XXX
6399999 - Preferred Stocks - Industrial and Miscellaneous					11,399,670	XXX	11,303,564	11,302,144	31,353	0	0	97,526	97,526	XXX	24,649	XXX
6599997 - Preferred Stocks - Part 4					24,903,064	XXX	24,363,684	24,361,062	31,284	0	0	542,002	542,002	XXX	75,787	XXX
6599998 - Preferred Stocks - Part 5					126,786	XXX	143,500	143,500	0	0	0	(16,714)	(16,714)	XXX	4,453	XXX
6599999 - Total - Preferred Stocks					25,029,850	XXX	24,507,184	24,504,562	31,284	0	0	525,289	525,289	XXX	80,240	XXX
COMMON STOCKS INDUSTRIAL AND MISC. (UNAFFILIATED) UNITED STATES																
001957-10-9	AT & T	04/09/2002	CIBC WORLD MARKETS	138,859.000	2,095,180		2,912,049	2,912,049	731,963	0	0	(816,869)	(816,869)		5,207	L
053015-10-3	AUTOMATIC DATA PROCESSING, INC	05/17/2002	CIBC WORLD MARKETS	12,500.000	679,855		633,638	633,638	(94,738)	0	0	46,217	46,217		1,438	L
16133R-10-6	CHARTERED SEMICONDUCTOR ADS	04/26/2002	CIBC WORLD MARKETS	12,000.000	310,551		325,200	325,200	2,280	0	0	(14,649)	(14,649)		0	L
261934-10-3	DREYFUS MONEY MARKET	06/28/2002	DIRECT	112,556,839.730	112,556,840		112,556,840	112,556,840	0	0	0	0	0		380,263	L
291087-12-0	EMERSON RADIO CORP WARRANT	01/01/2001	EXPIRATION	179,129.000	0		60,671	60,671	60,671	0	0	(60,671)	(60,671)		0	A
294741-80-6	EQUITY OFFICE 8% SERIES F	06/30/2002	VARIOUS	503,200.000	442,500		503,200	442,500	(60,700)	0	0	0	0		0	L
404119-10-9	HCA INC	05/10/2002	PALI CAPITAL	34,852.000	1,595,372		84,088	84,088	(1,452,188)	0	0	1,511,284	1,511,284		697	L
53219L-10-9	LIFEPOINT HOSPITALS INC	05/10/2002	PALI CAPITAL	1,834.000	72,768		2,037	2,037	(65,747)	0	0	70,731	70,731		0	L
640938-10-6	NETWORK ASSOCIATES INC	04/18/2002	DISTRIBUTION	0.000	1,469		0	0	0	0	0	1,469	1,469		0	L
681919-10-6	OMNICOM GROUP, INC	06/12/2002	FIRST UNION CAPITAL MARKETS	5,100.000	299,055		430,389	430,389	(51,051)	0	0	(131,334)	(131,334)		1,020	L
89579K-10-9	TRIAD HOSPITALS INC	05/10/2002	PALI CAPITAL	1,834.000	77,567		2,039	2,039	(61,013)	0	0	75,528	75,528		0	L
938862-20-8	WASHINGTON GROUP INTL INC	04/01/2002	JEFFERIES & COMPANY, INC	41,914.710	804,738		903,148	903,148	(114)	0	0	(98,410)	(98,410)		0	L
Totals - UNITED STATES					118,935,895	XXX	118,413,299	118,352,599	(990,638)	0	0	583,296	583,296	XXX	388,624	XXX
OTHER COUNTRIES																
X6769Q-10-4	PORTUGAL TELECOM SGPS SA	04/03/2002	Santander Central Hispano Investment Sec	119.000	858		0	0	(865)	(21)	0	858	858		0	U
236277-10-9	DANKA BUSINESS SYSTEMS PLC	04/18/2002	DISTRIBUTION	0.000	1,058		0	0	0	0	0	1,058	1,058		0	L
64611#-13-6	INTERTEK TESTING SERVICES LIMITED	06/28/2002	DIRECT	563,398.000	4,347,049		22,812	22,812	276	0	0	4,324,237	4,324,237		0	A
64611#-11-0	INTERTEK TESTING SVCS LTD WT	06/28/2002	DIRECT	1,383.000	0		0	0	0	0	0	0	0		0	U
Totals - OTHER COUNTRIES					4,348,965	XXX	22,812	22,812	(589)	(21)	0	4,326,153	4,326,153	XXX	0	XXX
6899999 - Common Stocks - Industrial and Miscellaneous					123,284,860	XXX	118,436,111	118,375,411	(991,226)	(21)	0	4,909,449	4,909,449	XXX	388,624	XXX
7099997 - Common Stocks - Part 4					123,284,860	XXX	118,436,111	118,375,411	(991,226)	(21)	0	4,909,449	4,909,449	XXX	388,624	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)
7099998 - Common Stocks - Part 5					6,489,528	XXX	6,317,962	6,317,962	0	0	0	171,567	171,567	XXX	3,311	XXX
7099999 - Total - Common Stocks					129,774,388	XXX	124,754,073	124,693,373	(991,226)	(21)	0	5,081,016	5,081,016	XXX	391,935	XXX
7199999 - Total - Preferred and Common Stocks					154,804,238	XXX	149,261,257	149,197,934	(959,942)	(21)	0	5,606,304	5,606,304	XXX	472,175	XXX
7299999 Totals					2,478,192,831	XXX	2,476,858,276	2,497,272,646	(22,687,157)	(21)	0	(19,079,815)	(19,079,815)	60,625,458	472,175	XXX

(a) For all common stock bearing the NAIC designation "U" provide: the number of such issues .....2 .

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	450	07/19/2002	1075	06/14/2002	CBOE	248,850	33,750		33,750	33,750	(215,100)		(215,100)
S & P 500 INDEX OPTIONS	200	08/17/2002	1075	06/21/2002	CBOE	130,600	78,000		78,000	78,000	(52,600)		(52,600)
S & P 500 INDEX OPTIONS	500	09/20/2002	1075	06/26/2002	CBOE	356,500	445,000		445,000	445,000	88,500		88,500
S & P 500 INDEX OPTIONS	100	08/17/2002	1100	06/19/2002	CBOE	84,300	20,000		20,000	20,000	(64,300)		(64,300)
S & P 500 INDEX OPTIONS	100	08/17/2002	1100	06/19/2002	CBOE	86,300	20,000		20,000	20,000	(66,300)		(66,300)
S & P 500 INDEX OPTIONS	100	08/17/2002	1100	06/19/2002	CBOE	85,300	20,000		20,000	20,000	(65,300)		(65,300)
S & P 500 INDEX OPTIONS	200	07/19/2002	1125	06/12/2002	CBOE	26,600	500		500	500	(26,100)		(26,100)
S & P 500 INDEX OPTIONS	250	12/20/2002	1150	01/25/2002	CBOE	2,088,250	180,000		180,000	180,000	(1,908,250)		(1,908,250)
S & P 500 INDEX OPTIONS	250	03/21/2003	1150	05/03/2002	CBOE	1,100,750	356,850		356,850	356,850	(743,900)		(743,900)
S & P 500 INDEX OPTIONS	300	08/17/2002	1150	05/23/2002	CBOE	375,900	14,250		14,250	14,250	(361,650)		(361,650)
S & P 500 INDEX OPTIONS	200	08/17/2002	1150	05/30/2002	CBOE	142,600	9,500		9,500	9,500	(133,100)		(133,100)
S & P 500 INDEX OPTIONS	200	03/21/2003	1150	06/04/2002	CBOE	610,600	286,000		286,000	286,000	(324,600)		(324,600)
S & P 500 INDEX OPTIONS	750	12/20/2002	1150	06/06/2002	CBOE	1,337,250	540,000		540,000	540,000	(797,250)		(797,250)
S & P 500 INDEX OPTIONS	200	09/20/2002	1175	10/31/2001	CBOE	920,600	12,000		12,000	12,000	(1,391,000)		(1,391,000)
S & P 500 INDEX OPTIONS	200	12/20/2002	1175	01/25/2002	CBOE	1,416,600	92,000		92,000	92,000	(1,324,600)		(1,324,600)
S & P 500 INDEX OPTIONS	200	03/21/2003	1175	04/17/2002	CBOE	1,180,600	206,000		206,000	206,000	(974,600)		(974,600)
S & P 500 INDEX OPTIONS	200	07/19/2002	1175	05/10/2002	CBOE	96,600	0		0	0	(96,600)		(96,600)
S & P 500 INDEX OPTIONS	100	08/17/2002	1175	05/24/2002	CBOE	74,300	0		0	0	(74,300)		(74,300)
S & P 500 INDEX OPTIONS	500	09/20/2002	1175	06/11/2002	CBOE	151,500	30,000		30,000	30,000	(121,500)		(121,500)
S & P 500 INDEX OPTIONS	300	12/20/2002	1200	01/30/2002	CBOE	1,335,900	91,500		91,500	91,500	(1,244,400)		(1,244,400)
S & P 500 INDEX OPTIONS	100	12/20/2002	1200	01/30/2002	CBOE	473,300	30,500		30,500	30,500	(442,800)		(442,800)
S & P 500 INDEX OPTIONS	200	12/20/2002	1225	01/25/2002	CBOE	1,010,600	43,500		43,500	43,500	(967,100)		(967,100)
OPTIONS ON S&P 500 INDEX FUTURES	200	03/21/2003	1225	05/08/2002	CME	1,276,500	315,000		315,000	315,000	(961,500)		(961,500)
OPTIONS ON S&P 500 INDEX FUTURES	400	09/20/2002	1250	05/01/2002	CME	403,000	30,000		30,000	30,000	(373,000)		(373,000)
OPTIONS ON S&P 500 INDEX FUTURES	200	09/20/2002	1275	04/18/2002	CME	276,500	12,500		12,500	12,500	(264,000)		(264,000)
0199999 - Subtotal - Call Options - Hedging Transactions						15,289,800	2,866,850	XXX	2,866,850	2,866,850	(12,905,350)	0	(12,905,350)
0499999 - Subtotal - Call Options						15,289,800	2,866,850	XXX	2,866,850	2,866,850	(12,905,350)	0	(12,905,350)
S & P 500 INDEX OPTIONS	100	09/20/2002	975	06/26/2002	CBOE	482,300	338,500		338,500	338,500	(143,800)		(143,800)
S & P 500 INDEX OPTIONS	200	09/20/2002	975	06/26/2002	CBOE	980,600	677,000		677,000	677,000	(303,600)		(303,600)
S & P 500 INDEX OPTIONS	100	09/20/2002	975	06/26/2002	CBOE	470,300	338,500		338,500	338,500	(131,800)		(131,800)
S & P 500 INDEX OPTIONS	100	09/20/2002	975	06/26/2002	CBOE	455,300	338,500		338,500	338,500	(116,800)		(116,800)
S & P 500 INDEX OPTIONS	250	09/20/2002	1025	06/07/2002	CBOE	1,075,750	1,448,750		1,448,750	1,448,750	373,000		373,000
S & P 500 INDEX OPTIONS	150	12/20/2002	1150	01/30/2002	CBOE	1,500,450	2,460,750		2,460,750	2,460,750	960,300		960,300
S & P 500 INDEX OPTIONS	100	08/17/2002	1150	05/23/2002	CBOE	765,300	1,593,500		1,593,500	1,593,500	828,200		828,200
S & P 500 INDEX OPTIONS	100	07/19/2002	1150	04/25/2002	CBOE	715,300	1,592,500		1,592,500	1,592,500	877,200		877,200
S & P 500 INDEX OPTIONS	100	03/21/2003	1175	04/17/2002	CBOE	920,300	1,886,500		1,886,500	1,886,500	966,200		966,200
OPTIONS ON S&P 500 INDEX FUTURES	50	07/19/2002	1100	04/25/2002	CME	520,375	1,377,500		1,377,500	1,377,500	857,125		857,125
0599999 - Subtotal - Put Options - Hedging Transactions						7,885,975	12,052,000	XXX	12,052,000	12,052,000	4,166,025		4,166,025
0899999 - Subtotal - Put Options						7,885,975	12,052,000	XXX	12,052,000	12,052,000	4,166,025		4,166,025

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
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		3,782	3,782	0		
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		59	59	0		
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		3,126	3,126	0		
Int Rate Cap15 var rate sec-Strike 1mlibor	14,500,000	05/11/2004	12.000	05/04/1994	General Re	303,050	101,858		14	14	0		
Int Rate Cap16 var rate sec-Strike 1mlibor	10,000,000	05/18/2004	12.000	05/16/1994	General Re	198,000	66,935		11	11	0		
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		999	999	0		
Int Rate Cap47 on liability-Strike 10yr CMS	150,000,000	12/09/2002	8.275	12/04/1997	General Re	697,500	270,562		0	0	0		
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		35	35	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	0		
Int Rate Cap50 on liability-Strike 10yr CMS	75,000,000	02/10/2003	8.275	12/04/1997	General Re	227,500	113,116		28	28	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	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	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	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	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		9	9	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	0		
Int Rate Cap57 on liability-Strike 5yr CMT on liab eff 5/20/2003	30,000,000	05/21/2007	4.520	05/16/2002	JP Morgan	1,650,000	1,650,000		1,276,394	1,276,394	0		
0999999 - Subtotal - Caps - Hedging Transactions						6,322,478	3,392,127	XXX	1,284,457	1,284,457	0		
1299999 - Subtotal - Caps						6,322,478	3,392,127	XXX	1,284,457	1,284,457	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		384,968	384,968			
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		423,887	423,887			
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		441,459	441,459			
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		251,480	251,480			
1399999 - Subtotal - Floors - Hedging Transactions						248,600	166,192	XXX	1,501,794	1,501,794			
1699999 - Subtotal - Floors						248,600	166,192	XXX	1,501,794	1,501,794			
2599999 - Subtotal - Hedging Transactions						29,746,853	18,477,169	XXX	17,705,101	17,705,101	(8,739,325)	0	(8,739,325)
2799999 - Subtotal - Other Derivative Transactions								XXX					
9999999 - Totals						29,746,853	18,477,169	XXX	17,705,101	17,705,101	(8,739,325)	0	(8,739,325)

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	09/20/2002	1125	05/01/2002	CME	749,250	77,500		77,500	77,500	(671,750)		671,750
OPTIONS ON S&P 500 INDEX FUTURES	100	09/20/2002	1150	04/17/2002	CME	936,750	42,500		42,500	42,500	(894,250)		894,250
OPTIONS ON S&P 500 INDEX FUTURES	100	09/20/2002	1150	04/17/2002	CME	949,250	42,500		42,500	42,500	(906,750)		906,750
OPTIONS ON S&P 500 INDEX FUTURES	100	09/20/2002	1150	05/01/2002	CME	556,750	42,500		42,500	42,500	(514,250)		514,250
0199999 - Subtotal - Call Options - Hedging Transactions						3,192,000	205,000	XXX	205,000	205,000	(2,987,000)		2,987,000
0499999 - Subtotal - Call Options						3,192,000	205,000	XXX	205,000	205,000	(2,987,000)		2,987,000
S & P 500 INDEX OPTIONS	100	09/20/2002	875	06/26/2002	CBOE	169,700	122,500		122,500	122,500	(47,200)		47,200
S & P 500 INDEX OPTIONS	200	09/20/2002	875	06/26/2002	CBOE	339,400	245,000		245,000	245,000	(94,400)		94,400
S & P 500 INDEX OPTIONS	100	09/20/2002	875	06/26/2002	CBOE	159,700	122,500		122,500	122,500	(37,200)		37,200
S & P 500 INDEX OPTIONS	100	09/20/2002	875	06/26/2002	CBOE	159,700	122,500		122,500	122,500	(37,200)		37,200
S & P 500 INDEX OPTIONS	250	09/20/2002	900	06/07/2002	CBOE	274,250	392,500		392,500	392,500	118,250		(118,250)
S & P 500 INDEX OPTIONS	100	07/19/2002	950	05/10/2002	CBOE	66,700	101,000		101,000	101,000	34,300		(34,300)
S & P 500 INDEX OPTIONS	100	08/17/2002	1025	05/23/2002	CBOE	174,700	529,500		529,500	529,500	354,800		(354,800)

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	50	07/19/2002	975	04/25/2002	CME	112,125	207,500		207,500	207,500	95,375		(95,375)
OPTIONS ON S&P 500 INDEX FUTURES	8	09/20/2002	1125	03/27/2002	CME	86,540	274,600		274,600	274,600	188,060		(188,060)
OPTIONS ON S&P 500 INDEX FUTURES	100	09/20/2002	1125	04/17/2002	CME	1,249,250	3,432,500		3,432,500	3,432,500	2,183,250		(2,183,250)
OPTIONS ON S&P 500 INDEX FUTURES	100	09/20/2002	1125	05/01/2002	CME	1,761,750	3,432,500		3,432,500	3,432,500	1,670,750		(1,670,750)
0599999 - Subtotal - Put Options - Hedging Transactions						4,553,815	8,982,600	XXX	8,982,600	8,982,600	4,428,785		(4,428,785)
0899999 - Subtotal - Put Options						4,553,815	8,982,600	XXX	8,982,600	8,982,600	4,428,785		(4,428,785)
2599999 - Subtotal - Hedging Transactions						7,745,815	9,187,600	XXX	9,187,600	9,187,600	1,441,785		(1,441,785)
2699999 - Subtotal - Income Generation Transactions								XXX					
2799999 - Subtotal - Other Derivative Transactions								XXX					
9999999 - Totals						7,745,815	9,187,600	XXX	9,187,600	9,187,600	1,441,785		(1,441,785)

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	6.8350	06/08/1992	General Re				1,155,876	1,155,876			88,440	19,973
Int Rate Swap19-Rate Rec (Pay) 8.7%/(1m Libor) on var rate securities	1,000,000	06/10/2019	6.8550	06/08/1992	General Re				1,232,549	1,232,549			88,541	20,589
Int Rate Swap20-Rate Rec (Pay) 8.7%/(1m Libor) on var rate securities	1,000,000	06/10/2020	6.8750	06/08/1992	General Re				1,313,069	1,313,069			88,641	21,189
Int Rate Swap21-Rate Rec (Pay) 8.7%/(1m Libor) on var rate securities	1,000,000	06/10/2021	6.8950	09/01/1992	General Re				1,399,091	1,399,091			88,742	21,771
Int Rate Swap22-Rate Rec (Pay) 8.7%/(1m Libor) on var rate securities	1,000,000	06/10/2002	6.9150	06/08/1992	General Re				1,490,055	1,490,055			88,842	22,338
Int Rate Swap54-Rate Rec (Pay) 7.3%/(1m Libor) on var rate securities	8,000,000	09/15/2004	5.4350	02/15/1995	Bank Of America				670,465	670,465			216,362	59,514
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				54,288	54,288			87,069	25,309
Int Rate Swap70-Rate Rec (Pay) 6.5%/(1m Libor) on var rate securities	10,000,000	09/15/2002	4.6750	07/15/1995	Barclays Bank				98,796	98,796			232,453	22,965
Int Rate Swap72-Rate Rec (Pay) 5 yr CMS/(7.7%) on comm mtg loans	19,800,000	09/01/2005	-2.6520	08/02/1995	JP Morgan Chase & Co					(1,419,817)			(262,548)	176,413
Int Rate Swap73-Rate Rec (Pay) 5 yr CMS/(7.5%) on comm mtg loans	9,600,000	07/01/2005	-1.8610	08/30/1995	JP Morgan Chase & Co					(619,149)			(89,328)	83,214
Int Rate Swap74-Rate Rec (Pay) 5 yr CMS/(7.65%) on comm mtg loans	23,750,000	03/01/2005	-2.8360	08/30/1995	UBS AG				(1,453,333)	(1,453,333)			(308,722)	194,084
Int Rate Swap75-Rate Rec (Pay) 5 yr CMS/(7.54%) on comm mtg loans	13,000,000	08/01/2004	-2.1480	08/30/1995	UBS AG					(654,494)			(139,620)	93,979
Int Rate Swap76-Rate Rec (Pay) 5 yr CMS/(7.6%) on comm mtg loans	11,375,000	05/01/2005	-2.6240	08/30/1995	UBS AG					(396,207)			(134,667)	95,820
Int Rate Swap80-Rate Rec (Pay) 5 yr CMS/(6.8%) on comm mtg loans	22,000,000	08/14/2007	-1.5010	10/26/1995	Barclays Bank					(994,871)			(165,110)	249,048
Int Rate Swap81-Rate Rec (Pay) 3m Libor/(6.46%) on comm mtg loans	5,000,000	10/01/2007	-4.4300	10/26/1995	Credit Suisee					(429,056)			(112,864)	57,323
Int Rate Swap88 -Rate Rec (Pay) 3m Libor/(6.06%) on fixed rate securities	5,500,000	01/17/2006	-4.0800	01/15/1996	UBS AG					(283,528)			(113,740)	51,839
Int Rate Swap93-Rate Rec (Pay) 1m Libor/(6.7%) on fixed rate securities	10,500,000	03/13/2006	-4.9050	12/11/1996	Bank Of America				(163,590)	(962,296)			(256,040)	101,042
Int Rate Swap95-Rate Rec (Pay) 3m Libor/(7.285%) on fixed rate securities	10,000,000	04/03/2006	-5.2550	05/20/1996	CIBC					(1,081,318)			(267,206)	96,975
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	-.25	12/07/1996	UBS AG					(688,295)			(14,375)	140,169
Int Rate Swap97-Rate Rec (Pay) 7%/(3m Libor) on var rate securities	5,000,000	07/15/2003	5.1231	12/14/1996	Credit Suisee				242,352	242,352			126,510	25,509
Int Rate Swap99-Rate Rec (Pay) 6.7%/(3m Libor) on var rate securities	2,500,000	07/03/2003	4.7000	10/01/1996	Bank One				56,365	56,365			63,348	12,551
Fwd Int Rate Swap102-Rate Rec (Pay) 5 yr CMS/(7.6%) on fixed rate securities effective 8/6/2002	19,750,000	08/07/2006	0.0000	10/30/1996	UBS AG				(1,421,663)	(1,421,663)			0	200,120
Fwd Int Rate Swap103-Rate Rec (Pay) 5 yr CMS/(7.58%) on fixed rate securities effective 8/1/2002	11,250,000	08/06/2006	0.0000	10/30/1996	Deutsche Bank				(856,634)	(856,634)			0	113,955
Fwd Int Rate Swap104-Rate Rec (Pay) 5 yr CMS/(7.4%) on fixed rate securities effective 8/1/2002	19,000,000	08/01/2006	0.0000	11/05/1996	Deutsche Bank				(1,351,166)	(1,351,166)			0	192,135
Int Rate Swap105-Rate Rec (Pay) 5 yr CMS/(7.4%) on fixed rate securities	10,000,000	08/01/2011	-2.4270	11/05/1996	Deutsche Bank				(618,729)	(618,729)			(118,367)	150,774
Int Rate Swap109-Rate Rec (Pay) 5 yr CMS/(6.78%)	20,000,000	03/21/2007	-0.1700	02/13/1997	Bank One				(512,574)	(512,574)			(17,000)	217,394
Int Rate Swap112-Rate Rec (Pay) 7.0%/(1m Libor) on var rate securities	6,000,000	03/17/2003	5.1600	04/28/1997	Goldman Sachs				212,940	212,940			154,022	25,320
Int Rate Swap114-Rate Rec (Pay) 1m Libor/(6.9%) on fixed rate securities	5,142,857	06/12/2007	-5.1290	05/02/1997	Morgan Stanley					(353,710)			(128,805)	57,230
Int Rate Swap115-Rate Rec (Pay) 6.5%/(1m Libor) on var rate securities	5,000,000	08/16/2004	4.6825	06/16/1997	Bank Of America				313,556	313,556			116,414	36,499

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 Swap116-Rate Rec (Pay) 6.4%/(1m Libor) on var rate securities	9,000,000	11/15/2002	4.6050	06/23/1997	Morgan Stanley				75,314	75,314			178,068	27,670
Int Rate Swap119-Rate Rec (Pay) 10 yr CMS minus 62bp/(6.573%) on fixed rate securities	16,000,000	04/01/2003	-1.7430	06/27/1997	Salomon Bros				(211,370)	(211,370)			(95,355)	69,440
Int Rate Swap121-Rate Rec (Pay) 10 yr CMT minus 20.3bp/(3m Libor) on var rate securities	14,000,000	10/01/2010	2.9850	06/27/1997	Deutsche Bank				471,026	471,026			218,783	201,185
Int Rate Swap123-Rate Rec (Pay) 6.3%/(1m Libor) on var rate securities	2,000,000	10/15/2003	4.5100	07/14/1997	Deutsche Bank				84,118	84,118			44,841	11,372
Int Rate Swap127-Rate Rec (Pay) 6.7%/(1m Libor) on var rate securities	5,000,000	06/17/2007	4.8375	08/21/1997	Deutsche Bank				477,684	477,684			120,646	55,718
Int Rate Swap131-Rate Rec (Pay) 6.3%/(3m Libor) on var rate securities	5,000,000	11/15/2002	4.4230	10/15/1997	Merrill Lynch				82,858	82,858			109,616	15,372
Int Rate Swap134-Rate Rec (Pay) 6.2%/(3m Libor) on var rate securities	9,000,000	11/15/2002	4.3350	10/24/1997	UBS AG				145,499	145,499			193,348	27,670
Currency Swap on Close Brothers Sterling Rate Rec (Pay) 8.29%/(GBP 10.07%)	10,000,000	07/28/2005	-1.7800	07/28/1995	JP Morgan Chase & Co			@	366,095				0	87,742
Int Rate Swap141-Rate Rec (Pay) 5.7%/(1m Libor) on var rate securities	5,000,000	09/15/2004	3.8650	01/13/1998	CIBC				250,678	250,678			95,977	37,196
Int Rate Swap142-Rate Rec (Pay) 5.7%/(1m Libor) on var rate securities	18,565,000	10/15/2002	3.8100	01/28/1998	Merrill Lynch				207,500	207,500			351,256	50,259
Int Rate Swap150-Rate Rec (Pay) 3m Libor/(6.1%) on fixed rate securities	47,821,375	04/02/2007	-4.0317	04/14/1998	Salomon Bros				(2,272,233)	(2,272,233)			(983,693)	521,610
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				(331,725)	(331,725)			0	541,020
Int Rate Swap157-Rate Rec (Pay) 3m Libor/(5.99%) on fixed rate securities	20,300,000	12/01/2009	-4.0935	07/09/1998	Morgan Stanley					(1,212,308)			(406,088)	276,621
Fwd Int Rate Swap160-Rate Rec (Pay) 3m Libor/(6.04%) on fixed rate securities, effective 8/1/2002	26,500,000	05/01/2008	0.0000	07/21/1998	Morgan Stanley				(1,573,541)	(1,573,541)			0	320,231
Int Rate Swap161A-Rate Rec (Pay) 3m Libor/(5.979%) on fixed rate securities	17,000,000	06/02/2008	-4.0815	12/01/2000	Salomon					(1,095,503)			(344,143)	206,967
Int Rate Swap161B-Rate Rec (Pay) 3m Libor/(5.979%) on fixed rate securities	15,000,000	12/03/2012	-4.0815	12/01/2000	Salomon					(878,274)			(303,656)	242,282
Int Rate Swap162A-Rate Rec (Pay) 3m Libor/(5.913%) on fixed rate securities	16,900,000	09/01/2007	-4.0155	12/01/2000	Morgan Stanley					(978,239)			(336,480)	192,232
Int Rate Swap162B-Rate Rec (Pay) 3m Libor/(5.913%) on fixed rate securities	12,800,000	09/01/2006	-4.0155	12/01/2000	Morgan Stanley					(784,104)			(254,849)	130,775
Int Rate Swap162C-Rate Rec (Pay) 3m Libor/(5.913%) on fixed rate securities	12,400,000	09/03/2007	-4.0155	12/01/2000	Morgan Stanley					(769,108)			(246,885)	141,121
Int Rate Swap163B-Rate Rec (Pay) 3m Libor/(5.817%) on fixed rate securities	14,688,000	06/01/2003	-3.9195	12/01/2000	Deutsche Bank				(466,641)	(466,641)			(332,163)	70,462
Int Rate Swap163C-Rate Rec (Pay) 3m Libor/ (5.817%) on fixed rate securities	9,792,000	09/01/2004	-3.9195	12/01/2000	Deutsche Bank					(492,436)			(215,614)	72,211
Int Rate Swap164A-Rate Rec (Pay) 3m Libor/(5.454%) on fixed rate securities	16,900,000	07/01/2004	-3.4240	10/02/2000	JP Morgan Chase & Co				(53,465)	(534,646)			(296,000)	119,665
Int Rate Swap164B-Rate Rec (Pay) 3m Libor/(5.454%) on fixed rate securities	18,300,000	01/02/2007	-3.4240	10/02/2000	JP Morgan Chase & Co					(803,356)			(346,164)	194,367
Int Rate Swap164C-Rate Rec (Pay) 3m Libor/(5.454%) on fixed rate securities	15,700,000	07/02/2007	-3.4240	10/02/2000	JP Morgan Chase & Co					(654,136)			(274,982)	175,676
Int Rate Swap164D-Rate Rec (Pay) 3m Libor/(5.454%) on fixed rate securities	11,400,000	07/01/2008	-3.4240	10/02/2000	JP Morgan Chase & Co					(421,738)			(199,668)	139,717
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 Swapco				595,011	595,011			0	710,298
Int Rate Swap168A-Rate Rec (Pay) 3m Libor/(5.439%) on fixed rate securities	9,867,000	11/03/2003	-3.5265	11/01/2000	Credit Suisse				(26,575)	(332,187)			(156,922)	57,220
Int Rate Swap168B-Rate Rec (Pay) 3m Libor/(5.439%) on fixed rate securities	19,305,000	11/01/2008	-3.5265	11/01/2000	Bank Of America					(665,106)			(348,715)	243,144

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 Swap168C-Rate Rec (Pay) 3m Libor/(5.439%) on fixed rate securities	13,728,000	11/01/2013	-3.5265	11/01/2000	Bank Of America					(106,789)			(242,357)	231,226
Currency Swap170-Rate Rec (Pay) 5.3125%/(GBP 6m Libor plus .10%) on var rate securities	30,623,500	11/18/2002	1.2002	11/17/1998	Dresdner Bank			@		3,032,784			0	95,167
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				(352,387)	(352,387)			0	511,789
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 Swapco				(163,028)	(163,028)			0	303,863
Int Rate Swap173-Rate Rec (Pay) 3m Libor/(6.564%) on fixed rate securities	59,212,500	04/26/2013	-4.6240	07/20/1999	Banque AIG					(5,516,786)			(1,367,299)	974,317
Int Rate Swap174-Rate Rec (Pay) 3m Libor/(6.621%) on fixed rate securities	40,000,000	05/26/2009	-4.6810	07/15/1999	Morgan Stanley					(3,919,180)			(920,342)	525,722
Int Rate Swap175-Rate Rec (Pay) 3m Libor/(6.628%) on fixed rate securities	48,000,000	05/29/2009	-4.6880	07/19/1999	Deutsche Bank					(4,731,602)			(1,123,747)	631,241
Int Rate Swap176-Rate Rec (Pay) 3m Libor/(6.584%) on fixed rate securities	25,000,000	04/27/2009	-4.6440	07/20/1999	Deutsche Bank					(2,387,657)			(846,445)	326,682
Int Rate Swap179-Rate Rec (Pay) CHF 3.87%/(3m Libor plus .28%) on EMTN liability	22,700,000	11/18/2004	1.8468	11/18/1999	UBS AG			@		1,565,274			0	175,432
Int Rate Swap180-Rate Rec (Pay) CHF 4.26%/(CHF 3m-Libor-BBA plus .1%) on EMTN liability	157,232,700	01/14/2010	1.8109	11/30/1999	UBS AG			@		9,508,744			0	2,159,868
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	-0.6657	11/30/1999	UBS AG			@		9,020,893			0	2,159,868
Int Rate Swap182-Rate Rec (Pay) 3m Libor/(6.754%) on fixed rate securities	50,000,000	11/01/2004	-4.8415	12/08/1999	Bank Of America					(3,644,737)			(1,200,097)	382,628
Int Rate Swap183-Rate Rec (Pay) 3m Libor/(6.7525%) on fixed rate securities	26,000,000	12/15/2004	-4.8656	12/08/1999	Goldman Sachs					(1,945,377)			(624,378)	204,022
Int Rate Swap184-Rate Rec (Pay) 3m Libor plus .0025%/(7.4725%) on fixed rate securities	21,500,000	03/15/2005	-5.5856	02/09/2000	Morgan Stanley					(2,084,073)			(593,442)	176,954
Int Rate Swap185-Rate Rec (Pay) 3m Libor/(7.4650%) on fixed rate securities	29,000,000	06/15/2007	-5.5781	02/09/2000	UBS AG					(3,767,820)			(799,734)	322,984
Int Rate Swap186-Rate Rec (Pay) 3m Libor/(7.4375%) on fixed rate securities	27,000,000	02/15/2005	-5.5375	02/09/2000	Goldman Sachs					(2,540,796)			(742,383)	219,053
Int Rate Swap187-Rate Rec (Pay) 3m Libor/(7.4100%) on fixed rate securities	45,965,000	02/15/2005	-5.5100	02/14/2000	Salomon Swapco					(4,293,793)			(1,427,071)	372,917
Int Rate Swap188-Rate Rec (Pay) 3m Libor/(7.4375%) on fixed rate securities	30,000,000	08/15/2005	-5.5100	02/14/2000	Salomon Swapco					(3,081,594)			(820,745)	279,138
Int Rate Swap189-Rate Rec (Pay) 3m Libor/(7.5150%) on fixed rate securities	26,000,000	12/15/2009	-5.5150	02/14/2000	Banque AIG					(4,030,516)			(723,503)	355,206
Int Rate Swap191-Rate Rec (Pay) 3m Libor/(7.39%) on fixed rate securities	30,000,000	03/01/2010	-5.4975	02/28/2000	Banque AIG					(4,453,400)			(808,622)	415,529
Int Rate Swap192-Rate Rec (Pay) 3m Libor/(7.3220%) on fixed rate securities	41,860,000	03/15/2005	-5.4351	03/10/2000	Deutsche Bank					(3,897,813)			(1,124,445)	344,525
Int Rate Swap193-Rate Rec (Pay) 3m Libor/(7.1825%) on fixed rate securities	26,000,000	04/11/2010	-5.1925	04/05/2000	Banque AIG					(3,528,653)			(679,907)	362,751
Int Rate Swap194-Rate Rec (Pay) 3m Libor/(7.167%) on fixed rate securities	40,000,000	05/10/2010	-5.2707	04/10/2000	UBS AG					(5,408,058)			(1,039,514)	560,919
Int Rate Swap195-Rate Rec (Pay) 3m Libor/(7.194%) on fixed rate securities	23,445,000	11/15/2007	-5.2940	04/12/2000	Goldman Sachs					(2,758,726)			(616,091)	271,922
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	3.0558	04/04/2000	UBS AG			@		25,085,644			0	1,691,634
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	-0.5497	05/04/2000	UBS AG			@		9,659,733			0	489,633
Int Rate Swap198-Rate Rec (Pay) 3m Libor/(7.705%) on fixed rate securities	15,000,000	05/01/2005	-5.7925	05/05/2000	JP Morgan Chase & Co					(1,584,578)			(431,486)	126,356
Int Rate Swap199-Rate Rec (Pay) 3m Libor/(7.762%) on fixed rate securities	29,000,000	09/17/2007	-5.8751	05/10/2000	Bank Of America					(4,243,697)			(842,799)	331,260

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Int Rate Swap201-Rate Rec (Pay) 3m Libor plus .55%/(3m Libor plus .37%) on EMTN liabilities	30,000,000	07/27/2006	0.1800	07/14/2000	Dresdner Bank AG			@	99,481	99,481			0	302,863
Int Rate Swap202-Rate Rec (Pay) 3m Libor/(7.155%) on fixed rate securities	35,800,000	07/01/2005	-5.1250	07/20/2000	Goldman Sachs					(3,352,580)			(924,802)	310,320
Int Rate Swap203-Rate Rec (Pay) 3m Libor/(7.039%) on fixed rate securities	36,000,000	09/01/2005	-5.1415	08/11/2000	JP Morgan Chase & Co					(3,321,881)			(907,616)	320,751
Int Rate Swap204-Rate Rec (Pay) 3m Libor/(6.947%) on fixed rate securities	50,000,000	09/01/2005	-5.0495	08/24/2000	Salomon Swapco					(4,476,325)			(1,237,578)	445,487
Int Rate Swap205-Rate Rec (Pay) 3m Libor/(6.95%) on fixed rate securities	32,995,000	11/01/2006	-5.0375	08/25/2000	Morgan Stanley					(3,355,238)			(821,478)	343,785
Int Rate Swap206-Rate Rec (Pay) 3m Libor/(6.865%) on fixed rate securities	43,000,000	09/15/2005	-4.9781	09/15/2000	Deutsche Bank					(3,765,745)			(1,073,213)	385,426
Int Rate Swap207-Rate Rec (Pay) 7.125%/(3m Libor plus .271%) on EMTN liabilities	200,000,000	09/26/2005	4.9840	09/19/2000	Credit Suisse			@		17,495,860			0	1,801,065
Int Rate Swap208-Rate Rec (Pay) 7.125%/(3m Libor plus .273%) on EMTN liabilities	200,000,000	09/26/2005	4.9820	09/19/2000	Goldman Sachs			@		17,483,418			0	1,801,065
Int Rate Swap209-Rate Rec (Pay) 3m Libor/(6.7975%) on fixed rate securities	20,000,000	12/15/2004	-4.9106	09/22/2000	UBS AG					(1,517,653)			(484,791)	156,940
Int Rate Swap210-Rate Rec (Pay) 3m Libor/(6.845%) on fixed rate securities	41,500,000	10/01/2005	-4.8150	09/27/2000	Merrill Lynch					(3,634,892)			(1,017,099)	374,509
Int Rate Swap211-Rate Rec (Pay) 3m Libor/(6.7350%) on fixed rate securities	38,800,000	10/01/2005	-4.7050	10/12/2000	Credit Suisse					(3,265,121)			(929,467)	350,144
Int Rate Swap212-Rate Rec (Pay) 3m Libor/(6.8075%) on fixed rate securities	30,600,000	10/15/2005	-4.8275	11/06/2000	Banque AIG					(2,655,465)			(743,283)	277,765
Int Rate Swap213-Rate Rec (Pay) GBP 6.375%/(3m Libor + .5%) on EMTN liabilities	213,450,000	01/17/2011	4.3929	11/16/2000	Merrill Lynch			@		23,386,052			0	3,121,805
Int Rate Swap214-Rate Rec (Pay) 3m Libor/(6.6783%) on fixed rate securities	30,000,000	09/15/2005	-4.7914	11/17/2000	JP Morgan Chase & Co					(2,458,300)			(709,306)	268,902
Int Rate Swap215-Rate Rec (Pay) 3m Libor/(6.6475%) on fixed rate securities	30,000,000	12/20/2004	-4.7675	11/20/2000	Deutsche Bank					(2,176,546)			(701,642)	236,064
Int Rate Swap216-Rate Rec (Pay) 3m Libor/(6.7430%) on fixed rate securities	24,000,000	07/01/2007	-4.7130	11/17/2000	Morgan Stanley					(2,351,332)			(571,398)	268,475
Int Rate Swap218-Rate Rec (Pay) 3m Libor/(6.8500%) on fixed rate securities	22,000,000	11/15/2010	-4.9500	11/21/2000	Salomon Swapco					(2,540,302)			(540,280)	318,498
Int Rate Swap219-Rate Rec (Pay) 3m Libor/(6.8400%) on fixed rate securities	35,000,000	11/01/2010	-4.9275	11/21/2000	UBS AG					(4,011,913)			(855,427)	505,541
Int Rate Swap220-Rate Rec (Pay) 3m Libor/(6.6960%) on fixed rate securities	25,000,000	06/01/2006	-4.7985	11/22/2000	Bank Of America					(2,220,333)			(596,714)	247,591
Int Rate Swap221-Rate Rec (Pay) 3m Libor/(6.8000%) on fixed rate securities	35,000,000	10/02/2010	-4.7625	11/22/2000	Credit Suisse					(3,916,359)			(844,591)	503,046
Int Rate Swap222-Rate Rec (Pay) 3m Libor/(6.7750%) on fixed rate securities	36,000,000	09/15/2009	-4.8881	11/22/2000	Bank Of America				(129,058)	(3,880,450)			(868,574)	483,542
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				(2,156,900)	(2,156,900)			0	468,165
Int Rate Swap224-Rate Rec (Pay) 3m Libor/(6.3650%) on fixed rate securities	47,000,000	12/15/2005	-4.4781	12/05/2000	Merrill Lynch					(3,487,582)			(1,037,621)	437,316
Int Rate Swap225-Rate Rec (Pay) 3m Libor/(6.3370%) on fixed rate securities	26,700,000	03/31/2011	-4.4820	12/13/2000	Goldman Sachs					(2,136,479)			(575,811)	395,037
Int Rate Swap226-Rate Rec (Pay) 3m Libor/(6.1725%) on fixed rate securities	20,000,000	08/31/2009	-4.2737	12/14/2000	Salomon Swapco					(1,431,911)			(412,970)	267,868
Int Rate Swap227-Rate Rec (Pay) 3m Libor/(6.1070%) on fixed rate securities	37,700,000	03/01/2008	-4.2095	12/28/2000	Deutsche Bank					(2,602,889)			(774,794)	449,009
Int Rate Swap228-Rate Rec (Pay) 3m Libor/(6.1750%) on fixed rate securities	23,000,000	03/01/2011	-4.2775	12/28/2000	ABN-AMRO					(1,576,319)			(480,506)	338,694
Int Rate Swap229-Rate Rec (Pay) EUR 3.00%/(3m Libor plus .19%) on EMTN liabilities	28,350,000	02/27/2004	1.0578	01/11/2001	ABN-AMRO			@		815,361			0	182,798
Int Rate Swap230-Rate Rec (Pay) 3m Libor/(5.6625%) on fixed rate securities	60,800,000	11/01/2005	-3.7500	01/19/2001	Salomon Swapco					(3,116,242)			(1,128,038)	555,785

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Int Rate Swap232-Rate Rec (Pay) 6.15%/(3m Libor plus .293%) on EMTN liabilities	125,000,000	02/01/2006	3.9445	01/25/2001	Goldman Sachs			@		7,187,401			0	1,184,951
Int Rate Swap233-Rate Rec (Pay) 6.15%/(3m Libor plus .3%) on EMTN liabilities	125,000,000	02/01/2006	3.9375	01/25/2001	Merrill Lynch			@		7,157,496			0	1,184,951
Int Rate Swap236-Rate Rec (Pay) 3m Libor/(5.695%) on fixed rate securities	25,000,000	03/15/2006	-3.8081	02/05/2001	Deutsche Bank					(1,317,926)			(476,086)	240,754
Int Rate Swap237-Rate Rec (Pay) 3m Libor/(5.841%) on fixed rate securities	30,000,000	01/15/2008	-3.8610	02/13/2001	Morgan Stanley				(117,227)	(1,678,831)			(588,602)	353,311
Int Rate Swap238-Rate Rec (Pay) 3m Libor/(5.645%) on fixed rate securities	11,000,000	11/01/2005	-3.7325	02/13/2001	Bank Of America					(557,766)			(361,898)	100,553
Int Rate Swap239-Rate Rec (Pay) 3m Libor/(6.114%) on fixed rate securities	23,000,000	02/15/2011	-4.2140	02/14/2001	Bank Of America					(1,472,450)			(480,198)	337,944
Int Rate Swap240-Rate Rec (Pay) 3m Libor/(5.785%) on fixed rate securities	22,000,000	06/15/2006	-3.8981	02/16/2001	Salomon Swapco					(1,228,759)			(421,895)	218,943
Int Rate Swap241-Rate Rec (Pay) GBP 6.375%/(3m Libor plus .45%) on EMTN liabilities	74,715,941	01/17/2011	4.1153	02/16/2001	Merrill Lynch			@		4,369,742			0	1,092,755
Int Rate Swap242-Rate Rec (Pay) 3m Libor/(5.89%) on fixed rate securities	31,640,000	02/21/2008	-3.9875	02/20/2001	Goldman Sachs					(1,836,638)			(684,249)	376,014
Int Rate Swap243-Rate Rec (Pay) 3m Libor/(6.115%) on fixed rate securities	10,000,000	01/31/2013	-4.1937	02/23/2001	Banque AIG					(569,354)			(207,515)	162,767
Int Rate Swap244-Rate Rec (Pay) 3m Libor/(5.48%) on fixed rate securities	23,380,000	03/16/2006	-3.5931	02/28/2001	Credit Suisse					(1,059,226)			(409,990)	225,236
Int Rate Swap245-Rate Rec (Pay) 3m Libor/(5.798%) on fixed rate securities	71,500,000	03/01/2011	-3.9005	03/01/2001	Banque AIG					(2,994,994)			(1,358,969)	1,052,895
Int Rate Swap246-Rate Rec (Pay) 3m Libor/(5.903%) on fixed rate securities	29,000,000	03/01/2011	-4.0055	03/06/2001	Bank Of America					(1,428,889)			(580,681)	427,048
Int Rate Swap247-Rate Rec (Pay) 3m Libor/(5.854%) on fixed rate securities	33,000,000	02/15/2011	-3.9540	03/09/2001	UBS					(1,508,668)			(646,079)	484,876
Int Rate Swap248-Rate Rec (Pay) GBP 6.375%/(3m Libor + .44%) on EMTN liabilities	88,080,000	01/17/2011	4.2425	03/09/2001	Morgan Stanley			@		6,935,591			0	1,288,211
Int Rate Swap249-Rate Rec (Pay) 3m Libor/(5.581%) on fixed rate securities	128,000,000	07/01/2007	-3.5510	03/14/2001	Credit Suisse					(6,152,501)			(2,303,778)	1,431,867
Int Rate Swap250-Rate Rec (Pay) 3m Libor/(5.29%) on fixed rate securities	60,000,000	06/15/2005	-3.4031	03/16/2001	Bank of America					(2,433,494)			(1,002,123)	516,283
Int Rate Swap251-Rate Rec (Pay) 3m Libor/(5.5663%) on fixed rate securities	35,000,000	01/15/2008	-3.5863	03/16/2001	ABN-AMRO					(1,487,116)			(632,951)	412,196
Int Rate Swap252-Rate Rec (Pay) 3m Libor/(5.733%) on fixed rate securities	28,000,000	03/01/2011	-3.8355	03/16/2001	Goldman Sachs					(1,044,221)			(523,084)	412,323
Int Rate Swap253-Rate Rec (Pay) 3m Libor/(5.713%) on fixed rate securities	45,000,000	09/01/2010	-3.8155	03/16/2001	Salomon Swapco					(1,721,811)			(836,170)	643,440
Int Rate Swap254-Rate Rec (Pay) 3m Libor/(5.64%) on fixed rate securities	23,000,000	05/15/2009	-3.7400	03/16/2001	Salomon Swapco					(923,230)			(425,688)	301,630
Int Rate Swap255-Rate Rec (Pay) 3m Libor/(5.38%) on fixed rate securities	35,000,000	03/15/2006	-3.4931	03/16/2001	JP Morgan Chase & Co					(1,464,854)			(610,783)	337,055
Int Rate Swap256-Rate Rec (Pay) 3m Libor/(5.3475%) on fixed rate securities	30,000,000	06/01/2006	-3.4500	03/16/2001	Merrill Lynch					(1,249,709)			(502,622)	297,109
Int Rate Swap257-Rate Rec (Pay) 3m Libor/(5.893%) on fixed rate securities	16,200,000	02/14/2011	-3.9930	03/30/2001	Banque AIG					(859,730)			(461,769)	237,992
Int Rate Swap258-Rate Rec (Pay) AUD 3.00%/(AUD 3m Libor plus .5%) on EMTN liabilities	152,040,000	05/15/2006	-2.4945	04/24/2001	UBS			@		2,986,283			0	1,496,786
Int Rate Swap259-Rate Rec (Pay) AUD 3m Libor plus .5%/(3m Libor plus .5%) on EMTN liabilities	152,040,000	05/15/2006	3.5526	04/24/2001	Credit Suisse			@		17,332,442			0	1,496,786
Int Rate Swap260-Rate Rec (Pay) 3m Libor/(5.495) on fixed rate securities	38,850,000	05/26/2006	-3.5950	04/26/2001	Deutsche Bank					(1,763,827)			(680,292)	381,248
Int Rate Swap261-Rate Rec (Pay) 3m Libor/(5.997%) on fixed rate securities	37,440,000	05/15/2011	-4.0970	05/09/2001	Goldman Sachs					(2,066,145)			(759,776)	557,826
Int Rate Swap262-Rate Rec (Pay) 3m Libor/(5.873%) on fixed rate securities	31,800,000	09/01/2007	-3.9755	05/23/2001	JP Morgan Chase & Co					(1,938,232)			(626,709)	361,715

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Int Rate Swap263-Rate Rec (Pay) 3m Libor/(6.16%) on fixed rate securities	27,000,000	06/01/2011	-4.2625	05/24/2001	Morgan Stanley					(1,801,582)			(562,047)	403,332
Int Rate Swap264-Rate Rec (Pay) 3m Libor/(5.9525%) on fixed rate securities	20,200,000	06/01/2008	-4.0550	05/24/2001	UBS					(1,289,604)			(399,537)	245,869
Int Rate Swap265-Rate Rec (Pay) 6.5%/(3m Libor plus .418%) on EMTN liabilities	125,000,000	06/14/2011	4.1951	06/07/2001	Merrill Lynch			@		7,546,951			0	1,871,000
Int Rate Swap266-Rate Rec (Pay) 6.5%/(3m Libor plus .419%) on EMTN liabilities	125,000,000	06/14/2011	4.1941	06/07/2001	Salomon Swapco			@		7,537,701			0	1,871,000
Int Rate Swap267-Rate Rec (Pay) 3m Libor/(6.112%) on fixed rate securities	34,000,000	06/01/2011	-4.2145	06/08/2001	UBS					(2,150,803)			(921,901)	507,900
Int Rate Swap268-Rate Rec (Pay) 3m Libor/(6.134%) on fixed rate securities	30,000,000	06/15/2011	-4.2471	06/08/2001	Goldman Sachs					(1,944,180)			(627,661)	449,109
Int Rate Swap269-Rate Rec (Pay) 3m Libor/(6.137%) on fixed rate securities	55,000,000	04/15/2011	-4.1570	06/08/2001	Credit Suisse					(3,600,834)			(1,151,579)	815,655
Int Rate Swap270-Rate Rec (Pay) 3m Libor/(6.085%) on fixed rate securities	25,000,000	05/15/2011	-4.1850	06/11/2001	Bank Of America					(1,537,923)			(518,329)	372,480
Int Rate Swap271-Rate Rec (Pay) 3m Libor/(5.59%) on fixed rate securities	87,920,000	10/01/2006	-3.5600	06/21/2001	Lehman Brothers					(4,403,397)			(1,586,364)	907,062
Int Rate Swap272-Rate Rec (Pay) 3m Libor/(6.035%) on fixed rate securities	45,000,000	04/01/2011	-4.0050	06/21/2001	JP Morgan Chase & Co				(222,766)	(2,623,953)			(919,616)	665,898
Int Rate Swap273-Rate Rec (Pay) 3m Libor/(5.69%) on fixed rate securities	36,800,000	06/15/2007	-3.8031	06/26/2001	Banque AIG					(1,862,879)			(688,235)	409,855
Int Rate Swap274-Rate Rec (Pay) 3m Libor/(5.87%) on fixed rate securities	27,500,000	07/02/2008	-3.8325	06/28/2001	Deutsche Bank					(1,548,944)			(535,732)	337,112
Int Rate Swap275-Rate Rec (Pay) GBP 6.3%/(3m Libor plus .36%) on EMTN liabilities	210,900,000	07/18/2008	4.5341	06/29/2001	Merrill Lynch			@		25,035,712			0	2,594,755
Int Rate Swap277-Rate Rec (Pay) 3m Libor/(6.118%) on fixed rate securities	28,000,000	07/15/2011	-4.1380	07/12/2001	Credit Suisse					(1,774,892)			(583,598)	421,085
Int Rate Swap278-Rate Rec (Pay) 3m Libor/(5.655%) on fixed rate securities	21,500,000	08/01/2006	-3.7425	07/12/2001	Bank of America					(1,092,237)			(398,089)	217,416
Int Rate Swap279-Rate Rec (Pay) 3m Libor/(5.91%) on fixed rate securities	35,000,000	01/22/2011	-3.9612	07/20/2001	Goldman Sachs					(1,752,378)			(697,956)	512,301
Int Rate Swap280-Rate Rec (Pay) 3m Libor/(5.259%) on fixed rate securities	35,000,000	06/01/2006	-3.3615	08/09/2001	UBS					(1,284,704)			(581,131)	346,628
Int Rate Swap281-Rate Rec (Pay) 3m Libor/(5.358%) on fixed rate securities	26,400,000	01/15/2007	-3.3780	08/14/2001	ABN-AMRO					(993,464)			(507,960)	281,502
Int Rate Swap282-Rate Rec (Pay) 3m Libor/(5.549%) on fixed rate securities	37,735,000	08/09/2008	-3.6490	08/20/2001	Morgan Stanley					(1,461,423)			(684,321)	466,568
Int Rate Swap283-Rate Rec (Pay) 3m Libor/(5.791%) on fixed rate securities	29,100,000	11/05/2011	-3.8710	08/22/2001	Banque AIG					(1,098,505)			(556,603)	445,053
Int Rate Swap285-Rate Rec (Pay) 3m Libor/(5.3735%) on fixed rate securities	29,000,000	09/28/2008	-3.5185	09/10/2001	Credit Suisse					(827,900)			(491,045)	362,560
Int Rate Swap286-Rate Rec (Pay) 5.19%/(3m Libor) on var rate securities	82,000,000	09/20/2008	3.3100	09/18/2001	JP Morgan Chase & Co				1,534,382	1,534,382			1,328,290	1,023,370
Int Rate Swap287-Rate Rec (Pay) 5.015%/(3m Libor) on var rate securities	88,000,000	09/20/2007	3.1350	09/18/2001	Credit Suisse				1,601,025	1,601,025			1,348,179	1,005,994
Int Rate Swap288-Rate Rec (Pay) 4.7925%/(3m Libor) on var rate securities	75,000,000	09/20/2006	2.9125	09/18/2001	Morgan Stanley				1,288,772	1,288,772			1,065,268	771,024
Int Rate Swap289-Rate Rec (Pay) 4.535%/(3m Libor) on var rate securities	62,000,000	09/20/2005	2.6550	09/18/2001	Deutsche Bank				1,060,216	1,060,216			800,500	556,914
Int Rate Swap290-Rate Rec (Pay) 4.145%/(3m Libor) on var rate securities	88,000,000	09/20/2004	2.2650	09/18/2001	Goldman Sachs				1,357,064	1,357,064			1,025,281	656,677
Int Rate Swap291-Rate Rec (Pay) 1m Libor plus .05%/(3m Libor plus .02%) on EMTN liabilities	100,000,000	09/27/2002	0.0000	09/24/2001	Morgan Stanley			@	(188)	(188)			0	246,899
Int Rate Swap293-Rate Rec (Pay) 3m Libor/(5.336%) on fixed rate securities	32,000,000	10/01/2011	-3.3060	09/26/2001	Credit Suisse					(146,316)			(541,650)	486,891
Int Rate Swap294-Rate Rec (Pay) 3m Libor/(4.560%) on fixed rate securities	34,800,000	11/01/2006	-2.6475	10/01/2001	Lehman Brothers					(237,898)			(443,480)	362,591

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 Swap295-Rate Rec (Pay) 3m Libor/(5.138%) on fixed rate securities	29,673,000	06/15/2011	-3.2511	10/05/2001	Goldman Sachs					218,189			(473,048)	444,213
Int Rate Swap296-Rate Rec (Pay) 3m Libor/(5.023%) on fixed rate securities	25,000,000	10/15/2008	-3.0430	10/11/2001	Credit Suisse					(225,954)			(384,195)	313,713
Int Rate Swap297-Rate Rec (Pay) 3m Libor/(5.071%) on fixed rate securities	33,325,000	04/01/2009	-3.0410	10/15/2001	UBS					(256,866)			(519,040)	433,190
Int Rate Swap298-Rate Rec (Pay) 3m Libor/(4.886%) on fixed rate securities	28,000,000	11/01/2008	-2.9735	10/25/2001	Lehman Brothers					(26,664)			(408,853)	352,656
Int Rate Swap299-Rate Rec (Pay) 3m Libor/(4.105%) on fixed rate securities	28,000,000	12/31/2006	-2.2500	11/07/2001	Bank of America					374,843			(297,414)	297,211
Int Rate Swap300-Rate Rec (Pay) GBP 7.083% 11/21/01-1/17/02, 6.375% 1/17/02-1/17/11/(3m Libor plus .45%) on EMTN liabilities	58,592,000	01/17/2011	4.2470	11/08/2001	Morgan Stanley			@		4,713,891			0	856,935
Int Rate Swap301-Rate Rec (Pay) 3m Libor/(4.5925%) on fixed rate securities	24,600,000	12/05/2008	-2.6962	11/09/2001	Credit Suisse					399,362			(325,239)	312,099
Int Rate Swap302-Rate Rec (Pay) 3m Libor/(5.38%) on fixed rate securities	34,575,000	08/15/2011	-3.4800	11/19/2001	Morgan Stanley					(303,526)			(589,136)	522,400
Int Rate Swap304-Rate Rec (Pay) 5.315%/(3m Libor) on var rate securities	48,000,000	11/28/2008	3.4150	11/26/2001	Deutsche Bank				1,165,426	1,165,426			797,150	608,066
Int Rate Swap305-Rate Rec (Pay) 3m Libor/(5.23%) on fixed rate securities	23,313,000	05/01/2008	-3.3175	11/29/2001	ABN-AMRO					(555,042)			(384,577)	281,718
Int Rate Swap306-Rate Rec (Pay) 3m Libor/(5.0625%) on fixed rate securities	30,204,000	12/19/2008	-3.1837	12/04/2001	JP Morgan Chase & Co.					(292,391)			(461,270)	384,337
Int Rate Swap307-Rate Rec (Pay) 3m Libor/(5.562%) on fixed rate securities	28,500,000	12/15/2008	-3.6751	12/10/2001	Goldman Sachs					(1,073,782)			(502,494)	362,347
Int Rate Swap308-Rate Rec (Pay) 3m Libor/(4.455%) on fixed rate securities	15,000,000	01/15/2005	-2.4750	12/14/2001	Lehman Brothers				(51,080)	(300,472)			(187,373)	119,717
Int Rate Swap309-Rate Rec (Pay) 3m Libor/(5.879%) on fixed rate securities	15,000,000	02/01/2011	-3.9665	12/14/2001	Banque AIG					(714,325)			(442,113)	219,908
Int Rate Swap310-Rate Rec (Pay) 3m Libor/(5.8425%) on fixed rate securities	29,000,000	05/01/2010	-3.9300	12/14/2001	Credit Suisse					(1,405,341)			(572,125)	406,028
Int Rate Swap311-Rate Rec (Pay) 3m Libor/(5.889%) on fixed rate securities	27,358,000	10/15/2011	-3.9090	12/14/2001	Salomon Swapco					(1,376,672)			(535,634)	417,123
Int Rate Swap312-Rate Rec (Pay) 3m Libor/(5.875%) on fixed rate securities	20,000,000	12/15/2011	-3.9881	12/21/2001	Bank of America					(872,877)			(391,203)	307,665
Int Rate Swap313-Rate Rec (Pay) 5.632%/(3m Libor) on var rate securities	80,000,000	01/04/2010	3.5920	01/02/2002	Banque AIG				3,149,341	3,149,341			1,443,570	1,096,945
Int Rate Swap314-Rate Rec (Pay) 5.435%/(3m Libor) on var rate securities	75,000,000	01/04/2008	3.3950	01/02/2002	Lehman Brothers				2,712,958	2,712,958			1,292,026	880,876
Int Rate Swap315-Rate Rec (Pay) 5.0425%/(3m Libor) on var rate securities	65,000,000	01/04/2007	3.0025	01/02/2002	UBS AG				1,860,554	1,860,554			984,506	690,792
Int Rate Swap316-Rate Rec (Pay) 3.93%/(3m Libor) on var rate securities	85,000,000	01/04/2005	1.8900	01/02/2002	Bank of America				928,528	928,528			822,499	674,373
Int Rate Swap317-Rate Rec (Pay) 3m Libor/(5.035%) on fixed rate securities	27,500,000	01/15/2007	-3.0550	01/09/2002	Deutsche Bank					(667,508)			(404,749)	293,231
Int Rate Swap318-Rate Rec (Pay) 3m Libor/(5.375%) on fixed rate securities	30,200,000	07/01/2009	-3.3450	01/10/2002	Morgan Stanley					(715,387)			(478,248)	399,743
Int Rate Swap319-Rate Rec (Pay) 3m Libor/(5.115%) on fixed rate securities	33,815,000	11/01/2008	-3.2025	01/14/2002	Salomon (Swap Co.)					(458,330)			(500,752)	425,895
Int Rate Swap320-Rate Rec (Pay) GBP 3m Libor plus .22%/(3m Libor plus .28%) on EMTN liabilities	50,001,000	02/07/2007	2.4652	01/23/2002	Lehman Brothers			@		3,556,771			0	536,839
Int Rate Swap321-Rate Rec (Pay) 3m Libor/(5.021%) on fixed rate securities	35,000,000	01/16/2007	-3.0410	01/24/2002	Credit Suisse					(828,909)			(463,931)	373,316
Int Rate Swap322-Rate Rec (Pay) 3m Libor/(5.429%) on fixed rate securities	29,015,000	05/01/2009	-3.5165	01/24/2002	Goldman Sachs					(809,581)			(436,170)	379,451
Int Rate Swap323-Rate Rec (Pay) 5.25%/(3m Libor plus .212%) on EMTN liabilities	250,000,000	02/01/2007	3.1255	01/24/2002	JP Morgan Chase & Co.			@		5,934,815			0	2,679,354
Int Rate Swap324-Rate Rec (Pay) 5.25%/(3m Libor plus .213%) on EMTN liabilities	250,000,000	02/01/2007	3.1245	01/24/2002	Morgan Stanley			@		5,924,162			0	2,679,354

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
Int Rate Swap325-Rate Rec (Pay) 3m Libor/(5.24%) on fixed rate securities	36,078,000	10/15/2007	-3.2600	01/28/2002	ABN-AMRO					(1,018,385)			(499,610)	415,128
Int Rate Swap326-Rate Rec (Pay) 3m Libor/(4.615%) on fixed rate securities	32,648,000	12/01/2005	-2.7175	01/31/2002	UBS AG					(582,424)			(367,143)	302,089
Int Rate Swap327-Rate Rec (Pay) 3m Libor/(5.33%) on fixed rate securities	35,235,000	05/15/2009	-3.4300	02/05/2002	Bank Of America					(771,168)			(481,464)	462,084
Int Rate Swap328-Rate Rec (Pay) 3m Libor/(5.29%) on fixed rate securities	43,000,000	01/15/2009	-3.3100	02/06/2002	Goldman Sachs					(937,517)			(573,486)	550,278
Int Rate Swap329-Rate Rec (Pay) 3m Libor/(5.389%) on fixed rate securities	36,136,000	12/15/2009	-3.5021	02/06/2002	Credit Suisse					(902,325)			(493,431)	493,682
Int Rate Swap330-Rate Rec (Pay) 3m Libor/(5.3025%) on fixed rate securities	29,800,000	10/15/2008	-3.3225	02/14/2002	Deutsche Bank					(725,029)			(367,767)	373,946
Int Rate Swap331-Rate Rec (Pay) 3m Libor/(4.832%) on fixed rate securities	67,000,000	03/01/2007	-2.9345	02/21/2002	Morgan Stanley					(1,000,872)			(677,820)	724,037
Int Rate Swap332-Rate Rec (Pay) 3m Libor/(5.334%) on fixed rate securities	29,200,000	10/15/2009	-3.3540	02/21/2002	ABN-AMRO					(558,053)			(347,083)	394,433
Int Rate Swap333-Rate Rec (Pay) 3m Libor/(5.249%) on fixed rate securities	25,000,000	03/15/2009	-3.3621	02/21/2002	Banque AIG					(460,659)			(287,352)	323,852
Int Rate Swap334-Rate Rec (Pay) 3m Libor/(5.22%) on fixed rate securities	28,300,000	05/15/2009	-3.3200	02/21/2002	UBS AG					(527,553)			(320,639)	371,136
Int Rate Swap335-Rate Rec (Pay) 3m Libor/(5.518%) on fixed rate securities	35,000,000	02/15/2009	-3.6180	03/07/2002	Lehman Brothers					(1,192,779)			(383,138)	450,795
Int Rate Swap336-Rate Rec (Pay) 3m Libor/(5.395%) on fixed rate securities	29,000,000	06/15/2007	-3.5081	03/08/2002	Goldman Sachs					(1,082,355)			(298,253)	322,984
Int Rate Swap337-Rate Rec (Pay) 3m Libor/(5.288%) on fixed rate securities	54,000,000	03/15/2007	-3.4011	03/12/2002	JP Morgan Chase & Co					(1,842,279)			(524,100)	585,943
Int Rate Swap338-Rate Rec (Pay) 3m Libor/(5.7175%) on fixed rate securities	26,500,000	06/15/2009	-3.8306	03/12/2002	Bank Of America					(1,174,941)			(290,553)	349,669
Int Rate Swap339-Rate Rec (Pay) 3m Libor/(5.808%) on fixed rate securities	27,500,000	08/10/2009	-3.9117	03/15/2002	Credit Suisse					(1,348,063)			(300,399)	366,839
Int Rate Swap340-Rate Rec (Pay) 3m Libor/(5.7425%) on fixed rate securities	28,290,000	03/30/2009	-3.8875	03/15/2002	Deutsche Bank					(1,324,652)			(310,601)	367,591
Int Rate Swap341-Rate Rec (Pay) 3m Libor/(5.3145%) on fixed rate securities	48,043,000	02/15/2007	-3.4145	03/18/2002	Salomon (Swap Co.)					(1,697,449)			(452,074)	517,042
Int Rate Swap342-Rate Rec (Pay) Fed Funds plus .34%/(3m Libor plus .14%) on EMTN liabilities	150,000,000	03/22/2005	0.0821	03/18/2002	Lehman Brothers			@	35,894	35,894			0	1,238,924
Int Rate Swap343-Rate Rec (Pay) 3m Libor/(6.129%) on fixed rate securities	21,000,000	06/01/2012	-4.2315	03/21/2002	Morgan Stanley					(1,280,759)			(236,586)	330,854
Int Rate Swap344-Rate Rec (Pay) 3m Libor/(5.187%) on fixed rate securities	19,000,000	06/01/2006	-3.2895	03/21/2002	Goldman Sachs					(647,765)			(165,396)	188,169
Int Rate Swap345-Rate Rec (Pay) GBP 1m Libor /(3m Libor plus .02%) on EMTN liabilities	72,320,000	04/25/2003	2.2526	04/25/2002	Goldman Sachs			@		4,269,799			0	327,279
Int Rate Swap346-Rate Rec (Pay) 3m Libor/(5.385%) on fixed rate securities	26,500,000	02/17/2009	-3.4650	04/26/2002	Morgan Stanley					(700,532)			(165,505)	341,457
Int Rate Swap347-Rate Rec (Pay) 4.234%/(3.63%) on fixed rate securities	500,000,000	05/01/2005	0.6040	05/01/2002	Morgan Stanley				1,499,938	1,499,938			503,333	4,211,855
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				2,612,773	2,612,773			838,750	3,387,123
Int Rate Swap349-Rate Rec (Pay) 3m Libor/(4.9365%) on fixed rate securities	25,400,000	05/08/2007	-3.0165	05/02/2002	JP Morgan Chase & Co					(452,072)			(124,216)	279,906
Int Rate Swap350-Rate Rec (Pay) 3m Libor + .11%/(3.6875%) on EMTN liabilities	175,000,000	05/07/2004	-1.6575	05/06/2002	Salomon Swapco			@		(1,416,135)			0	1,189,027
Int Rate Swap352-Rate Rec (Pay) SGD 3.5%/(3m Libor plus .28%) on EMTN liabilities	41,539,740	06/14/2007	1.4081	06/14/2002	UBS AG			@		1,387,293			0	462,516
Int Rate Swap353-Rate Rec (Pay) Fed Funds + .34%/(4.489%) on EMTN liabilities	100,000,000	05/20/2005	-2.3860	05/21/2002	Lehman Brothers			@		(1,444,294)			0	850,060
Int Rate Swap354-Rate Rec (Pay) Fed Funds + .34%/(4.374%) on EMTN liabilities	50,000,000	05/20/2005	-2.3220	05/30/2002	Salomon Swapco			@		(564,593)			0	425,030
0599999 - Subtotal - Swaps - Hedging Transactions								XXX	17,029,568	(11,328,220)			(72,882,824)	114,028,326
0899999 - Subtotal - Swaps								XXX	17,029,568	(11,328,220)			(72,882,824)	114,028,326

SCHEDULE DB - PART C - SECTION 1

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

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2599999 - Subtotal - Hedging Transactions								XXX	17,029,568	(11,328,220)			(72,882,824)	114,028,326
2799999 - Subtotal - Other Derivative Transactions								XXX						
9999999 - Totals								XXX	17,029,568	(11,328,220)			(72,882,824)	114,028,326

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
INDEX FUTURES - S & P 500	696	09/19/2002	179,453,120	172,277,400	(7,175,720)	06/28/2002	CME		(7,175,720)			10,962,000
0199999 - Subtotal - Long Futures - Hedging Transactions			179,453,120	172,277,400	(7,175,720)	XXX	XXX		(7,175,720)			10,962,000
0499999 - Subtotal - Long Futures			179,453,120	172,277,400	(7,175,720)	XXX	XXX		(7,175,720)			10,962,000
EURO DOLLAR	75	12/16/2002	18,170,413	18,324,375	(153,963)	06/17/2002	CME		(153,963)			45,000
EURO DOLLAR	85	09/16/2002	20,744,430	20,834,563	(90,133)	06/17/2002	CME		(90,133)			51,000
CURRENCY FUTURES - EURO FX	31	09/16/2002	3,653,908	3,830,438	(176,530)	06/10/2002	CME		(176,530)			43,400
CURRENCY FUTURES - JAPANESE YEN	12	09/16/2002	1,211,616	1,260,450	(48,834)	06/10/2002	CME		(48,834)			21,600
INTEREST RATE FUTURES - GOV'T TNOTES	10	09/16/2002	1,057,586	1,072,344	(14,758)	06/04/2002	CBT		(14,758)			12,000
INTEREST RATE FUTURES - GOV'T TBONDS	10	09/16/2002	1,016,961	1,027,813	(10,851)	06/04/2002	CBT		(10,851)			18,000
INTEREST RATE FUTURES - GOV'T 5YR NOTES	22	09/16/2002	2,335,284	2,363,281	(27,998)	06/04/2002	CBT		(27,998)			19,800
INDEX FUTURES - NASDAQ 100	26	09/18/2002	2,911,415	2,740,400	171,015	06/13/2002	CME		171,015			312,000
INDEX FUTURES - DOW JONES IND	65	09/19/2002	6,226,513	5,999,500	227,013	06/13/2002	CBT		227,013			195,000
INDEX FUTURES - RUSSELL 2000	19	09/19/2002	4,376,033	4,401,825	(25,793)	06/13/2002	CME		(25,793)			330,600
INDEX FUTURES - MIDCAP 400	15	09/19/2002	3,736,013	3,677,250	58,763	06/13/2002	CME		58,763			187,500
INDEX FUTURES - S & P 500	198	09/19/2002	49,923,500	49,009,950	913,550	06/26/2002	CME		913,550			3,118,500
INDEX FUTURES - BRITISH POUNDS	20	09/16/2002	1,816,110	1,905,500	(89,390)	06/10/2002	CME		(89,390)			16,000
INDEX FUTURES - CAC 40	40	09/30/2002	1,488,182	1,496,186	(8,004)	06/21/2002	MNP		(8,004)			138,264
INDEX FUTURES - EUREX DAX	5	09/20/2002	543,451	524,104	(2,097)	06/12/2002	EUREX		(2,097)			49,380
INDEX FUTURES - NEW FTSE 100	14	09/18/2002	1,004,363	952,826	51,537	06/12/2002	LIFFE		51,537			74,691
INDEX FUTURES - NIKKEI 225	7	09/12/2002	648,358	592,993	55,365	06/07/2002	OSE		55,365			27,449
0599999 - Subtotal - Short Futures - Hedging Transactions			120,864,134	120,013,798	828,892	XXX	XXX	0	828,892	0	0	4,660,184
0899999 - Subtotal - Short Futures			120,864,134	120,013,798	828,892	XXX	XXX	0	828,892	0	0	4,660,184
2599999 - Subtotal - Hedging Transactions			300,317,254	292,291,198	(6,346,828)	XXX	XXX	0	(6,346,828)	0	0	15,622,184
2799999 - Subtotal - Other Derivative Transactions						XXX	XXX					
9999999 - Totals			300,317,254	292,291,198	(6,346,828)	XXX	XXX	0	(6,346,828)	0	0	15,622,184

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	Book Balance at End of Each Month During Current Quarter			8
					5	6	7	
Depository		Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of New York	New York, New York	0.600	4,653		3,418,646	9,784,345	2,409,874	
Canadian Imperial Bank of Canada	Toronto, Canada				105,484	45,782	46,344	
Chase Manhatta Bank	New York, New York				5,872,175	5,694,984	4,286,103	
Citibank	New York, New York	0.170	51,645		(6,691,072)	1,681,083	19,403,480	
Harris Trust and Savings Bank	Chicago, Illinois				(10,850,166)	1,083,879	(24,837,244)	
LaSalle National Bank	Chicago, Illinois				(2,342,621)	(2,941,650)	(4,313,826)	
The Northern Trust Company	Chicago, Illinois				(3,114,583)	(1,056,163)	10,902,630	
Wachovia Bank	Salem, North Carolina				(6,273,832)	(7,498,122)	(9,822,065)	
US Bank	Minneapolis, Minnesota				5,011,827	4,780,493	5,442,875	
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	56,297		(14,864,142)	11,574,631	3,518,171	XXX
0399999 Total Cash on Deposit		XXX	56,297		(14,864,142)	11,574,631	3,518,171	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX				XXX
0599999 Total Cash		XXX	56,297		(14,864,142)	11,574,631	3,518,171	XXX