

UAL CORP /DE/
Form 11-K
May 22, 2002

SECURITIES AND EXCHANGE COMMISSION

Washington D.C. 20549

FORM 11-K

**FOR ANNUAL REPORTS OF EMPLOYEE STOCK PURCHASE, SAVINGS
AND SIMILAR PLANS PURSUANT TO SECTION 15(d) OF THE
SECURITIES EXCHANGE ACT OF 1934**

(Mark One)

ANNUAL REPORT PURSUANT TO SECTION 15(d) OF THE SECURITIES
EXCHANGE ACT OF 1934

For the fiscal year ended November 30, 2001

OR

TRANSITION REPORT PURSUANT TO SECTION 15(d) OF THE SECURITIES
EXCHANGE ACT OF 1934

For the transition period from ___ to ___

Commission File No. 1 - 6033

A. United Air Lines, Inc.
Pilots' Directed Account Retirement Income Plan
(Full title of the Plan)

United Air Lines, Inc.
(Employer sponsoring the Plan)

B. UAL Corporation
(Issuer of the shares held pursuant to the Plan)

1200 Algonquin Road, Elk Grove Township, Illinois
Mailing Address: P.O. Box 66100, Chicago, Illinois 60666
(Address of principal executive offices)

REPORT OF INDEPENDENT PUBLIC ACCOUNTANTS

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To the Board of Directors
of United Air Lines, Inc.
Pilots' Directed Account Retirement Income Plan:

We have audited the accompanying statements of net assets available for plan benefits of the United Air Lines, Inc. Pilots' Directed Account Retirement Income Plan as of November 30, 2001 and 2000, and the related statements of changes in net assets available for plan benefits for the years then ended. These financial statements are the responsibility of the Plan's management. Our responsibility is to express an opinion on these financial statements based on our audits.

We conducted our audits in accordance with auditing standards generally accepted in the United States. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. An audit includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements. An audit also includes assessing the accounting principles used and significant estimates made by the Plan's management, as well as evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

In our opinion, the financial statements referred to above present fairly, in all material respects, the net assets available for plan benefits of the United Air Lines, Inc. Pilots' Directed Account Retirement Income Plan as of November 30, 2001 and 2000, and the changes in its net assets available for plan benefits for the years then ended in conformity with accounting principles generally accepted in the United States.

Our audits were performed for the purpose of forming an opinion on the basic financial statements taken as a whole. The supplemental schedule of assets held for investment purposes at end of year is presented for the purpose of additional analysis and is not a required part of the basic financial statements but is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. This supplemental schedule is the responsibility of the Plan's management. The supplemental schedule has been subjected to the auditing procedures applied in the audits of the basic financial statements and, in our opinion, is fairly stated in all material respects in relation to the basic financial statements taken as a whole.

/s/ ARTHUR ANDERSEN LLP
ARTHUR ANDERSEN LLP

Chicago, Illinois
May 15, 2002

UNITED AIR LINES, INC.
PILOTS' DIRECTED ACCOUNT RETIREMENT INCOME PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR PLAN BENEFITS
As of November 30, 2001 and 2000

(in thousands)

2001

2000

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ASSETS:

Investments:

	\$ 606,575	\$ 641,244
Cash and cash equivalents		
Equity securities, net of offsets	1,039,373	1,348,154
Asset backed securities	40,824	18,040
Corporate and international bonds	71,935	52,341
Government securities and other fixed instruments, net of offsets	127,769	164,729
Other assets, net	14,208	17,917
Securities on loan (see Note 2)	156,125	-
Total investments	2,056,809	2,242,425
Accrued income, net	2,935	3,490
Collateral received for securities loaned (see Note 2)	154,140	106,890
Total Assets	2,213,884	2,352,805

LIABILITIES:

Pending trade payables, net	(87,708)	(61,072)
Obligation for collateral received for securities loaned (see Note 2)	(154,140)	(106,890)
Total liabilities	(241,848)	(167,962)
NET ASSETS AVAILABLE FOR PLAN BENEFITS	\$1,972,036	\$2,184,843

The accompanying notes to financial statements
are an integral part of these statements

UNITED AIR LINES, INC.
PILOTS' DIRECTED ACCOUNT RETIREMENT INCOME PLAN

STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR PLAN BENEFITS

For the Years Ended November 30, 2001 and 2000

(in thousands)

	2001	2000
RESULTS OF INVESTMENT ACTIVITY:		

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Net depreciation in value of investments (see Note 2)	\$ (234,729)	\$ (150,275)
Interest	46,276	50,653
Dividends	13,461	15,931
Other income (loss)	(5,821)	4,737
Income from securities lending	500	450
Total investment activity	(180,313)	(78,504)
CONTRIBUTIONS		
Employer	165,070	95,743
Employee	56,421	23,450
Total contributions	221,491	119,193
BENEFIT PAYMENTS	(241,896)	(298,694)
ADMINISTRATIVE EXPENSES	(12,089)	(14,049)
Net decrease in net assest available for plan benefits during the year	(212,807)	(272,054)
NET ASSETS AVAILABLE FOR PLAN BENEFITS		
Beginning of the year	2,184,843	2,456,897
End of the year	\$1,972,036	\$2,184,843

The accompanying notes to financial statements
are an integral part of these statements

UNITED AIR LINES, INC.
PILOTS' DIRECTED ACCOUNT RETIREMENT INCOME PLAN

NOTES TO FINANCIAL STATEMENTS

November 30, 2001 and 2000

1. DESCRIPTION OF PLAN

This description is for general information purposes only. Participants should refer to their summary plan description for detailed benefit information.

General and Plan Participants

United Air Lines, Inc. ("United") established the Pilots' Variable Benefit Retirement Income Plan (the "Variable Plan") in 1955 to provide retirement income and other benefits for the pilots of United. On September 1, 1982, the Variable Plan was amended and restructured, retroactive to February 1, 1981, and for active participants is now known as the United Air Lines, Inc. Pilots' Directed

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Account Retirement Income Plan (the "Directed Account Plan" or "Plan"). All active participants in the Variable Plan automatically became participants in the Directed Account Plan. The transition from the Variable Plan to the Directed Account Plan did not constitute a termination of the Variable Plan. The Plan is a defined contribution plan and is subject to the Employee Retirement Income Security Act of 1974 ("ERISA"), as amended.

United pilots are eligible to become participants in the Plan on the date of their hire.

Directed Account Plan Investment Options

Participants are able to individually allocate their account balances among various different investment options. The investment funds consist of the Money Market Fund, the UAL Stock Fund, the Short-Term Securities Fund, the Diversified Bond Fund, the Value Equity Fund, the Growth Equity Fund, the Small Cap Equity Fund, the International Equity Fund, the S&P 500 Index Fund, the Individual Brokerage Account Option and five balanced funds. If a participant does not allocate his account balance among the investment funds, his balance will be invested in the Money Market Fund. Participants may reallocate their fund balances or change their future contribution allocation daily. In the five balanced funds that invest in the other investment funds in predetermined portions, automatic daily reallocation is performed.

Participants may invest in the UAL Stock Fund only through transfers from the Money Market Fund. Existing balances from Company contributions, 401(k) contributions, after-tax contributions, rollover contributions from qualified defined contribution plans and earnings from all money types may be invested in the UAL Stock Fund.

Contributions and Vesting

United makes a contribution in an amount equivalent to 11% of a pilot's earnings to the Plan. In 2000, United made a contribution in an amount equivalent to 9% which in midyear 2000 increased to 11% (retroactive to April 12, 2000) of a pilot's earnings to the plan. Prior to April 12, 2000, United contributed an amount equivalent to 1%. Company contributions on behalf of a participant are allocated directly to each participant's account. Pilots may also elect to voluntarily contribute, in multiples of 1%, any percentage, up to 50% (subject to the 25% overall limit discussed below) of each paycheck received. Pilots immediately vest in company and voluntary contributions.

Pilot pretax election deferrals to the Plan can be made, subject to a maximum of \$10,500 in 2001 and in 2000, on a pretax basis as permitted by Section 401(k) of the Internal Revenue Code. Lower limits may apply to certain highly compensated participants if the Plan does not pass certain nondiscrimination tests required by law. Section 415 of the Internal Revenue Code limits the total amount of contributions from all qualified defined contribution retirement plans to the lesser of 25% of annual taxable earnings or \$35,000.

Contributions to the Plan include \$4,736,751 and \$2,702,865 for 2001 and 2000, respectively, which were transferred from other qualified plans as rollovers under the Internal Revenue Code Sections 402(c) and 408(d).

Withdrawals

Withdrawals from the Plan may be made as follows, as applicable to the participant's eligibility, amount requested, and existing balances:

Participants who have separated from service (for reasons other than death) may elect payment in the form of a lump sum, periodic distributions, irregular partial distributions, or through the purchase of an annuity. Taxable or taxable portions of distributions may also be directly rolled over into an IRA or qualified plan (with the exception of periodic distributions of 10 years or more duration).

Withdrawals are normally made in the form of a fixed life annuity, if the participant is unmarried, or a 50% contingent annuity with the spouse as the contingent annuitant, if the participant is married. Spousal consent is required if the participant elects to take a distribution in the form of a lump sum payment, periodic distributions, irregular partial distributions, and other forms of annuities. Participants who have terminated employment are able to defer the distribution of the account until April 1 of the next calendar year after reaching age 70-1/2.

Distributions of accounts due to the death of a participant may be taken by the participant's beneficiary in the form of a lump sum payment or through the purchase of an annuity. The participant's surviving spouse, if any, is automatically the beneficiary of half of the account, unless the spouse waives this right. The surviving spouse may also maintain the directed account plan as a plan participant.

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In-service withdrawals for participants who are actively employed or are absent due to reasons of illness (other than grounded status), or approved leave of absence and maintain an employer-employee relationship with United Air Lines, Inc. are permitted as follows:

- Discretionary withdrawals of post-tax contributions and earnings
- Hardship withdrawals from 401(k) account, subject to restrictions described in the Plan
- After reaching age 59-1/2, subject to certain requirements specified in the Plan, all or a portion of the participant's 401(k) account may be withdrawn
- Upon reaching age 70-1/2, minimum distributions required under the Internal Revenue Code 401(a)(9) must be taken no later than April 1 following the calendar year that the participant has reached age 70-1/2. Effective January 1, 1997, active participants that have reached age 70-1/2 may choose to defer distribution.

If a participant's account has never exceeded \$5,000, total distribution of the account will be made in a lump sum payment upon termination of employment or death.

Generally, withdrawals are allocated pro-rata to the balances of each of the investment funds in the participant's account, according to a money-type hierarchy. Distributions from the UAL Stock Fund, may be made in cash.

Plan Termination Provisions

Although it has not expressed any intent to do so, the Company has the right under the Plan to terminate the Plan subject to the provisions of ERISA. If the Plan is terminated, all amounts credited to a participant's account at the time of termination shall be retained in the Trust and will be distributed in accordance with the normal distribution rules of the Plan.

Plan Administration

The Frank Russell Trust Company serves as Plan trustee. The Northern Trust Company serves as the asset custodian of the Plan. PFPC Inc. Retirement Services serves as the recordkeeper.

2. SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

The financial statements are presented on the accrual basis.

Investments

In September, 1999, the American Institute of Certified Public Accountants issued Statement of Position 99-3 ("SOP 99-3"), "Accounting for and Reporting of Certain Defined Contribution Plan Investments and Other Disclosure Matters." SOP 99-3 simplifies the disclosure for certain investments and is effective for plan years ending after December 15, 1999. The Plan adopted SOP 99-3 during the Plan year ending November 30, 2000.

The Trustee is authorized to engage in the lending of certain Trust assets. Securities lending is an investment management strategy that utilizes the existing securities (government bonds, corporate bonds or equities) of the Trust to earn additional income. It involves the loaning of securities to a select group of approved broker-dealers. In return for the loaned securities, the Trustee simultaneously receives collateral in the form of cash or U.S. Government securities as a safeguard against possible default of any borrower on the return of the loan. Each loan is collateralized to the extent of 102% for domestic securities and 105% for international securities of the fair value of the loan plus accrued interest. The collateral is market-to-market on a daily basis to maintain the margin requirement. For the plan year ended November 30, 2001, the Plan began accounting for its securities lending activities in accordance with Statement of Financial Accounting Standards ("SFAS") No. 140 "Accounting for Transfers and Servicing of Financial Assets and Extinguishments of Liabilities".

Domestic investments are stated at fair value, generally, as determined by market prices quoted on U.S. securities exchanges. The fair value of foreign securities and foreign currency deposits is based on market prices quoted on foreign securities exchanges and this

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value is converted to U.S. dollars using the exchange rate in effect at plan year end. Assets in the UAL Stock Fund are invested in UAL Corporation common stock and are valued at market prices quoted on the New York Stock Exchange ("NYSE"). Transfers into the UAL Stock Fund are made as of the close of the NYSE on a daily basis.

The pending trade payables are recorded net of related receivables and represent net amounts due from investment managers arising from security trading activities settled subsequent to year end.

The following presents investments that represent 5% or more of the Plan's net assets:

	November 30	
	2001	2000
Money Market Fund	\$451,272	\$444,811

Net Appreciation (Depreciation) in Value of Investments

Net appreciation or depreciation in value of investments includes realized and unrealized gains and losses. Realized and unrealized gains and losses are calculated as the difference between fair value at December 1, or date of purchase if subsequent to December 1, and fair value at date of sale or the current year end. The unrealized gain or loss on investments in the International Equity Fund represents the difference between fair value at December 1, or date of purchase, and the fair value at the date of sale or the current year-end plus, where applicable, the change in the exchange rate between the U.S. dollar and the foreign currency in which the assets are denominated from December 1, or the date of purchase, to the date of sale or the current year end.

The Plan provides for investments that, in general, are exposed to various risks, such as interest rate, credit and overall market volatility risks. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the value of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the statements of net assets available for benefits.

During 2001 and 2000, the Plan investments depreciated in value by \$234,729 and \$150,275, respectively, as follows (in thousands):

	2001	2000
UAL Stock Fund	\$(39,684)	\$(63,912)
Short-Term Securities Fund	2,545	(605)
Diversified Bond Fund	5,831	1,646
Government Bond Fund	1,546	3,859
Value Equity Fund	(376)	5,586
Growth Equity Fund	(78,014)	(30,019)
Small Cap Equity Fund	(8,655)	4,218
International Equity Fund	(22,947)	(14,025)
S & P 500 Index Fund	(43,513)	(16,777)
Mutual Fund Option	(9,445)	(11,330)
Individual Brokerage Account Option		
Cash	3	-
Equity securities	(42,062)	(28,940)
Corporate and international bonds	66	(73)

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Government and securities	(22)	97
Other assets	(2)	-
	\$(234,729)	\$(150,275)

Plan Expenses

Management fees, which are paid by the Plan, are paid to the trustee based upon investment fund balances. Brokerage and other investment fees are included in the cost of the related security. United performs certain administrative functions for the Plan without charge.

Participant Loans

Effective April 1, 1997, the Pilots' Directed Account Retirement Income Plan was amended to allow participants to obtain loans from the total vested balance of their account. Participants may borrow up to 50% of their total vested account balance, not to exceed \$50,000. The minimum that may be borrowed is \$1,000. Loans will be funded by charging the participant's interest (interest ranged from 6.50% to 10.50% for the year ended November 30, 2001, and 8.75% to 10.50% for the year ended November 30, 2000) in the Money Market Fund. No loan will be funded from any investment fund other than the Money Market Fund and applications which designate an amount which cannot be fully funded from this fund will be denied. Generally, loan repayments will be made through payroll deductions on an after-tax basis for the term of the loan, which is a minimum of six months to a maximum of sixty months. The term of the loan may be extended to a period longer than sixty months if the loan is used to acquire a principal residence. Prepayment of the full balance of the loan is allowed after six months from the date of the loan without penalty. Participants may only have one loan outstanding at any time and are able to take out another loan after twelve months from the date the old loan is retired. An administrative fee of \$90 is charged to each participant taking a loan and is automatically deducted from the participant's account.

Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States requires management to make estimates and assumptions that affect the reported amount of net assets available for plan benefits and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of changes in net assets available for plan benefits during the reporting period. Actual results could differ from those estimates.

Payment of Benefits

Benefits are recorded when paid.

Reclassifications

Certain prior year balances have been reclassified to conform to the current year presentation.

3. INVESTMENT ADMINISTRATION

Plan assets are invested by a group of investment managers. The investment managers buy or sell securities on behalf of the Plan, in accordance with the investment objectives and guidelines established for each of the investment funds.

As of November 30, 2001, the investment managers were as follows:

Money Market Fund	- Frank Russell Trust Company
UAL Stock Fund	- Frank Russell Trust Company

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Short-Term Securities Fund	- Pacific Investment Management
Diversified Bond Fund	- Western Asset Management Company
Value Equity Bond	- Westpeak Investment Advisors
	- Dodge and Cox, Inc.
	- Frank Russell Trust Company
Growth Equity Fund	- Alliance Capital Management
	- Lincoln Capital Management Company
	- Suffolk Investment Partners
	- Turner Investment Partners, Inc.
	- Frank Russell Trust Company
Small Cap Equity Fund	- Jacobs Levy Equity Management, Inc.
	- Capital Works
	- Peregrine Capital Management
	- Turner Investment Partners, Inc.
	- Frank Russell Trust Company
International Equity Fund	- Capital Guardian Trust Company
	- Rowe Price-Fleming International, Inc.
	- The Boston Company Asset Mgt., Inc.
	- Frank Russell Trust Company
S&P 500 Index Fund	- PanAgora Asset Management
Individual Brokerage Account Option	- Self-Directed Account with Charles Schwab

4. TAX STATUS

The Internal Revenue Service has determined and informed the Company by letter dated June 18, 1996, that the Plan and related trust are designed in accordance with applicable sections of the Internal Revenue Code. The Plan was amended, restated, and submitted to the IRS on February 28, 2002 for a determination letter. The Plan administrator and the Plan's counsel believe that the Plan is designed and is currently being operated in compliance with the applicable provisions of the Internal Revenue Code.

5. RECONCILIATION TO FORM 5500

At November 30, 2001, certain participants had requested distributions from the plan, but were not paid until December. No liability is recorded in the financial statements for such transactions. However, these amounts are included as a benefit payable in the Form 5500. A reconciliation between the financial statements and the Form 5500 is as follows (in thousands):

	\$1,972,036
Net assets available for plan benefits per financial statements	(2,234)

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Less- Amounts allocated to withdrawing participants	\$1,969,802
Net assets available for plan benefits per Form 5500	\$241,896
Benefits paid to participants per financial statements	2,234
Add- Amounts allocated to withdrawing participants at November 30, 2001	(16,978)
Less- Amounts allocated to withdrawing participants at November 30, 2000	\$227,152
Benefits paid to participants per Form 5500	

6. RELATED-PARTY TRANSACTIONS

The Plan holds investments managed by Frank Russell Trust Company. Frank Russell Trust Company acts as trustee as defined by the Plan. Transactions in such investments qualify as party-in-interest transactions which are exempt from the prohibited transaction rules.

7. DERIVATIVES

The Plan allows certain investment managers to reduce the funds' exposure to fluctuations in the value of foreign currency assets and liabilities through foreign currency forwards and options. The Plan also authorizes other investment managers to earn equity returns on the Funds' cash position through equity index future contracts. Certain investment managers use interest rate futures and money market futures to replicate government bond positions and manage interest rate exposure. The Plan prohibits investment managers from being a party to any leveraged derivatives. All derivative positions are stated at fair value, generally, determined by exchange quoted market prices or through other valuation techniques.

8. SUBSEQUENT EVENT

Effective December 1, 2001, the Plan changed the year end from November 30 to December 31.

Effective January 1, 2002, the name of the plan changed to United Airlines Pilot Directed Account Plan.

Effective April 1, 2002, the contribution limit increased from 50% to 60% of compensation, as defined.

UNITED AIR LINES, INC. PILOTS' DIRECTED ACCOUNT RETIREMENT INCOME PLAN

TIE IN OF SCHEDULE H, Line 4i - SCHEDULES OF ASSETS (HELD AT END OF YEAR) TO
NET ASSETS AVAILABLE FOR PLAN BENEFITS

As of November 30, 2001

(in thousands)

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Total investments per statement of net assets available for plan benefits	\$2,056,809
	(87,708)
Less- Pending trade payables, net	
	\$1,969,101
Total assets per schedule of assets held for investment purposes	

Signature

Pursuant to the requirements of the Securities Exchange Act of 1934, the United Air Lines, Inc. Pension and Welfare Plans Administration Committee has duly caused this annual report to be signed on its behalf by the undersigned hereunto duly authorized.

United Air Lines, Inc.
Pilots' Directed Account
Retirement Income Plan

Dated May 15, 2002

/s/Frederic F. Brace
By Frederic F. Brace

Frederic F. Brace
Member, United Air
Lines, Inc. Pension
and Welfare Plans

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Administration Committee

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Account Number	Identity of party involved	Description of asset (include interest rate and maturity in case of a loan)	Date	Share/Par Value	Cost of asset	Current value of asset on transaction date	Net gain or (loss)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/13/2001	3/13/2001	(1,150,000.00)	579,025.00	579,025.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/13/2001	3/13/2001	1,150,000.00	578,956.00	595,873.45	16,917.45
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/16/2001	3/16/2001	250,000.00	123,642.50	129,537.71	5,895.21
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 04/11/2001	4/11/2001	(200,000.00)	99,790.00	103,630.16	(3,840.16)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 04/26/2001	4/26/2001	(200,000.00)	101,500.00	103,630.16	(2,130.16)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 06/18/2001	6/18/2001	(1,000,000.00)	523,400.00	523,400.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 06/18/2001	6/18/2001	1,000,000.00	521,800.00	494,149.27	(27,650.73)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 08/16/2001	8/16/2001	200,000.00	105,328.00	98,829.85	(6,498.15)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 08/16/2001	8/16/2001	200,000.00	105,328.00	98,829.85	(6,498.15)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 09/17/2001	9/17/2001	(1,200,000.00)	603,120.00	603,120.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 09/17/2001	9/17/2001	1,200,000.00	601,200.00	623,822.25	22,622.25
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 10/15/2001	10/15/2001	(500,000.00)	256,730.00	259,925.94	(3,195.94)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 10/31/2001	10/31/2001	(100,000.00)	50,245.00	51,985.19	(1,740.19)
UAL01			3/7/2001	(500,000.00)	736,015.00	722,000.81	14,014.19

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Account Number	Identity of party involved	Description of asset (include interest rate and maturity in case of a loan)	Date	Share/Par Value	Cost of asset	Current value of asset on transaction date	Net gain or (loss)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/07/2001					
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/13/2001	3/13/2001	(1,500,000.00)	2,173,800.00	2,173,800.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/13/2001	3/13/2001	1,500,000.00	2,171,235.00	2,092,721.51	(78,513.49)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 04/26/2001	4/26/2001	(200,000.00)	288,046.00	279,029.54	9,016.46
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 06/16/2001	6/16/2001	(1,300,000.00)	1,823,900.00	1,813,691.98	10,208.02
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 06/18/2001	6/18/2001	1,300,000.00	1,817,530.00	1,908,537.03	91,007.03
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 06/29/2001	6/29/2001	(400,000.00)	562,888.00	587,242.16	(24,354.16)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 07/04/2001	7/4/2001	500,000.00	702,200.00	734,052.70	31,852.70
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 07/25/2001	7/25/2001	(250,000.00)	356,290.00	367,026.35	(10,736.35)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 08/16/2001	8/16/2001	300,000.00	432,639.00	440,431.62	7,792.62
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 08/16/2001	8/16/2001	300,000.00	432,639.00	440,431.62	7,792.62
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 08/28/2001	8/28/2001	(200,000.00)	289,792.00	293,621.08	(3,829.08)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 09/17/2001	9/17/2001	(1,250,000.00)	1,833,000.00	1,833,000.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 09/17/2001	9/17/2001	1,250,000.00	1,826,300.00	1,781,803.45	(44,496.55)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 09/27/2001	9/27/2001	(500,000.00)	734,500.00	712,721.38	21,778.62
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 10/03/2001	10/3/2001	500,000.00	734,325.00	712,721.38	(21,603.62)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 10/31/2001	10/31/2001	(500,000.00)	726,035.00	712,721.38	13,313.62
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 11/08/2001	11/8/2001	500,000.00	728,275.00	712,721.38	(15,553.62)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 11/19/2001	11/19/2001	(250,000.00)	356,125.00	356,360.69	(235.69)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 12/11/2000	12/11/2000	(500,000.00)	728,875.00	722,000.81	6,874.19
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 02/26/2001	2/26/2001	(500,000.00)	458,655.00	453,276.28	5,378.72
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/13/2001	3/13/2001	(4,600,000.00)	4,203,480.00	4,203,480.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/13/2001	3/13/2001	4,600,000.00	4,206,332.00	3,918,495.30	(287,836.70)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/16/2001	3/16/2001	1,500,000.00	1,342,200.00	1,277,770.21	(64,429.79)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/30/2001	3/30/2001	(2,000,000.00)	1,771,000.00	1,703,693.61	67,306.39
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 04/03/2001	4/3/2001	1,000,000.00	880,450.00	851,846.80	(28,603.20)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 04/04/2001	4/4/2001	(500,000.00)	450,800.00	425,923.40	24,876.60
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 06/01/2001	6/1/2001	500,000.00	423,450.00	425,923.40	2,473.40
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 06/15/2001	6/15/2001	(500,000.00)	430,495.00	464,722.89	(34,227.89)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 06/18/2001	6/18/2001	(5,100,000.00)	4,393,140.00	4,393,140.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 06/18/2001	6/18/2001	5,100,000.00	4,385,490.00	4,740,173.43	354,683.43

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UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 06/27/2001	6/27/2001	(1,000,000.00)	860,650.00	929,445.77	(68,795.77)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 07/05/2001	7/5/2001	1,000,000.00	836,410.00	929,445.77	93,035.77
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 07/23/2001	7/23/2001	(500,000.00)	433,895.00	464,722.89	(30,827.89)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 08/16/2001	8/16/2001	750,000.00	684,862.50	697,084.33	12,221.83
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 08/16/2001	8/16/2001	750,000.00	684,862.50	697,084.33	12,221.83
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 08/31/2001	8/31/2001	(1,000,000.00)	910,320.00	929,445.77	(19,125.77)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 09/04/2001	9/4/2001	1,000,000.00	892,745.00	929,445.77	36,700.77
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 09/17/2001	9/17/2001	(4,850,000.00)	4,487,705.00	4,487,705.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 09/17/2001	9/17/2001	4,850,000.00	4,479,460.00	4,341,171.15	(138,288.85)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 09/20/2001	9/20/2001	(500,000.00)	462,300.00	447,543.42	14,756.58
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 09/28/2001	9/28/2001	(1,000,000.00)	912,620.00	895,086.84	17,533.16
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 10/17/2001	10/17/2001	1,000,000.00	901,520.00	895,086.84	(6,433.16)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 10/29/2001	10/29/2001	(1,000,000.00)	898,710.00	895,086.84	3,623.16
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 10/30/2001	10/30/2001	(600,000.00)	544,140.00	537,052.10	7,087.90
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 11/02/2001	11/2/2001	1,000,000.00	901,740.00	895,086.84	(6,653.16)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 11/19/2001	11/19/2001	(500,000.00)	441,675.00	447,543.42	(5,868.42)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/07/2001	3/7/2001	50,000,000.00	419,013.14	410,509.03	(8,504.11)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/13/2001	3/13/2001	(275,000,000.00)	2,289,758.53	2,289,758.53	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/13/2001	3/13/2001	275,000,000.00	2,319,129.02	2,230,422.97	(88,706.05)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/16/2001	3/16/2001	100,000,000.00	825,055.28	811,062.90	(13,992.38)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 04/06/2001	4/6/2001	(50,000,000.00)	406,177.14	405,531.45	645.69
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 05/01/2001	5/1/2001	(50,000,000.00)	411,461.68	405,531.45	5,930.23
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 06/18/2001	6/18/2001	(275,000,000.00)	2,232,142.86	2,232,142.86	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 06/18/2001	6/18/2001	275,000,000.00	2,252,547.43	2,344,515.96	91,968.53
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 08/14/2001	8/14/2001	(50,000,000.00)	411,201.12	426,275.63	(15,074.51)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 08/16/2001	8/16/2001	60,000,000.00	501,140.09	511,530.76	10,390.67
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 08/16/2001	8/16/2001	60,000,000.00	501,140.09	511,530.76	10,390.67
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 08/27/2001	8/27/2001	(50,000,000.00)	417,522.59	426,275.63	(8,753.04)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 09/17/2001	9/17/2001	(235,000,000.00)	1,999,659.63	1,999,659.63	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 09/17/2001	9/17/2001	235,000,000.00	2,012,847.97	1,909,574.51	(103,273.46)
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 10/31/2001	10/31/2001	(85,000,000.00)	697,012.69	690,697.16	6,315.53
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 02/26/2001	2/26/2001	458,655.00	458,655.00	458,655.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/07/2001	3/7/2001	(419,013.14)	419,013.14	419,013.14	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/07/2001	3/7/2001	736,015.00	736,015.00	736,015.00	0

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UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/13/2001	3/13/2001	4,203,480.00	4,203,480.00	4,203,480.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/13/2001	3/13/2001	2,173,800.00	2,173,800.00	2,173,800.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/13/2001	3/13/2001	2,289,758.53	2,289,758.53	2,289,758.53	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/13/2001	3/13/2001	579,025.00	579,025.00	579,025.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/13/2001	3/13/2001	(4,206,332.00)	4,206,332.00	4,206,332.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/13/2001	3/13/2001	(2,171,235.00)	2,171,235.00	2,171,235.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/13/2001	3/13/2001	(2,319,129.02)	2,319,129.02	2,319,129.02	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/13/2001	3/13/2001	(578,956.00)	578,956.00	578,956.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/16/2001	3/16/2001	(825,055.28)	825,055.28	825,055.28	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/16/2001	3/16/2001	(1,342,200.00)	1,342,200.00	1,342,200.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/16/2001	3/16/2001	(123,642.50)	123,642.50	123,642.50	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 03/30/2001	3/30/2001	1,771,000.00	1,771,000.00	1,771,000.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 04/03/2001	4/3/2001	(880,450.00)	880,450.00	880,450.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 04/04/2001	4/4/2001	450,800.00	450,800.00	450,800.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 04/06/2001	4/6/2001	406,177.14	406,177.14	406,177.14	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 04/11/2001	4/11/2001	99,790.00	99,790.00	99,790.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 04/26/2001	4/26/2001	101,500.00	101,500.00	101,500.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 04/26/2001	4/26/2001	288,046.00	288,046.00	288,046.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 05/01/2001	5/1/2001	411,461.68	411,461.68	411,461.68	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 06/01/2001	6/1/2001	(423,450.00)	423,450.00	423,450.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 06/15/2001	6/15/2001	430,495.00	430,495.00	430,495.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 06/16/2001	6/16/2001	1,823,900.00	1,823,900.00	1,823,900.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 06/18/2001	6/18/2001	2,232,142.86	2,232,142.86	2,232,142.86	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 06/18/2001	6/18/2001	4,393,140.00	4,393,140.00	4,393,140.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 06/18/2001	6/18/2001	523,400.00	523,400.00	523,400.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 06/18/2001	6/18/2001	(521,800.00)	521,800.00	521,800.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 06/18/2001	6/18/2001	(2,252,547.43)	2,252,547.43	2,252,547.43	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 06/18/2001	6/18/2001	(1,817,530.00)	1,817,530.00	1,817,530.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 06/18/2001	6/18/2001	(4,385,490.00)	4,385,490.00	4,385,490.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 06/27/2001	6/27/2001	860,650.00	860,650.00	860,650.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 06/29/2001	6/29/2001	562,888.00	562,888.00	562,888.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 07/04/2001	7/4/2001	(702,200.00)	702,200.00	702,200.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 07/05/2001	7/5/2001	(836,410.00)	836,410.00	836,410.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 07/23/2001	7/23/2001	433,895.00	433,895.00	433,895.00	0

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UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 07/25/2001	7/25/2001	356,290.00	356,290.00	356,290.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 08/14/2001	8/14/2001	411,201.12	411,201.12	411,201.12	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 08/16/2001	8/16/2001	(105,328.00)	105,328.00	105,328.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 08/16/2001	8/16/2001	(684,862.50)	684,862.50	684,862.50	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 08/16/2001	8/16/2001	(432,639.00)	432,639.00	432,639.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 08/16/2001	8/16/2001	(501,140.09)	501,140.09	501,140.09	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 08/16/2001	8/16/2001	(105,328.00)	105,328.00	105,328.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 08/16/2001	8/16/2001	(684,862.50)	684,862.50	684,862.50	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 08/16/2001	8/16/2001	(432,639.00)	432,639.00	432,639.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 08/16/2001	8/16/2001	(501,140.09)	501,140.09	501,140.09	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 08/27/2001	8/27/2001	417,522.59	417,522.59	417,522.59	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 08/28/2001	8/28/2001	289,792.00	289,792.00	289,792.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 08/31/2001	8/31/2001	910,320.00	910,320.00	910,320.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 09/04/2001	9/4/2001	(892,745.00)	892,745.00	892,745.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 09/17/2001	9/17/2001	603,120.00	603,120.00	603,120.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 09/17/2001	9/17/2001	4,487,705.00	4,487,705.00	4,487,705.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 09/17/2001	9/17/2001	1,833,000.00	1,833,000.00	1,833,000.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 09/17/2001	9/17/2001	1,999,659.63	1,999,659.63	1,999,659.63	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 09/17/2001	9/17/2001	(601,200.00)	601,200.00	601,200.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 09/17/2001	9/17/2001	(4,479,460.00)	4,479,460.00	4,479,460.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 09/17/2001	9/17/2001	(1,826,300.00)	1,826,300.00	1,826,300.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 09/17/2001	9/17/2001	(2,012,847.97)	2,012,847.97	2,012,847.97	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 09/20/2001	9/20/2001	462,300.00	462,300.00	462,300.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 09/27/2001	9/27/2001	734,500.00	734,500.00	734,500.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 09/28/2001	9/28/2001	912,620.00	912,620.00	912,620.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 10/03/2001	10/3/2001	(734,325.00)	734,325.00	734,325.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 10/15/2001	10/15/2001	256,730.00	256,730.00	256,730.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 10/17/2001	10/17/2001	(901,520.00)	901,520.00	901,520.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 10/29/2001	10/29/2001	898,710.00	898,710.00	898,710.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 10/30/2001	10/30/2001	544,140.00	544,140.00	544,140.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 10/31/2001	10/31/2001	726,035.00	726,035.00	726,035.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 10/31/2001	10/31/2001	697,012.69	697,012.69	697,012.69	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 10/31/2001	10/31/2001	50,245.00	50,245.00	50,245.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 11/02/2001	11/2/2001	(901,740.00)	901,740.00	901,740.00	0

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UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 11/08/2001	11/8/2001	(728,275.00)	728,275.00	728,275.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 11/19/2001	11/19/2001	441,675.00	441,675.00	441,675.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 11/19/2001	11/19/2001	356,125.00	356,125.00	356,125.00	0
UAL01	STATE STREET BOSTON DTC #997	FX DEAL TRANSACTED ON 12/11/2000	12/11/2000	728,875.00	728,875.00	728,875.00	0
Total FX Deals with State Street Boston DTC					167,358,779.52	167,223,287.09	(143,644.35)

Description of asset (include interest rate and maturity in case of a loan)	Cost of asset	Current value of asset on transaction date	Net gain or (loss)
COLTV SHORT TERM INVT FD			
Total number of purchases = 2783	1,307,106,292.14	1,307,106,292.14	0
Total number of sales = 2956	1,348,619,943.94	1,348,619,943.94	0
TOTAL COLTV SHORT TERM INVT FD	2,655,726,236.08	2,655,726,236.08	0
MFO FRANK RUSSELL SHORT-TERM INVT FD			
FBOUAL-DV			
Total number of purchases = 128	289,348,851.76	289,348,851.76	0
Total number of sales = 133	280,951,810.94	280,951,810.94	0
TOTAL MFO FRANK RUSSELL SHORT-TERM INVT FD			
FBOUAL-DV	570,300,662.70	570,300,662.70	0
MFO FRANK RUSSELL UAL STIF			
Total number of purchases = 85	206,257,647.06	206,257,647.06	0
Total number of sales = 37	222,600,000.00	222,600,000.00	0
TOTAL MFO FRANK RUSSELL UAL STIF	428,857,647.06	428,857,647.06	0

Identity of issue, borrower, lessor, or similar party	Description of investments including maturity date, rate of interest, collateral, par, or maturity value	Shares/Par Value	Cost	Current Value
Non-Interest Bearing Cash USD	Australian dollar	(10,429.08)	(10,429.08)	(10,429.08)
Non-Interest Bearing Cash USD	Australian dollar	268.93	268.93	268.93
Non-Interest Bearing Cash USD	Australian dollar	0.22	0.22	0.22
Non-Interest Bearing Cash USD	Canadian dollar	318.85	318.85	318.85
Non-Interest Bearing Cash USD	Canadian dollar	0.01	0.01	0.01
Non-Interest Bearing Cash USD	Swiss franc	41.91	41.91	41.91
Non-Interest Bearing Cash USD	Swiss franc	310.24	310.24	310.24
Non-Interest Bearing Cash USD	Danish krone	14.52	14.52	14.52
Non-Interest Bearing Cash USD	Euro	639,756.26	639,756.26	639,756.26
Non-Interest Bearing Cash USD	Euro	120,528.03	120,528.03	120,528.03
Non-Interest Bearing Cash USD	Euro	599.67	599.67	599.67
Non-Interest Bearing Cash USD	British pound sterling	(12,873.62)	(12,873.62)	(12,873.62)
Non-Interest Bearing Cash USD	British pound sterling	6,423.05	6,423.05	6,423.05
Non-Interest Bearing Cash USD	British pound sterling	17,258.71	17,258.71	17,258.71
Non-Interest Bearing Cash USD	British pound sterling	24,745.28	24,745.28	24,745.28
Non-Interest Bearing Cash USD	British pound sterling	87.33	87.33	87.33
Non-Interest Bearing Cash USD	Hong Kong dollar	3,755.71	3,755.71	3,755.71
Non-Interest Bearing Cash USD	Hong Kong dollar	77,412.14	77,412.14	77,412.14
Non-Interest Bearing Cash USD	Hong Kong dollar	7.51	7.51	7.51
Non-Interest Bearing Cash USD	Hong Kong dollar	(165,124.80)	(165,124.80)	(165,124.80)
Non-Interest Bearing Cash USD	Indonesian rupiah	0.07	0.07	0.07
Non-Interest Bearing Cash USD	Japanese yen	(160,952.87)	(160,952.87)	(160,952.87)
Non-Interest Bearing Cash USD	Japanese yen	1,113.24	1,113.24	1,113.24
Non-Interest Bearing Cash USD	Japanese yen	142,240.34	142,240.34	142,240.34
Non-Interest Bearing Cash USD	Japanese yen	58,214.42	58,214.42	58,214.42
Non-Interest Bearing Cash USD	Mexican peso	67.94	67.94	67.94
Non-Interest Bearing Cash USD	Mexican peso	25.27	25.27	25.27
Non-Interest Bearing Cash USD	Malaysian ringgit	3.16	3.16	3.16
Non-Interest Bearing Cash USD	Malaysian ringgit	23.80	23.80	23.80
Non-Interest Bearing Cash USD	Norwegian krone	59.42	59.42	59.42
Non-Interest Bearing Cash USD	New Zealand dollar	45.44	45.44	45.44

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Identity of issue, borrower, lessor, or similar party			Description of investments including maturity date, rate of interest, collateral, par, or maturity value	Shares/Par Value	Cost	Current Value
Non-Interest Bearing Cash	USD		New Zealand dollar	187.34	187.34	187.34
Non-Interest Bearing Cash	USD		Swedish krona	71.49	71.49	71.49
Non-Interest Bearing Cash	USD		Swedish krona	9.89	9.89	9.89
Non-Interest Bearing Cash	USD		Singapore dollar	54.15	54.15	54.15
Non-Interest Bearing Cash	USD		Singapore dollar	191.13	191.13	191.13
Non-Interest Bearing Cash	USD		United States dollar	35,449.36	35,449.36	35,449.36
Non-Interest Bearing Cash	USD		United States dollar	1,793,441.69	1,793,441.69	1,793,441.69
Non-Interest Bearing Cash	USD		United States dollar	1,783.38	1,783.38	1,783.38
Non-Interest Bearing Cash	USD		United States dollar	2,565.20	2,565.20	2,565.20
Non-Interest Bearing Cash	USD		United States dollar	(249,542.06)	(249,542.06)	(249,542.06)
Non-Interest Bearing Cash	USD		United States dollar	(4,348.57)	(4,348.57)	(4,348.57)
Receivables	Other	USD	Pending foreign exchange purchases:			
			Australian dollar	0	601,200.00	623,822.25
Receivables	Other	USD	Pending foreign exchange purchases: Euro	0	145,114.99	147,802.55
Receivables	Other	USD	Pending foreign exchange purchases: Euro	0	179,924.58	179,772.13
Receivables	Other	USD	Pending foreign exchange purchases: Euro	0	199,000.00	198,749.44
Receivables	Other	USD	Pending foreign exchange purchases: Euro	0	29,982.62	29,345.52
Receivables	Other	USD	Pending foreign exchange purchases: Euro	0	649,445.40	664,342.42
Receivables	Other	USD	Pending foreign exchange purchases: Euro	0	119,884.36	119,782.78
Receivables	Other	USD	Pending foreign exchange purchases: Euro	0	96,851.30	96,304.07
Receivables	Other	USD	Pending foreign exchange purchases: Euro	0	374,926.16	370,535.10
Receivables	Other	USD	Pending foreign exchange purchases: Euro	0	189,845.64	193,361.62
Receivables	Other	USD	Pending foreign exchange purchases: Euro	0	39,766.30	40,192.85
Receivables	Other	USD	Pending foreign exchange purchases: Euro	0	901,520.00	895,086.84
Receivables	Other	USD	Pending foreign exchange purchases: Euro	0	229,829.30	233,008.88
Receivables	Other	USD	Pending foreign exchange purchases: Euro	0	235,624.22	238,377.54
Receivables	Other	USD	Pending foreign exchange purchases: Euro	0	929,299.05	967,166.65
Receivables	Other	USD	Pending foreign exchange purchases: Euro	0	151,000.00	151,493.07
Receivables	Other	USD	Pending foreign exchange purchases: Euro	0	663,318.92	691,357.42
Receivables	Other	USD	Pending foreign exchange purchases: Euro	0	29,982.62	29,346.40
Receivables	Other	USD	Pending foreign exchange purchases: Euro	0	50,124.19	50,546.55
Receivables	Other	USD	Pending foreign exchange purchases: Euro	0	901,740.00	895,086.84
Receivables	Other	USD	Pending foreign exchange purchases: Euro	0	4,479,460.00	4,341,171.15
Receivables	Other	USD	Pending foreign exchange purchases: Euro	0	79,990.55	83,120.24
Receivables	Other	USD	Pending foreign exchange purchases: British pound sterling	0	1,826,300.00	1,781,803.45
Receivables	Other	USD	Pending foreign exchange purchases: British pound sterling	0	728,275.00	712,721.38
Receivables	Other	USD	Pending foreign exchange purchases: British pound sterling	0	19,931.66	19,964.63
Receivables	Other	USD	Pending foreign exchange purchases: British pound sterling	0	734,325.00	712,721.38
Receivables	Other	USD	Pending foreign exchange purchases:			
			Japanese yen	0	2,012,847.97	1,909,574.51
Receivables	Other	USD	Pending foreign exchange purchases:			
			Japanese yen	0	30,232.42	28,722.01
Receivables	Other	USD	Pending foreign exchange purchases: United States dollar	0	256,730.00	256,730.00
Receivables	Other	USD	Pending foreign exchange purchases: United States dollar	0	912,620.00	912,620.00
Receivables	Other	USD	Pending foreign exchange purchases: United States dollar	0	3,557.43	3,557.43
Receivables	Other	USD	Pending foreign exchange purchases: United States dollar	0	898,710.00	898,710.00
Receivables	Other	USD	Pending foreign exchange purchases: United States dollar	0	462,300.00	462,300.00
Receivables	Other	USD	Pending foreign exchange purchases: United States dollar	0	544,140.00	544,140.00
Receivables	Other	USD	Pending foreign exchange purchases: United States dollar	0	726,035.00	726,035.00
Receivables	Other	USD	Pending foreign exchange purchases: United States dollar	0	50,245.00	50,245.00
Receivables	Other	USD	Pending foreign exchange purchases: United States dollar	0	52,333.71	52,333.71

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Receivables	Other	USD	Pending foreign exchange purchases: United States dollar	0	734,500.00	734,500.00
Receivables	Other	USD	Pending foreign exchange purchases: United States dollar	0	697,012.69	697,012.69
Receivables	Other	USD	Pending foreign exchange purchases: United States dollar	0	592.20	592.20
Receivables	Other	USD	Pending foreign exchange purchases: United States dollar	0	279,000.00	279,000.00
Receivables	Other	USD	Pending foreign exchange purchases: United States dollar	0	356,125.00	356,125.00
Receivables	Other	USD	Pending foreign exchange purchases: United States dollar	0	441,675.00	441,675.00
Receivables	Other	USD	Pending trade sales: Australian dollar	0	104.02	104.02
Receivables	Other	USD	Pending trade sales: Euro	0	6,550.40	6,615.03
Receivables	Other	USD	Pending trade sales: Euro	0	15,274.69	15,274.69
Receivables	Other	USD	Pending trade sales: Hong Kong dollar	0	6,539.47	6,539.47
Receivables	Other	USD	Pending trade sales: Japanese yen	0	40,451.29	40,722.34
Receivables	Other	USD	Pending trade sales: Japanese yen	0	6,172.84	6,172.84
Receivables	Other	USD	Pending trade sales: Japanese yen	0	52,086.11	52,399.17
Receivables	Other	USD	Pending trade sales: United States dollar	0	732,274.11	732,274.11
Receivables	Other	USD	Pending trade sales: United States dollar	0	655,559.38	655,559.38
Receivables	Other	USD	Pending trade sales: United States dollar	0	169,630.07	169,630.07
Receivables	Other	USD	Pending trade sales: United States dollar	0	6,955.76	6,955.76
Receivables	Other	USD	Pending trade sales: United States dollar	0	13,265,858.96	13,265,858.96
Receivables	Other	USD	Pending trade sales: United States dollar	0	163,861.14	163,861.14
Receivables	Other	USD	Pending trade sales: United States dollar	0	630,567.82	630,567.82
Receivables	Other	USD	Pending trade sales: United States dollar	0	73,342.36	73,342.36
Receivables	Other	USD	Pending trade sales: United States dollar	0	78,820.54	78,820.54
Receivables	Other	USD	Pending trade sales: United States dollar	0	665,248.88	665,248.88
Receivables	Other	USD	Pending trade sales: United States dollar	0	1,322,359.12	1,322,359.12
Interest Bearing Cash	USD		Australian dollar	140,946.89	137,425.82	140,946.89
Interest Bearing Cash	USD		Canadian dollar	636.27	629.18	636.27
Interest Bearing Cash	USD		Swiss franc	102,016.03	101,363.95	102,016.03
Interest Bearing Cash	USD		Danish krone	481.15	477.54	481.15
Interest Bearing Cash	USD		Euro	325,012.53	322,012.83	325,012.53
Interest Bearing Cash	USD		British pound sterling	1,426.05	1,426.05	1,426.05
Interest Bearing Cash	USD		British pound sterling	134,761.28	136,629.09	134,761.28
Interest Bearing Cash	USD		Hong Kong dollar	28,594.14	28,593.82	28,594.14
Interest Bearing Cash	USD		Norwegian krone	895.58	889.52	895.58
Interest Bearing Cash	USD		New Zealand dollar	18,713.28	18,006.57	18,713.28
Interest Bearing Cash	USD		Swedish krona	44,551.14	45,069.71	44,551.14
Interest Bearing Cash	USD		Singapore dollar	25,666.93	25,920.81	25,666.93
Interest Bearing Cash	USD		Singapore dollar	1,092.21	1,140.06	1,092.21
Interest Bearing Cash	USD		United States dollar	14,230,952.44	14,230,952.44	14,230,952.44
Interest Bearing Cash	USD		United States dollar	41,941.54	41,941.54	41,941.54
Interest Bearing Cash	USD		United States dollar	5,706,494.58	5,706,494.58	5,706,494.58
Interest Bearing Cash	USD		United States dollar	394,690.00	394,690.00	394,690.00
Interest Bearing Cash	USD		United States dollar	1,439,972.45	1,439,972.45	1,439,972.45
Interest Bearing Cash	USD		United States dollar	2,297,853.82	2,297,853.82	2,297,853.82
Certificates of Deposit			PROVIDIAN NATL BK TILTON NEW HAMPSHIRE DTD 05-09-2001 5.9 05-09-2008	50,000.00	50,000.00	500.00
U.S. Government Securities			ARGENTINA(REP OF) 0% BDS 15/10/02'D'USD10000	90,000.00	67,407.30	87,862.50
U.S. Government Securities			UTD MEXICAN STS MEDIUM TERM NTS BOOK #TR 00006 8.375 01-14-2011 REG	490,000.00	479,751.22	504,455.00
U.S. Government Securities			PANAMA(REP OF) FRN 7/2016 USD10000	210,000.00	166,087.93	174,300.00
U.S. Government Securities			7.43 DUE 08-01-2023 REG	364,484.08	390,567.46	373,254.48
U.S. Government Securities			FHA 221D4 P9-00 PROJ GMAC 26 MCP 7.43 BDDUE 01-01-2021	997,868.90	1,019,632.42	1,052,971.22
U.S. Government Securities			FHA INSD MTG P/T #091 REILLY 7.43 BD DUE07-01-2023	1,215,186.86	1,308,832.83	1,237,510.21
U.S. Government Securities			FHA INSD PROJ #54 GREYSTONE SERV CORP 7.43 GTD MTG CTF DUE 5-1-23 REG	493,610.69	507,816.81	502,382.30
U.S. Government Securities				2,663,019.60	2,705,014.19	2,686,229.68

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	FHA INSD PROJ GMAC POOL #1 7.483 DUE 04-01-2019 REG			
U.S. Government Securities	FHA PROJ #075-35261-PM SLEEPY HOLLOW APTS 7.73 PARTN CTF DUE 05-01-2021	1,516,229.02	1,571,192.11	1,543,172.86
U.S. Government Securities	FHLMC 15 YR PARTN CTF (PC) 7 15 YEARS SETTLES DEC	600,000.00	624,187.50	624,186.00
U.S. Government Securities	FHLMC 30 YR GOLD PARTN CTF (PC) 6.5 30 YEARS SETTLES DEC	5,900,000.00	6,040,000.00	5,973,750.00
U.S. Government Securities	FHLMC 7.44 DUE 08-01-2022 REG	1,688,739.34	1,697,183.04	1,715,540.14
U.S. Government Securities	FHLMC DEB 5.875 03-21-2011	35,000.00	34,786.15	35,525.00
U.S. Government Securities	FHLMC DEB DTD 07/16/2001 5.5 07-15-2006	2,000,000.00	2,102,187.50	2,081,560.00
U.S. Government Securities	FHLMC DTD 01/16/2001 5.25 01-15-2006	440,000.00	441,760.00	454,506.80
U.S. Government Securities	FHLMC GROUP #A0-0952 9.0 MTG PARTN CTF DUE 09-01-2000 REG	808,041.48	859,049.11	874,446.33
U.S. Government Securities	FHLMC GROUP #B0-0083 8.5 MTG PARTN CTF DUE 11-01-2002 REG	76,427.51	80,057.82	78,075.29
U.S. Government Securities	FHLMC GROUP #B00549 8.5 MTG PARTN CTF DUE 04-01-2004 REG	24,263.10	24,934.13	24,786.21
U.S. Government Securities	FHLMC MULTICLASS SER 1475 CL H 6.75 MTG PARTN CTF DUE 04-15-2006 REG	37,298.32	37,601.37	37,379.63
U.S. Government Securities	FHLMC MULTICLASS SER 1564 CL I 6.5 MTG PARTN CTF DUE 05-15-2007 REG	150,767.40	23,934.32	5,465.32
U.S. Government Securities	FHLMC MULTICLASS SER 1594 CL J 6.0 MTG PARTN CTF DUE 10-15-2008 REG	190,000.00	183,350.00	196,175.00
U.S. Government Securities	FHLMC MULTICLASS SER 1618 6.0 MTG PARTN CTF DUE 10-15-2007 REG	413,251.16	61,535.69	18,079.74
U.S. Government Securities	FHLMC MULTICLASS SER 1856 CL 1856-ZE 8 06-15-2018	69,308.26	72,329.23	74,527.87
U.S. Government Securities	FHLMC MULTICLASS SER 2095 CL 2095-TI 7 11-15-2024	931,127.20	153,345.03	96,017.84
U.S. Government Securities	FHLMC MULTICLASS SER E3 CL A 6.504 MTG PARTN CTF DUE 08-15-2032 REG	437,669.82	438,147.89	432,058.89
U.S. Government Securities	FHLMC POOL #306670 11.25 GTD PARTN CTF DUE 04-01-2019 REG	42,764.83	46,961.12	49,152.19
U.S. Government Securities	FHLMC REFERENCE NT 5.5 09-15-2011	645,000.00	650,282.06	646,612.50
U.S. Government Securities	FIN CORP PRIN FICO STRIPS SER 16 PRIN PMT 4-5-10 CPN 9.7 BD DUE 2019 BEO	150,000.00	41,838.00	49,638.00
U.S. Government Securities	FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES DEC	2,000,000.00	2,020,000.00	1,978,760.00
U.S. Government Securities	FNMA 30 YR PASS-THROUGHS 6.5 30 YEARS SETTLES DEC	1,550,000.00	1,587,843.76	1,567,437.50
U.S. Government Securities	FNMA BD 7.125 02-15-2005	700,000.00	738,295.46	766,717.00
U.S. Government Securities	FNMA POOL # 066414 ADJ RT DUE 09-01-2028REG	1,445,684.75	1,471,135.21	1,511,571.96
U.S. Government Securities	FNMA POOL # 300309 5.249 DUE 12-01-2024 REG	334,004.52	334,032.52	340,568.05
U.S. Government Securities	FNMA POOL # 313968 ADJ RT DUE 12-01-2027REG	1,088,065.35	1,109,486.63	1,114,244.20
U.S. Government Securities	FNMA POOL # 420656 8 DUE 07-01-2017 REG	456,779.99	470,197.91	489,919.40
U.S. Government Securities	FNMA POOL # 443624 ADJ RT DUE 05-01-2023REG	566,635.14	576,639.80	576,284.94
U.S. Government Securities	FNMA POOL # 516051 9.5 DUE 01-01-2021 REG	620,303.97	652,094.55	677,291.30
U.S. Government Securities	FNMA POOL # 535460 8 DUE 09-01-2015 REG	174,570.84	177,680.39	182,917.07
U.S. Government Securities	FNMA POOL # 538927 8 DUE 06-01-2015 REG	378,822.45	385,570.22	396,933.95
U.S. Government Securities	FNMA PREASSIGN 00060 5.5 02-15-2006	1,040,000.00	1,038,233.04	1,083,222.40
U.S. Government Securities	FNMA REMIC TR 1992-142 KB 1197.96766 08-25-2007	2,060.62	41,418.46	41,622.10
U.S. Government Securities	FNMA REMIC TR SER 1996-39 CL H 8.0 GTD MTG PASS THRU CTF DUE	486,001.48	485,469.92	514,398.55

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	11-25-2023 REG			
U.S. Government Securities	FNMA STRIPPED POOL #35453 MTG BCK SEC SMBS SER K CL K-1 6% DUE 11-1-08 REG	642,869.70	639,655.36	652,994.14
U.S. Government Securities	FNMA TBA POOL #9999999 6 DUE 12-01-2014 REG	550,000.00	560,312.50	556,704.50
U.S. Government Securities	FNMA TBA POOL 5.5 15 YR DEC	200,000.00	200,750.00	198,876.00
U.S. Government Securities	GNMA GPM POOL # 090741 11 DUE 01-15-2010REG	9,142.56	10,019.70	10,273.40
U.S. Government Securities	GNMA GPM POOL # 090947 11 DUE 01-15-2010REG	11,082.69	12,145.95	12,453.51
U.S. Government Securities	GNMA GPM POOL # 092213 11 DUE 07-15-2010REG	20,648.98	22,629.96	23,130.37
U.S. Government Securities	GNMA GPM POOL # 092923 11 DUE 09-15-2010REG	23,771.48	26,052.08	26,628.10
U.S. Government Securities	GNMA GPM POOL # 098572 11 DUE 06-15-2013REG	100,318.64	109,942.98	114,117.47
U.S. Government Securities	GNMA GPM POOL # 099519 10.5 DUE 08-15-2013 REG	35,808.61	38,897.10	40,055.87
U.S. Government Securities	GNMA POOL # 423415 7.5 DUE 12-15-2025 REG	11,729.41	12,066.64	12,282.92
U.S. Government Securities	GNMA POOL # 434690 SER 2030 8.5 DUE 01-15-2030 REG	64,862.36	67,233.89	68,895.50
U.S. Government Securities	GNMA POOL # 459066 SER 2028 7.5 DUE 06-15-2028 REG	427,120.87	424,885.15	446,076.49
U.S. Government Securities	GNMA POOL # 471901 SER 2028 7 DUE 05-15-2028 REG	153,384.03	149,453.55	158,128.20
U.S. Government Securities	GNMA POOL # 486470 SER 2028 6.5 DUE 08-15-2028 REG	153,665.45	146,666.46	155,922.80
U.S. Government Securities	GNMA POOL # 486516 SER 2028 6.5 DUE 09-15-2028 REG	143,853.28	137,250.63	145,966.48
U.S. Government Securities	GNMA POOL # 525327 SER 2030 8.5 DUE 09-15-2030 REG	436,021.10	451,963.13	463,132.89
U.S. Government Securities	GNMA POOL # 531796 SER 2030 8.5 DUE 08-15-2030 REG	80,110.98	82,792.04	85,092.28
U.S. Government Securities	GNMA POOL # 781001 SER 2029 7.5 DUE 03-15-2029 REG	219,506.76	218,374.92	229,316.52
U.S. Government Securities	GNMA POOL #9999999 SER 2029 6 DUE 12-15-2029 REG	1,400,000.00	1,407,437.50	1,389,934.00
U.S. Government Securities	GNMA TBA POOL #9999999 SER 2028 6.5 UE12-15-2028 REG	11,670,000.00	11,929,846.88	11,841,432.30
U.S. Government Securities	GNMA TBA POOL #9999999 SER 2028 6.5 UE12-15-2028 REG	3,000,000.00	3,021,562.50	3,044,070.00
U.S. Government Securities	GNMA TBA POOL 7 TBA	1,800,000.00	1,860,750.00	1,855,134.00
U.S. Government Securities	GNMA TBA POOL 7 TBA	7,000,000.00	7,273,359.38	7,214,410.00
U.S. Government Securities	GNMA TBA POOL 7.5 TBA	3,100,000.00	3,234,600.00	3,230,789.00
U.S. Government Securities	GNMA TBA POOL 7.5 TBA	20,000,000.00	20,798,617.79	20,843,800.00
U.S. Government Securities	GNMA TBA POOL 8 30YR DEC	16,000,000.00	16,850,000.00	16,850,080.00
U.S. Government Securities	GNMA, POOL # 93487 SERIES 2010 11.0% DUE 09-15-2010	34,714.50	38,044.91	38,886.14
U.S. Government Securities	GNMAII POOL # 002855 SER 2029 8.5 DUE 12-20-2029 REG	2,195,289.46	2,294,077.49	2,325,623.80
U.S. Government Securities	GNMAII POOL # 008540 SER 2024 ADJ RT 11-20-2024	65,438.41	65,274.82	67,412.03
U.S. Government Securities	GNMAII POOL # 008580 ADJ RT 01-20-2025	38,981.27	39,477.41	39,864.59
U.S. Government Securities	GNMAII POOL # 008597 ADJ RT 02-20-2025	148,689.75	151,291.83	152,081.36
U.S. Government Securities	GNMAII POOL # 008608 SER 2025 ADJ RT 03-20-2025	310,393.02	316,267.23	317,426.53
U.S. Government Securities	GNMAII POOL # 008682 6.75 DUE 08-20-2025REG	212,019.85	209,584.80	218,745.12
U.S. Government Securities	GNMAII POOL # 008685 6.75 DUE 08-20-2025REG	51,658.85	53,251.60	53,305.73
U.S. Government Securities	GNMAII POOL # 008781 ADJ RT 01-20-2026	92,772.72	91,933.00	94,831.35
U.S. Government Securities	GNMAII POOL # 008945 ADJ RT 08-20-2026	147,172.03	143,446.73	151,840.33

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U.S. Government Securities	GNMAII POOL # 080416 SER 2030 5.5 DUE 06-20-2030 REG	4,522,721.76	4,549,421.53	4,605,397.11
U.S. Government Securities	GNMAII POOL # 080453 SER 2030 ADJ RT 09-20-2030	527,626.62	534,636.77	537,683.18
U.S. Government Securities	GNMAII POOL # 80408 SER 2030 ADJ RT 05-20-2030	1,644,956.48	1,673,743.22	1,675,026.28
U.S. Government Securities	GNMAII POOL #008557 SER 2024 ADJ RT DUE 12-20-2024 REG	614,090.60	619,822.12	632,801.94
U.S. Government Securities	I/O FHLMC MULTICLASS SER 1202 CL 1202-G 819.10 02-15-2007	2,389.39	34,646.15	31,521.60
U.S. Government Securities	I/O FHLMC MULTICLASS SER 1606 CL 1606-I 6.5 11-15-2008	678,239.10	74,525.55	73,120.96
U.S. Government Securities	I/O FHLMC MULTICLASS SER 1606 CL IA 11-15-2008	323,033.70	54,057.67	41,286.94
U.S. Government Securities	I/O FHLMC MULTICLASS SER 1676 CL 1676-I 04-15-2020	181,231.50	17,245.33	6,285.11
U.S. Government Securities	I/O FNMA REMIC 92-157 JA 1014.60 DUE 9-25-2007	2,409.32	43,608.70	41,431.98
U.S. Government Securities	I/O FNMA REMIC SER 1993-186 CLJ 03-25-2008	762,015.32	56,750.26	35,571.10
U.S. Government Securities	I/O FNMA REMIC TR SER 1993-147 CL K 7.0 GTD MTG PASS THRU CTF DUE 06-25-2020 REG	378,385.50	54,283.27	9,932.62
U.S. Government Securities	I/O FNMA REMIC TR SER 1994-43 CL PM 7.00PASS THRU CTF DUE 02-25-2022 REG	550,788.69	79,692.24	33,559.55
U.S. Government Securities	INTER AMERN DEV BK GLOBAL FED BOOK ENTRYTRANCHE # TR 1 5.375 DUE 01-18-2006 REG	600,000.00	597,510.00	619,236.00
U.S. Government Securities	SLM STUD LN TR LN BKD NT FLTG SER 1998-2CL A-1 DUE 04-25-2007 REG	68,068.51	67,544.71	68,093.49
U.S. Government Securities	TN VY AUTH 7.125 DUE 05-01-2030 REG	710,000.00	699,378.40	803,741.30
U.S. Government Securities	TN VY AUTH PWR BD 1995 SER E DTD 11/01/95 6.75 DUE 11-01-2025 REG	430,000.00	390,357.20	469,964.20
U.S. Government Securities	TN VY AUTH PWR BD 1998 SER G 5.375 DUE 11-13-2008 REG	1,270,000.00	1,103,230.36	1,286,662.40
U.S. Government Securities	U.S TREAS 5.875 NT DUE 11-15-2005	16,000.00	16,860.07	17,180.00
U.S. Government Securities	US TREAS BD STRIPPED PRIN PMT 08-15-2020REG	200,000.00	51,684.00	67,848.00
U.S. Government Securities	US TREAS BD STRIPPED PRIN PMT 11-15-2024REG	160,000.00	40,483.20	42,694.40
U.S. Government Securities	US TREAS BD STRIPPED PRIN PMT 11-15-2027REG	600,000.00	134,054.00	138,852.00
U.S. Government Securities	US TREAS BD STRIPPED PRIN PMT 7.5 USD1000(PRINCIPLE) 11-15-2016REG	100,000.00	24,578.20	42,781.00
U.S. Government Securities	US TREAS BD STRIPPED PRIN PMT STRIP INT PMT 15/2/2019 USD 02-15-2019 REG	1,360,000.00	437,756.80	504,002.40
U.S. Government Securities	US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/11/2021 USD1000 11-15-2021 REG	820,000.00	232,985.33	258,300.00
U.S. Government Securities	US TREAS BDS 6.75 DUE 08-15-2026 REG	200,000.00	246,901.00	231,688.00
U.S. Government Securities	US TREAS BDS BD 5.25 DUE 02-15-2029 REG	10,000.00	9,191.19	9,656.30
U.S. Government Securities	US TREAS BDS BD DTD 11/16/1998 5.25 DUE 11-15-2028 REG	2,640,000.00	2,643,073.50	2,542,636.80
U.S. Government Securities	US TREAS BDS BD DTD 11/16/1998 5.25 DUE 11-15-2028 REG	97,000.00	99,325.35	93,483.75
U.S. Government Securities	US TREAS BILLS 12-13-2001 PREASSIGN # 22	970,000.00	961,550.22	969,495.60
U.S. Government Securities	US TREAS BILLS 12-20-2001 PREASSIGN # 23	3,700,000.00	3,681,916.25	3,696,707.00
U.S. Government Securities	US TREAS BILLS 12-20-2001 PREASSIGN # 23	3,000,000.00	2,985,337.50	2,997,330.00
U.S. Government Securities	US TREAS BILLS 12-20-2001 PREASSIGN # 23	1,000,000.00	994,805.56	999,110.00
U.S. Government Securities	US TREAS BILLS 12-20-2001 PREASSIGN # 23	1,600,000.00	1,592,180.00	1,598,576.00

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		US TREAS BILLS 12-20-2001 PREASSIGN # 23			
U.S. Government Securities		US TREAS NT 4.75 DUE 02-15-2004 REG	16,000.00	15,855.74	16,610.00
U.S. Government Securities		US TREAS NTS 5 DUE 08-15-2011 REG	3,270,000.00	3,392,104.41	3,332,849.40
U.S. Government Securities		US TREAS NTS 6.25 15/2/2003 USD1000 6.25DUE 02-15-2003 REG	16,000.00	16,719.73	16,755.04
U.S. Government Securities		US TREAS NTS 6.25 DUE 02-28-2002 REG	16,000.00	16,578.73	16,170.08
U.S. Government Securities		US TREAS NTS DTD 00887 4.625 DUE 05-15-2006 REG	2,000,000.00	2,037,109.37	2,051,240.00
U.S. Government Securities		US TREAS NTS DTD 08/15/2000 5.75 DUE 08-15-2010 REG	50,000.00	52,234.38	53,586.00
U.S. Government Securities		US TREAS SEC STRIPPED INT PMT 0 15/5/2007 USD1000 05-15-2007 REG	25,000.00	16,228.00	19,672.00
U.S. Government Securities		US TREAS SEC STRIPPED INT PMT 05-15-2004REG	21,000.00	16,140.39	19,464.48
U.S. Government Securities		US TREAS SEC STRIPPED INT PMT 05-15-2005REG	22,000.00	15,970.02	19,373.86
U.S. Government Securities		US TREAS SEC STRIPPED INT PMT 05-15-2006REG	23,000.00	15,798.93	19,248.24
U.S. Government Securities		US TREAS SEC STRIPPED INT PMT 05-15-2008REG	30,000.00	18,239.40	22,218.90
U.S. Government Securities		US TREAS SEC STRIPPED INT PMT 05-15-2009REG	29,000.00	19,566.59	20,200.33
U.S. Government Securities		US TREAS SEC STRIPPED INT PMT 08-15-2011REG	50,000.00	29,738.50	30,297.00
Corporate Debt Instruments	Preferred	PVTPL CVRD FIN LTD NT 2000-2 144A VAR RT 10-15-07/10-16-02 BEO SF 01-15-03	400,000.00	400,000.00	401,724.00
Corporate Debt Instruments	Preferred	PVTPL DRESNER FDG TR I 144A 8.151 DUE 06-30-2031 BEO	240,000.00	240,000.00	260,212.80
Corporate Debt Instruments	Preferred	TYCO CAPITAL CORP 7.125% BDS 15/10/2004 USD	370,000.00	369,955.60	395,456.74
Corporate Debt Instruments	Preferred	DEUTSCHE TELEKOM INTL FIN B V GTD NT 8.25 DUE 06-15-2030 BEO	900,000.00	1,004,733.00	987,930.00
Corporate Debt Instruments	Preferred	BRIT TELECOMMUNICATIONS P L C NT 8.125 DUE 12-15-2010 BEO	195,000.00	194,682.15	218,029.50
Corporate Debt Instruments	Preferred	BRIT TELECOMMUNICATIONS P L C NT 8.625 DUE 12-15-2030 BEO	100,000.00	101,265.35	116,636.00
Corporate Debt Instruments	Preferred	MEDALLION TR MTG BKD NT SER 2000-2G CL A-1 FLTG RATE 12-18-2031 BEO	697,899.42	697,899.42	698,826.32
Corporate Debt Instruments	Preferred	AMERICREDIT AUTOMOBILE RECEIVABLES TR 2000-C AST BKD NT CL A-2 6.97 1-12-04	324,783.70	324,765.48	328,203.67
Corporate Debt Instruments	Preferred	ANHEUSER BUSCH COS INC DEB 6.8 DUE 08-20-2032 BEO	100,000.00	99,869.00	107,227.00
Corporate Debt Instruments	Preferred	ANHEUSER BUSCH COS INC NT 7.5 DUE 03-15-2012 BEO	590,000.00	586,306.60	675,249.10
Corporate Debt Instruments	Preferred	ARCHER DANIELS MIDLAND CO 7.5 DUE 03-15-2027 REG	515,000.00	477,641.90	540,647.00
Corporate Debt Instruments	Preferred	ASSOC AUTOMOBILE RECEIVABLES TR 2000-2 CL A-2 6.79 DUE 06-15-2003 BEO	163,881.33	163,877.22	164,802.67
Corporate Debt Instruments	Preferred	AST BACKED SECS CORP HOME EQTY LN TR 2001-HE3 11-15-2031 BEO	1,236,873.08	1,236,873.08	1,237,667.15
Corporate Debt Instruments	Preferred	ATLC RICHFIELD CO 10.875 DUE 07-15-2005 REG	25,000.00	29,825.00	30,230.00
Corporate Debt Instruments	Preferred	AZ PUB SVC CO SR NT DTD 11/15/1996 6.75 DUE 11-15-2006 REG	1,900,000.00	1,955,784.00	1,983,524.00
Corporate Debt Instruments	Preferred	BEAR STEARNS COS INC MEDIUM TERM NTS BOOK ENTRY VAR RT DUE 12-16-2002	500,000.00	499,965.00	499,860.00
Corporate Debt Instruments	Preferred	BEAR STEARNS COS INC MEDIUM TERM NTS BOOTRANCHE # TR 00459 VAR RT 12-01-2003	500,000.00	499,670.00	500,055.00
Corporate Debt Instruments	Preferred	BK AMER CORP SUB NT 7.4 DUE 01-15-2011 BEO	515,000.00	551,142.70	560,618.70

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Corporate Debt Instruments	Preferred	BOEING CAP CORP NT 7.375 DUE 09-27-2010 BEO	270,000.00	283,230.60	289,437.30
Corporate Debt Instruments	Preferred	BOEING CO 6.625 DEB DUE 02-15-2038	140,000.00	137,902.80	132,734.00
Corporate Debt Instruments	Preferred	BRISTOL MYERS SQUIBB CO NT 5.75 DUE 10-01-2011 BEO	150,000.00	154,122.00	152,808.00
Corporate Debt Instruments	Preferred	BRIT TELECOMMUNICATIONS P L C NT 7.625 DUE 12-15-2005 BEO	1,400,000.00	1,397,746.00	1,513,820.00
Corporate Debt Instruments	Preferred	BRIT TELECOMMUNICATIONS P L C NT 8.625 DUE 12-15-2030 BEO	10,000.00	10,302.45	11,594.00
Corporate Debt Instruments	Preferred	CHASE COML MTG SECS CORP 7.6 DUE 07-18-2028 REG	380,452.99	405,779.13	402,828.95
Corporate Debt Instruments	Preferred	CHASE FDG TR SER 2000-2 CL IIA-1 FLT RT 05-25-2030 BEO	602,407.49	602,407.49	602,808.09
Corporate Debt Instruments	Preferred	CHEM MTG SECS INC SER 1996-1 CL A-8 7.25MO BD 1-25-26 BEO	860,555.01	874,270.12	886,638.43
Corporate Debt Instruments	Preferred	CIT GROUP INC SR NT 7.625 DUE 08-16-2005BEO	700,000.00	698,999.00	754,838.00
Corporate Debt Instruments	Preferred	CMO BEAR STEARNS ARM TR 2001-3 MTG PASSTHRU CTF VAR CL IV-A 01-25-32 BEO	641,716.68	646,128.49	646,128.48
Corporate Debt Instruments	Preferred	CMO BEAR STEARNS ARM TR 2001-6 MTG PSTRU CTF II-A VAR RATE 6.688 9-25-31BE	1,800,127.67	1,823,754.35	1,823,754.35
Corporate Debt Instruments	Preferred	CMO CHASE MTG FIN CORP 1998-AS1 MC MTG CTF CL IA-8 6.75 DUE 08-25-2028 BEO	1,000,000.00	975,625.00	1,008,430.00
Corporate Debt Instruments	Preferred	CMO CONSECO FIN HOME EQTY LN TR SER 2001-A CTF CL I-A-1 5.68 11-15-16 BEO	502,126.75	502,126.75	508,403.33
Corporate Debt Instruments	Preferred	CMO CONSECO FIN SECURITIZATIONS CORP 2000-D HOME EQTY LN A-5 8.41 12-15-25	800,000.00	800,000.00	854,248.00
Corporate Debt Instruments	Preferred	CMO CWBMS INC PASS THRU CTFS 6.75 DUE 07-25-2028 BEO	592,397.48	597,025.58	604,985.33
Corporate Debt Instruments	Preferred	CMO HOLMES FING NO 4 PLC SER 1 NT CL A DUE 07-15-2015 BEO	900,000.00	900,000.00	900,000.00
Corporate Debt Instruments	Preferred	CMO IMPAC SECD ASSETS CORP 2001-2 MTG PASSTHRU CTF CL A-1 6.02 03-25-2031BEO	484,519.11	484,620.86	487,697.56
Corporate Debt Instruments	Preferred	CMO INDYMAC ARM TR 2001-H2 MTG PASSTHRU CTF A-2 VAR RATE DUE 01-25-2032 BEO	1,900,000.00	1,912,889.03	1,912,889.03
Corporate Debt Instruments	Preferred	CMO MELLON RESDNTL FDG CORP 2001-HEIL1 MTG CL A-1 VAR DUE 1-25-2008 BEO	651,429.94	651,429.94	651,148.52
Corporate Debt Instruments	Preferred	CMO NORWEST AST SECS CORP 1998-23 PASS THRU CTF CL A-13 6.75 DUE 10-25-2028	771.30	783.47	782.87
Corporate Debt Instruments	Preferred	CMO SEQUOIA MTG TR 4 AST BKD CTF CL A FLTG DUE 04-22-2025 BEO	530,812.82	530,812.82	531,598.95
Corporate Debt Instruments	Preferred	CMO STRUCTURED AST SECS CORP 2001-13 MTGPASSTHRU CTF 2-A 7 DUE 10-15-2016 BEO	1,947,965.46	2,000,621.40	2,026,293.15
Corporate Debt Instruments	Preferred	CMO STRUCTURED AST SECS CORP MTG PASS CTF 2000-3 CL 2-A6 8 07-25-2030 BEO	1,000,000.00	998,750.00	1,059,680.00
Corporate Debt Instruments	Preferred	CMO WA MUT SER 2000-1 CL A-1DUE 07-25-2024 BEO	587,240.71	587,240.71	587,607.74
Corporate Debt Instruments	Preferred	CMO WORLD FINL NETWORK CR CARD MASTER 2001-A CL A FLTG 06-16-2008 BEO	100,000.00	100,000.00	100,397.90
Corporate Debt Instruments	Preferred	CR SUISSE 1ST BSTN USA INC CR SUISSE	1,000,000.00	989,960.00	987,745.35
Corporate Debt Instruments	Preferred	CWABS INC AST BKD CTF SER 2000-4 CL AF-17.32 DUE 09-25-2015 BEO	281,713.72	282,451.02	284,881.87
Corporate Debt Instruments	Preferred	CWBMS INC MTG SER 1993-12 CL A-11 MTG PASSTHRU 6.625 CTF DUE	165,000.00	125,013.28	167,938.65

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		02-25-2024 REG			
Corporate Debt Instruments	Preferred	DAIMLERCHRYSLER AUTO TR 2001-A AST BKD NT CL A-2 4.98 DUE 01-06-2004 BEO	562,876.74	562,568.91	570,707.48
Corporate Debt Instruments	Preferred	DEALER AUTO RECEIVABLES TR SER 2000-1 CLA-2 7.01 DUE 04-15-2003 BEO	93,975.94	93,970.77	94,707.35
Corporate Debt Instruments	Preferred	DET EDISON CO 6.125 DUE 10-01-2010 BEO	110,000.00	109,980.20	109,780.00
Corporate Debt Instruments	Preferred	DIAMOND ST TEL CO 4.625 DEB DUE 9-1-2005REG	1,000.00	940.84	982.00
Corporate Debt Instruments	Preferred	DLJ ACCEP TR SER 1989-2 CL G FLTG RT BD DUE 10-17-2020	294,572.52	297,610.30	302,408.15
Corporate Debt Instruments	Preferred	DU POINT E I DE NEMOURS & CO NT 6.75 DUE 10-15-2004 BEO	25,000.00	26,187.50	27,120.00
Corporate Debt Instruments	Preferred	EQTY 1 ABS INC 2000-1 MTG PASSTHRU CTF CL A-3 7.55 DUE 02-25-2032 BEO	1,000,000.00	1,000,000.00	1,055,154.00
Corporate Debt Instruments	Preferred	FORD CR AUTO OWNER TR 2000-E AST BKD NT CL A-3 6.74 DUE 12-16-2002 BEO	218,499.30	218,481.22	219,795.00
Corporate Debt Instruments	Preferred	FORD CR AUTO OWNER TR 2000-G NT CL A-3 6.67 DUE 04-15-2003 BEO	366,591.73	366,574.35	370,943.17
Corporate Debt Instruments	Preferred	GOLDEN W FINL CORP DEL SR NT 5.5 DUE 08-08-2006 BEO	500,000.00	497,650.00	508,765.00
Corporate Debt Instruments	Preferred	GREEN TREE FINL CORP 98-D HOME EQTY LN CL A-1B ARM FLTG 11-15-2024 BEO	192,337.41	192,006.82	192,168.54
Corporate Debt Instruments	Preferred	GREEN TREE RCRTONL EQUIP & CONSUMERTR 96-B AST BCKD NT CL A-1 7-15-18 BEO	152,848.66	152,818.80	152,857.98
Corporate Debt Instruments	Preferred	HELLER FINL INC HELLER FINL INC 6.375 DUE 03-15-2006 BEO	1,000,000.00	1,056,730.00	1,061,210.00
Corporate Debt Instruments	Preferred	HOME DEPOT INC SR NT 6.5 DUE 09-15-2004 BEO	25,000.00	25,802.00	26,855.00
Corporate Debt Instruments	Preferred	HSEHD FIN CORP NT 6.375 DUE 10-15-2011 BEO	150,000.00	149,980.50	150,850.50
Corporate Debt Instruments	Preferred	HSEHD FINL CORP LTD NT 7 DUE 08-01-2003 BEO	700,000.00	719,275.90	740,446.00
Corporate Debt Instruments	Preferred	HYDRO-QUEBEC QUE HYDRO 6.3 DUE 05-11-2011 BEO	100,000.00	99,831.00	103,798.00
Corporate Debt Instruments	Preferred	I/O CMO GE CAP MTG SVCS INC REMIC MC PASSTHRU CTF 98-10 CL 1-A4 05-25-2028	634,817.62	110,520.36	172,670.39
Corporate Debt Instruments	Preferred	I/O CMO GMAC COML MTG SEC INC SER 1999-CTL1 CL X 07-15-2009 BEO	17,800,000.00	552,227.20	450,562.50
Corporate Debt Instruments	Preferred	I/O CONSECO FIN SECURITIZATIONS CORP 1999-H HOME EQUITY LN A-IO 11-15-29	6,500,000.00	694,211.51	56,797.65
Corporate Debt Instruments	Preferred	IMC HOME EQTY LN TR SER 1998-1 6.41 ABS CTF DUE 04-20-2018 BEO	168,871.16	169,583.59	169,609.13
Corporate Debt Instruments	Preferred	J P MORGAN CHASE & CO 5.625 DUE 08-15-2006 BEO	1,500,000.00	1,495,485.00	1,539,810.00
Corporate Debt Instruments	Preferred	LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE # TR 00383 VAR RT DUE 07-06-2004	900,000.00	900,000.00	896,052.60
Corporate Debt Instruments	Preferred	M.LYNCH MTG INVS INC SER 1996-C1 CL A-1 7.15 MTG PASSTHRU CTF DUE 04-25-2028 BEO	55,938.51	57,170.90	57,732.07
Corporate Debt Instruments	Preferred	M.LYNCH MTG INVS INC SER 1998-C1 6.31 ABS CTF DUE 11-15-2026 BEO	692,639.06	691,964.02	716,946.54
Corporate Debt Instruments	Preferred	MCDONALDS CORP MTN BE TRANCHE # TR 000846 DUE 04-15-2011	25,000.00	24,214.25	25,317.50
Corporate Debt Instruments	Preferred	MELLON RESDNTL FDG CORP 1999-TBC1 MTG PASSTHRU CTF CL A-3 6.11 1-25-29 BEO	1,500,000.00	1,529,531.25	1,565,818.50
Corporate Debt Instruments	Preferred	METRIS MASTER TR 2001-3 AST BKD NT CL A FLTG RATE 07-21-2008 BEO	960,000.00	960,000.00	959,734.08
Corporate Debt Instruments	Preferred		230,000.00	228,102.50	232,191.90

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		MORGAN J P & CO INC MEDIUM TERM SUB NTS BOOK ENTRY 6 DUE 01-15-2009 BEO			
Corporate Debt Instruments	Preferred	MORGAN J P COML MTG FIN CORP SER 1998- C6 6.373 ABS CTF DUE 01-15-2030 BEO	277,870.85	279,260.21	288,214.87
Corporate Debt Instruments	Preferred	MORGAN ST CAP I INC SER 1998-MF1 CL A1 6.19 CTF DUE 01-15-2007 BEO	666,976.09	653,297.88	695,393.27
Corporate Debt Instruments	Preferred	MORGAN STANLEY DEAN WITTER & CO GLOBAL NT 4/25/01 6.75 DUE 4-15-11 BEO	30,000.00	30,075.00	31,143.30
Corporate Debt Instruments	Preferred	NABISCO INC 6.125 NT DUE 02-01-2033/03	800,000.00	816,288.00	822,200.00
Corporate Debt Instruments	Preferred	NIAGARA MOHAWK PWR CORP SER E 7.375 SR NT DUE 07-01-2003	756,097.78	771,212.17	794,280.72
Corporate Debt Instruments	Preferred	NOMURA AST SECS CORP SER 1996-MD5 CL A1A7.07 BD DUE 04-13-2036 BEO	1,225,136.48	1,282,756.19	1,292,766.46
Corporate Debt Instruments	Preferred	OPT 1 MTG LN TR 2001-2 AST BKD CTF CL A VAR RATE 08-25-2031 BEO	888,960.16	889,272.70	889,307.92
Corporate Debt Instruments	Preferred	PAIN WEBBER GROUP INC 6.5 DUE 11-01-2005 REG	925,000.00	738,066.75	983,025.25
Corporate Debt Instruments	Preferred	PHILIP MORRIS COS INC 7.75 DEB DUE 01-15-2027	1,260,000.00	1,440,129.60	1,298,997.00
Corporate Debt Instruments	Preferred	PVTPL ALPINE PARTNERS L P SER 2000-1 NT CL A FLTG RATE 144A DUE 10-08-209 BEO	1,000,000.00	1,000,000.00	998,984.38
Corporate Debt Instruments	Preferred	PVTPL SYSTEMS 2001 A T LLC SERIES-2001 CLASS-G 144A 6.684 DUE 09-15-2013 BEO	393,693.11	396,214.71	408,586.52
Corporate Debt Instruments	Preferred	RESNTL AST SEC CORP MTG PASS THRU SER 2001-KS1 CTF CL A-I-1 5.593 7-25-16 BEO	456,346.36	456,346.36	461,129.78
Corporate Debt Instruments	Preferred	RESNTL FDG MTG SECS I INC SER 1996-S6 CL A-10 7% MTG PASSTHRU CTFS 3-25-26 BEO	858,680.07	867,266.88	878,798.94
Corporate Debt Instruments	Preferred	RESNTL FDG MTG SECS I INC SER 97-S9 CL A20 7.5 MTG PASS THRU CTFS 7-25-27 BEO	563,643.54	573,859.58	580,023.02
Corporate Debt Instruments	Preferred	SARA LEE CORP NT 6.25 DUE 09-15-2011 BEO	525,000.00	527,294.25	542,141.25
Corporate Debt Instruments	Preferred	SIGNET SER 1995-A FLTG RT BD DUE 06-20-2004	537,913.54	538,165.69	538,192.18
Corporate Debt Instruments	Preferred	TECO ENERGY INC TECO ENERGY INC DUE 05-15-2002 BEO	400,000.00	400,000.00	400,051.20
Corporate Debt Instruments	Preferred	TELE COMMUNICATIONS INC TRANCHE # TR 00019 6.58 MTN DUE 2-15-2005 BEO	700,000.00	720,020.00	746,746.00
Corporate Debt Instruments	Preferred	U S BK NATL ASSN MINNEAPOLIS MINN MEDIUMTRANCHE # SB 00001 6.375 8-1-11 REG	50,000.00	49,755.00	51,111.00
Corporate Debt Instruments	Preferred	UBS PFD FDG TR I 8.622 DUE 10-10-2050/10-01-2002 BEO	210,000.00	211,302.00	238,450.80
Corporate Debt Instruments	Preferred	UNILEVER CAP CORP NT 7.125 DUE 11-01-2010 BEO	210,000.00	208,118.40	230,718.60
Corporate Debt Instruments	Preferred	VERIZON GLOBAL FDG CORP NT 7.25 DUE 12-01-2010 BEO	290,000.00	310,279.70	314,818.20
Corporate Debt Instruments	Preferred	WACHOVIA CORP 2ND NEW GLOBAL NT 4.95 DUE11-01-2006 REG	1,000,000.00	998,070.00	994,550.00
Corporate Debt Instruments	Preferred	WELLS FARGO & CO NEW SUB GLOBAL NT 6.375DUE 08-01-2011 BEO	700,000.00	711,781.00	719,390.00
Corporate Debt Instruments	Other	ALLIANCE ATLANTIS COMMUNICATIONS INC SR SUB NT 13 DUE 12-15-2009/12-15-2004 BEO	12,000.00	11,880.00	12,720.00
Corporate Debt Instruments	Other	TEMBEC INDS INC GTD SR NT DTD 01/19/20018.5 DUE 02-01-2011 BEO	100,000.00	101,076.52	104,000.00
Corporate Debt Instruments	Other	PVTPL KOREA AST FDG 2000-1 LTD SECD NTFLTG RATE 144A VAR RT	191,825.64	191,825.64	197,205.75

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		02-10-2009 BEO			
Corporate Debt Instruments	Other	CIE FIN DE CIC ET UNDTD FR DEBT INS USD(BR)	300,000.00	287,283.00	294,000.00
Corporate Debt Instruments	Other	PVTPL FRANCE TELECOM SA NT 144A EURO 7.75 DUE 03-01-2011 BEO	200,000.00	199,612.00	215,690.00
Corporate Debt Instruments	Other	PVTPL FRANCE TELECOM SA NT DTD 03/14/2001 144A EURO 8.5 03-14-2031	150,000.00	150,881.68	171,084.00
Corporate Debt Instruments	Other	HELLENIC EXCHANGAB 2% CNV BDS 2/8/05 EUR'REGS'	46,000.00	44,954.43	45,757.83
Corporate Debt Instruments	Other	BANCO NACIONAL DE COMERCIO EXTERIOR 8% NOTES 07-18-2002 USD1000	750,000.00	727,125.00	772,500.00
Corporate Debt Instruments	Other	PERU(REP OF) VAR NTS 7/3/2017 USD1000	250,000.00	138,375.00	169,537.50
Corporate Debt Instruments	Other	KOREA ELEC PWR CORP 7.75 BD DUE 4-1-2013REG	100,000.00	93,058.00	106,484.00
Corporate Debt Instruments	Other	FLEXTRONICS INTL LTD US\$SR SUB NT 9.875DUE 07-01-2010/07-01-2005 BEO	39,000.00	39,507.99	42,120.00
Corporate Debt Instruments	Other	AVECIA GROUP PLC SR NT 11 DUE 07-01-2009/07-01-2004 BEO PUT	73,000.00	73,000.00	70,445.00
Corporate Debt Instruments	Other	ROYAL BK SCOT GRP ADR REP 1 SER'2'NON-CUM PRF	130,000.00	130,000.00	144,052.38
Corporate Debt Instruments	Other	##MOTOROLA INC NT 5.8 DUE 10-15-2008 BE O DO NOT USE SEE 4-780298	5,000.00	4,538.41	4,649.50
Corporate Debt Instruments	Other	6 FLAGS INC SR NT 9.5 DUE 02-01-2009/02-01-2005 REG	27,000.00	26,814.78	27,810.00
Corporate Debt Instruments	Other	ADELPHIA COMMUNICATIONS CORP 10.875 DUE 10-01-2010 BEO	43,000.00	42,768.31	44,720.00
Corporate Debt Instruments	Other	AES CORP 10.25 DUE 07-15-2006/07-15-2001REG	71,000.00	74,521.25	69,580.00
Corporate Debt Instruments	Other	AES CORP SR NT 9.375 DUE 09-15-2010 BEO	25,000.00	25,000.00	24,875.00
Corporate Debt Instruments	Other	AES CORP SR NT 9.5 DUE 06-01-2009 BEO	52,000.00	52,396.97	51,740.00
Corporate Debt Instruments	Other	AGCO CORP SR NT 9.5 DUE 04-01-2008/05-01-2005 BEO	17,000.00	17,000.00	17,850.00
Corporate Debt Instruments	Other	AK STL CORP 9.125 DUE 12-15-2006/12-15-2001 REG	15,000.00	14,237.50	15,637.50
Corporate Debt Instruments	Other	AK STL CORP SR NT 7.875 DUE 02-15-2009/02-15-2004 BEO PUT	74,000.00	68,310.00	74,370.00
Corporate Debt Instruments	Other	ALBRTSNS INC MTN BOOK ENTRY TRANCHE #TR 00072 6.52 DUE 4-10-28	5,000.00	4,125.15	4,617.50
Corporate Debt Instruments	Other	ALLIED WASTE N AMER INC SR NT 7.375 DUE 01-01-2004 BEO	450,000.00	417,375.00	446,625.00
Corporate Debt Instruments	Other	ALLIED WASTE N AMER INC SR SECD NT DTD 01/30/2001 8.875 DUE 04-01-2008 BEO	135,000.00	138,407.50	139,050.00
Corporate Debt Instruments	Other	AMERCO SR NOTES 7.2 DUE 04-01-2002 BEO	1,000,000.00	997,900.00	1,003,340.00
Corporate Debt Instruments	Other	AMERN AXLE & MFG INC SR SUB NT 9.75 DUE 03-01-2009/03-01-2004 BEO PUT	47,000.00	46,427.86	48,880.00
Corporate Debt Instruments	Other	AMERN STD COS INC DEL SR NT 8.25 DUE 06-01-2009 BEO	42,000.00	42,262.50	44,310.00
Corporate Debt Instruments	Other	AMERN STD INC 7.375 DUE 04-15-2005 REG	40,000.00	40,100.00	41,200.00
Corporate Debt Instruments	Other	AMERN STD INC 7.625 DUE 02-15-2010 REG	14,000.00	13,352.50	14,560.00
Corporate Debt Instruments	Other	AMERN TEL & TELEG CO IAM COML PAPER 4/2 FRN 08/2002 USD1000 3.325 IBN 08-06-2002	300,000.00	300,000.00	300,018.90
Corporate Debt Instruments	Other	AMERN TOWER CORP SR NT DTD 01/31/2001 9.375 DUE 02-01-2009/02-01-2002 BEO	39,000.00	38,854.58	33,247.50
Corporate Debt Instruments	Other	ANCHOR GAMING SR SUB NT 9.875 DUE 10-15-2008/10-15-2001 BEO	47,000.00	46,816.47	50,995.00
Corporate Debt Instruments	Other		500,000.00	490,595.00	533,120.00

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		AOL TIME WARNER INC 7.625 DUE 04-15-2031BEO			
Corporate Debt Instruments	Other	AUBURN HILLS TR 12.00 BD DUE 05-01-2020 REG	330,000.00	289,384.27	461,646.90
Corporate Debt Instruments	Other	AVIS GROUP HLDGS INC 11 DUE 05-01-2009/05-01-2004 BEO	75,000.00	75,687.50	80,250.00
Corporate Debt Instruments	Other	B.STEARNS MTG SECS INC SER 97-7 CL 1A9 7 MTG PASSTHRU CTF DUE 02-25-2028 BEO	1,400,000.00	1,404,812.50	1,435,434.00
Corporate Debt Instruments	Other	BAYERISCHE LANDESBANK GIROZENTRALE N Y BRH MTN 5.875 DUE 12-01-2008 BEO	2,230,000.00	2,228,149.10	2,273,596.50
Corporate Debt Instruments	Other	BECKMAN INSTRS INC NEW SR NT 7.1 DUE 03-04-2003 BEO	750,000.00	749,722.50	771,525.00
Corporate Debt Instruments	Other	CALPINE CORP 8.5 DUE 02-15-2011 BEO	34,000.00	33,705.56	33,856.38
Corporate Debt Instruments	Other	CALPINE CORP SR NT 7.75 DUE 04-15-2009 BEO	28,000.00	27,895.00	26,638.92
Corporate Debt Instruments	Other	CAP 1 BK MEDIUM TERM SR BK NTS BOOK ENTRY 6.62 DUE 08-04-2003 BEO	700,000.00	688,926.00	717,192.00
Corporate Debt Instruments	Other	CENTURYTEL INC SR NT SER 1 7.75 DUE 10-15-2012/10-15-2002 BEO PUT	1,000,000.00	999,440.00	1,034,860.00
Corporate Debt Instruments	Other	CHANCELLOR MEDIA CORP L A SER B 8.125 SR SUB NT DUE 12-15-2007/02	88,000.00	91,078.75	92,400.00
Corporate Debt Instruments	Other	CHARTER COMMUNICATIONS HLDGS LLC / CC HLDGS CAP CORP 10.75 10-01-2009	40,000.00	39,965.60	42,800.00
Corporate Debt Instruments	Other	CHARTER COMMUNICATIONS HLDGS LLC / CORP 8.625 DUE 4-1-2009/04 BEO	122,000.00	117,287.67	120,170.00
Corporate Debt Instruments	Other	CHRYSLER CORP 7.45 DEB DUE 03-01-2027	5,000.00	4,585.81	4,770.55
Corporate Debt Instruments	Other	CITIZENS UTILS CO DEL 7 DUE 11-01-2025 REG	10,000.00	7,905.55	8,734.00
Corporate Debt Instruments	Other	CITIZENS UTILS CO DEL 7.6 DUE 06-01-2006REG	10,000.00	10,048.45	10,410.00
Corporate Debt Instruments	Other	CKE RESTAURANTS INC 4.25 DUE 03-15-2004/03-20-2001 REG	103,000.00	45,724.33	77,507.50
Corporate Debt Instruments	Other	CMO CITICORP MTG SECS INC CMSI 2001-18-Y1 4.15 DUE 12-28-2031 BEO	1,000,000.00	996,250.00	996,250.00
Corporate Debt Instruments	Other	CMO CMC SECS CORP III COLL MTG OBLIG 1994-B CL B-A5 6 DUE 02-25-2009 BEO	653,482.38	642,250.64	660,834.06
Corporate Debt Instruments	Other	CMS ENERGY CORP 7.5 DUE 01-15-2009 BEO	45,000.00	42,432.36	44,863.65
Corporate Debt Instruments	Other	CMS ENERGY CORP CMS ENERGY CORP NT 8 1 2DUE 4 1 8.5 DUE 04-15-2011 BEO	70,000.00	68,612.60	74,137.70
Corporate Debt Instruments	Other	CMS ENERGY CORP SR NT 9.875 DUE 10-15-2007 BEO	16,000.00	15,915.30	17,730.24
Corporate Debt Instruments	Other	CMS PANHANDLE HLDG CO NT 6.125 DUE 03-15-2004 BEO	300,000.00	299,052.00	307,998.00
Corporate Debt Instruments	Other	COLUMBIA / HCA HEALTHCARE CORP 7.25 DUE 05-20-2008 REG	55,000.00	55,875.00	56,650.00
Corporate Debt Instruments	Other	COLUMBIA /HCA HEALTHCARE CORP 6.91 BD DUE 06-15-2005 REG	20,000.00	20,650.00	20,600.00
Corporate Debt Instruments	Other	COMPAGNIE GENERALE DES GEOPHYSIQUE SR NT10.625 DUE 11-15-2007/11-15-2001 BEO	31,000.00	31,000.00	30,690.00
Corporate Debt Instruments	Other	CONOCO FDG CO NT 6.35 DUE 10-15-2011 BEO	1,000,000.00	998,380.00	1,015,730.00
Corporate Debt Instruments	Other	CONOCO FDG CO NT 6.35 DUE 10-15-2011 BEO	100,000.00	99,838.00	101,573.00
Corporate Debt Instruments	Other	CONS RAIL CORP 7.875 DEB DUE 5-15-2043 REG	90,000.00	95,416.20	95,230.80
Corporate Debt Instruments	Other	CONSTELLATION BRANDS INC SR NT DTD 02/21/2001 8 DUE 02-15-2008 BEO	55,000.00	55,000.00	56,375.00
Corporate Debt Instruments	Other	COX ENTERPRISES INC NT 7.5 DUE 08-15-2004 BEO	700,000.00	732,284.00	746,382.00
Corporate Debt Instruments	Other		59,000.00	58,705.00	56,935.00

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		CROWN CASTLE INTL CORP SR NT 9.375 DUE 08-01-2011/08-01-2006 BEO			
Corporate Debt Instruments	Other	CSC HLDGS INC SER B 8.125 SR DEB DUE 08-15-2009	160,000.00	161,300.80	164,315.20
Corporate Debt Instruments	Other	CSC HLDGS INC SR NT SER B DTD 07/13/1999.125 DUE 07-15-2009 BEO	60,000.00	59,720.40	61,608.00
Corporate Debt Instruments	Other	DAIMLER CHRYSLER N AMER HLDG CORP 7.75 DUE 05-27-2003 BEO	600,000.00	628,800.00	629,280.00
Corporate Debt Instruments	Other	DAIMLER CHRYSLER N AMER HLDG CORP GTD NT6.9 DUE 09-01-2004 BEO	5,000.00	5,095.16	5,259.50
Corporate Debt Instruments	Other	DUKE ENERGY FIELD SVCS LLC NT 7.5 DUE 08-16-2005 BEO	1,300,000.00	1,295,099.00	1,376,336.00
Corporate Debt Instruments	Other	EASTMAN CHEM CO 6.375 DUE 01-15-2004 REG	10,000.00	10,016.65	10,281.00
Corporate Debt Instruments	Other	ECHOSTAR DBS CORP SR NT 9.375 DUE 02-01-2009/02-01-2004 BEO PUT	90,000.00	90,271.81	94,950.00
Corporate Debt Instruments	Other	EL PASO CORP ZERO CPN CONV DEB 0 DUE 02-28-2021/02-28-2006 BEO PUT	90,000.00	37,350.00	37,237.50
Corporate Debt Instruments	Other	EMMIS COMMUNICATIONS CORP SR SUB NT 8.125 DUE 03-15-2009/03-15-2004 BEO PUT	17,000.00	16,383.75	16,405.00
Corporate Debt Instruments	Other	ENTERGY MISS INC 1ST MTG BD DTD 02/15/2000 7.75 DUE 02-15-2003 BEO	1,000,000.00	1,011,660.00	1,039,350.00
Corporate Debt Instruments	Other	EXTD STAY AMER INC SR SUB NT 9.875 DUE 06-15-2011/06-15-2006 BEO	30,000.00	30,000.00	31,200.00
Corporate Debt Instruments	Other	FIRSTENERGY CORP NT SER B 6.45 DUE 11-15-2011 BEO	130,000.00	129,546.30	127,353.32
Corporate Debt Instruments	Other	FIRSTENERGY CORP NT SER C 7.375 DUE 11-15-2031 BEO	120,000.00	119,798.40	118,033.20
Corporate Debt Instruments	Other	FNMA DISC NT 02-21-2002	700,000.00	686,927.89	694,464.31
Corporate Debt Instruments	Other	FORD MTR CO DEL DEB 8.9 DUE 01-15-2032 REG	220,000.00	234,194.40	242,356.40
Corporate Debt Instruments	Other	FORD MTR CR CO GLOBAL LANDMARK SECS-GLOBLS FLTG RATE DUE 03-17-2003 BEO	1,000,000.00	996,560.00	986,091.00
Corporate Debt Instruments	Other	FORD MTR CR CO MEDIUM TERM NTS BOOK ENTRY TR 00845 VAR RT DUE 06-30-2005	1,300,000.00	1,284,140.00	1,252,642.30
Corporate Debt Instruments	Other	FORD MTR CR CO NT DTD 02/23/1999 5.75 DUE 02-23-2004 BEO	1,330,000.00	1,278,914.70	1,356,959.10
Corporate Debt Instruments	Other	FORD MTR CR CO NT FLTG RATE DUE 04-17-2003 BEO	500,000.00	502,888.00	496,610.00
Corporate Debt Instruments	Other	GA GULF CORP SR SUB NT 10.375 DUE 11-01-2007/11-01-2003 BEO PUT	5,000.00	5,044.75	5,175.00
Corporate Debt Instruments	Other	GEN MTR CORP 8.80 BD DUE 3-1-2021 REG PUTABLE ON 3-1-98	1,500,000.00	1,842,315.00	1,676,415.00
Corporate Debt Instruments	Other	GEN MTRS ACCEP CORP 7.625 DUE 06-15-2004BEO	1,300,000.00	1,299,194.00	1,383,655.00
Corporate Debt Instruments	Other	GEN MTRS ACCEP CORP GLOBAL BD 7.25 DUE 03-02-2011 BEO	380,000.00	378,746.00	387,227.60
Corporate Debt Instruments	Other	GEN MTRS ACCEP CORP MEDIUM TERM NTS BOOKENTRY TR # 00593 VAR RT DUE 01-20-24	800,000.00	800,000.00	789,264.00
Corporate Debt Instruments	Other	GEN MTRS ACCEP CORP MEDIUM TERM NTS TR 00609 VAR RT 5-16-2003 BEO	600,000.00	601,686.00	593,739.00
Corporate Debt Instruments	Other	GEN MTRS CORP SR UNSECD NT 7.2 DUE 01-15-2011 BEO	30,000.00	30,865.80	30,462.30
Corporate Debt Instruments	Other	GMAC COML MTG SEC INC 97-C1 CL A3 6.869 MTG PASSTHRU CTF DUE 8-15-2007 BEO	30,000.00	28,543.36	31,859.49
Corporate Debt Instruments	Other	GMAC COML MTG SEC INC SER 1998-C1 CL A2 6.7 CTF DUE 03-15-2008 BEO	80,000.00	75,126.17	83,328.08
Corporate Debt Instruments	Other	GS ESCR CORP SR NT 7 DUE 08-01-2003 BEO	400,000.00	370,852.00	406,828.00
Corporate Debt Instruments	Other	HARRAHS OPER INC GTD SR SUB NT 7.875 DUE12-15-2005 BEO	92,000.00	94,185.00	96,715.00

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Corporate Debt Instruments	Other	HCA-HEALTHCARE CO HCA-06/01/2006 7.125	30,000.00	30,900.00	31,050.00
Corporate Debt Instruments	Other	HCA-HEALTHCARE CO NT 8.75 DUE 09-01-2010BEO	57,000.00	61,582.50	62,700.00
Corporate Debt Instruments	Other	HEALTHSOUTH CORP SR NT DTD 02/01/2001 8.5 DUE 02-01-2008 BEO	80,000.00	85,450.00	84,800.00
Corporate Debt Instruments	Other	HEALTHSOUTH CORP SR SUB NT 10.75 DUE 10-01-2008/10-01-2004 BEO	47,000.00	51,398.75	52,170.00
Corporate Debt Instruments	Other	HMH PPTYS INC 8.45 DUE 12-01-2008/12-01-2003 BEO	4,000.00	3,786.79	3,820.00
Corporate Debt Instruments	Other	HORSESHOE GAMING LLC SR SUB NT 8.625 DUE05-15-2009/05-15-2004 BEO	55,000.00	54,535.35	57,750.00
Corporate Debt Instruments	Other	HOST MARRIOTT L P SR NT SER G 9.25 DUE 10-01-2007 BEO	4,000.00	3,949.64	3,990.00
Corporate Debt Instruments	Other	HOUGHTON MIFFLIN CO MTN 5.99 DUE 12-03-2001 BEO	1,000,000.00	1,000,000.00	1,000,000.00
Corporate Debt Instruments	Other	I/O CMO NORWEST ASSET SECS CORP SER 97-1MTG PASSTHRU CTF CL A-5 01-25-12	111,754.15	13,969.27	9,289.00
Corporate Debt Instruments	Other	INSIGHT MIDWEST L P / INSIGHT CAP INC SRNT 10.5 DUE 11-01-2010/11-01-2005 BEO	37,000.00	36,556.10	40,422.50
Corporate Debt Instruments	Other	INTL GAME TECH SR NT 8.375 DUE 05-15-2009 BEO	40,000.00	39,589.60	42,400.00
Corporate Debt Instruments	Other	KCS ENERGY INC 8.875 SR SUB NT DUE 01-15-2008/03 BEO	70,000.00	15,004.34	55,650.00
Corporate Debt Instruments	Other	KELLOGG CO NT SER B 5.5 DUE 04-01-2003 BEO	500,000.00	513,375.00	513,825.00
Corporate Debt Instruments	Other	KROGER CO PUTTABLE RESET SECS DUE 08-16-2012/08-16-2002 BEO PUT	1,900,000.00	1,900,000.00	1,900,279.30
Corporate Debt Instruments	Other	KS CY SOUTHN RY CO SR NT 9.5 DUE 10-01-2008 BEO	17,000.00	17,595.00	18,530.00
Corporate Debt Instruments	Other	LEAR CORP SR NT SER B 7.96 DUE 05-15-2005 BEO	160,000.00	160,000.00	165,526.40
Corporate Debt Instruments	Other	LOCKHEED MARTIN CORP BD 8.5 DUE 12-01-2029 BEO	250,000.00	249,066.07	300,537.50
Corporate Debt Instruments	Other	LYONDELL CHEM CO SR SECD NT SER A 9.625 DUE 05-01-2007	21,000.00	21,173.36	21,420.00
Corporate Debt Instruments	Other	LYONDELL CHEM CO SR SECD NT SER B 9.875 DUE 05-01-2007/05-01-2004 BEO PUT	13,000.00	13,000.00	13,162.50
Corporate Debt Instruments	Other	MANOR CARE INC NEW SR NT DTD 06/22/2001 8 DUE 03-01-2008 BEO	35,000.00	35,318.75	37,261.70
Corporate Debt Instruments	Other	MEDIACOM LLC / MEDIACOM CAP CORP SR NT 9.5 DUE 01-15-2013/01-15-2006 BEO	37,000.00	36,677.36	39,220.00
Corporate Debt Instruments	Other	MIRANT AMERICAS GENERATION LLC 8.3 5/1/11	350,000.00	369,120.50	345,361.80
Corporate Debt Instruments	Other	MOHEGAN TRIBAL GAMING AUTH SR NT 8.125 DUE 01-01-2006 BEO PUT	10,000.00	10,500.00	10,400.00
Corporate Debt Instruments	Other	MOHEGAN TRIBAL GAMING AUTH SR SUB NT 8.75 DUE 01-01-2009/01-01-2004 BEO PUT	27,000.00	27,847.50	28,485.00
Corporate Debt Instruments	Other	MOTOROLA INC 7.5 DUE 05-15-2025 REG	10,000.00	9,262.95	9,174.00
Corporate Debt Instruments	Other	NEWS AMER HLDGS INC 7.75 DUE 02-01-2024 REG	40,000.00	36,008.80	39,931.20
Corporate Debt Instruments	Other	NEWS AMER INC GTD SR DEB 7.625 DUE 11-30-2028 BEO	270,000.00	245,070.90	262,669.50
Corporate Debt Instruments	Other	NEXTEL COMMUNICATIONS INC SR SER NT 9.375 DUE 11-15-2009/11-15-2004 BEO	125,000.00	110,820.02	103,437.50
Corporate Debt Instruments	Other	NORTEK INC 9.25 SR NT DUE 03-15-2007/02	4,000.00	3,370.00	4,050.00
Corporate Debt Instruments	Other	NORTEK INC SR NT SER B 8.875 DUE 08-01-2008/08-01-2003 BEO PUT	95,000.00	94,126.61	94,287.50
Corporate Debt Instruments	Other	NORTHN TELECOM CAP CORP NT DTD 06/17/1996 7.875 DUE 06-15-2026 REG	10,000.00	9,393.85	7,288.00

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Corporate Debt Instruments	Other	NRG N E GENERATING LLC SR SECD BD SER A DTD 2/25/2000 8.065 DUE 12-15-2004 BEO	703,125.00	736,108.59	721,209.38
Corporate Debt Instruments	Other	OCEAN ENERGY INC 8.875 DUE 07-15-2007/07-15-2002 REG	40,000.00	42,300.00	42,158.80
Corporate Debt Instruments	Other	OCEAN ENERGY INC SR SUB NT SER B 8.375 DUE 07-01-2008/07-01-2003 BEO	30,000.00	31,650.00	31,077.00
Corporate Debt Instruments	Other	OMNICARE INC 8.125 BONDS 15 FEB 2011	75,000.00	77,750.00	79,500.00
Corporate Debt Instruments	Other	ORION PWR HLDGS INC SR NT 12 DUE 05-01-2010 REG	58,000.00	58,000.00	70,470.00
Corporate Debt Instruments	Other	P & L COAL HLDGS CORP SR SUB NT 9.625 DUE 05-15-2008/05-15-2003 BEO	70,000.00	69,250.00	75,425.00
Corporate Debt Instruments	Other	PARKER & PARSLEY PETE CO DEL SR NT DTD 08/22/1995 8.25 DUE 08-15-2007 REG	20,000.00	20,600.00	20,750.00
Corporate Debt Instruments	Other	PDVSA FIN LTD NT 8.5 DUE 11-16-2012 BEO	220,000.00	217,745.00	211,750.00
Corporate Debt Instruments	Other	PHILIP MORRIS COS INC 7.5 DUE 01-15-2002REG	35,000.00	37,105.92	35,178.50
Corporate Debt Instruments	Other	PHILLIPS PETE CO NT 8.75 DUE 05-25-2010 BEO	700,000.00	817,887.00	819,980.00
Corporate Debt Instruments	Other	PIONEER NAT RES CO SR NT 9.625 DUE 04-01-2010/03-31-2001 BEO PUT	12,000.00	11,957.64	13,290.00
Corporate Debt Instruments	Other	PK PL ENTMT CORP SR SUB NT 9.375 DUE 02-15-2007 BEO	79,000.00	80,850.00	83,542.50
Corporate Debt Instruments	Other	PK PL ENTMT CORP SR SUB NT DTD 12/21/1998 7.875 DUE 12-15-2005 BEO	110,000.00	110,650.00	111,100.00
Corporate Debt Instruments	Other	PROGRESS ENERGY INC SR NT 7.1 DUE 03-01-2011 BEO	340,000.00	359,913.80	360,104.20
Corporate Debt Instruments	Other	PUB SVC ENTERPRISE GROUP INC NT FLTG RATE DUE 05-21-2002/02-21-2002 BEO	400,000.00	400,000.00	400,262.40
Corporate Debt Instruments	Other	PVTPL ASSOC MANUFACTURED HSG PVTPL AT&T CORP USD SR NT 144A 8 DUE 11-15-2031 BEO	1,572,668.06	1,575,100.80	1,572,668.06
Corporate Debt Instruments	Other	PVTPL BAYVIEW FINL REVOLVING AST TR 2000-D CL A FLTG 144A 3C7 11-25-2030 BEO	210,000.00	207,744.60	211,071.00
Corporate Debt Instruments	Other	PVTPL BURL RES FIN CO BURL RES INC 6.5 DUE 12-01-2011 BEO	800,000.00	800,000.00	802,500.00
Corporate Debt Instruments	Other	PVTPL CHANCELLOR MEDIA CORP L A SR NT DTD 11/16/1998 8 DUE 11-01-2008 BEO PUT	50,000.00	49,859.50	48,458.00
Corporate Debt Instruments	Other	PVTPL CMO MORGAN J P COML MTG FIN CORP 2000-FL1 CL A 144A VAR RT 4-15-10 BEO	14,000.00	14,577.50	14,700.00
Corporate Debt Instruments	Other	PVTPL CMO SASCO FLOATING RATE COML MTG TR 144A VAR RT DUE 10-21-2002 BEO	198,032.08	198,032.08	197,644.73
Corporate Debt Instruments	Other	PVTPL HEALTHSOUTH CORP SR NT 144A 8.375 DUE 10-01-2011 BEO	21,742.48	21,746.73	21,787.49
Corporate Debt Instruments	Other	PVTPL HERCULES INC SR NT 144A 11.125 DUE 11-15-2007 BEO	73,000.00	72,877.36	78,110.00
Corporate Debt Instruments	Other	PVTPL HOLMES FING NO 4 PLC 2001-HLV2 LN BKD NT CL A-1B 144A 4.934 05-25-2026 BEO	7,000.00	7,003.79	7,245.00
Corporate Debt Instruments	Other	PVTPL ICN PHARMACEUTICALS INC NEW SR NT 144A 8.75 DUE 11-15-2008 BEO PUT	510,273.73	510,269.39	514,738.63
Corporate Debt Instruments	Other	PVTPL IMC GLOBAL INC SR NT 144A 10.875 DUE 06-01-2008 BEO	31,840.00	32,534.01	35,660.80
Corporate Debt Instruments	Other	PVTPL IMC GLOBAL INC SR NT 144A 10.875 DUE 06-01-2008 BEO	28,000.00	27,661.20	30,392.88
Corporate Debt Instruments	Other	PVTPL PULTE HOMES INC FORMERLY PULTE CORP 144A 7.875 DUE 08-01-2011 BEO	46,000.00	45,582.78	46,374.44
Corporate Debt Instruments	Other	PVTPL SCHULER HOMES INC SR NT 144A 9.375DUE 07-15-2009/07-15-2005 BEO	60,000.00	60,000.00	62,700.00

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Corporate Debt Instruments	Other	PVTPL SMITHFIELD FOODS INC SR NT 144A 8 DUE 10-15-2009 BEO	23,000.00	23,000.00	23,920.00
Corporate Debt Instruments	Other	PVTPL TEEKAY SHIPPING CORP SR NT 144A 8.875 DUE 07-15-2011 BEO	5,000.00	5,112.50	5,187.50
Corporate Debt Instruments	Other	QWEST CAP FDG INC NT 7.75 DUE 02-15-2031REG	1,000,000.00	999,700.00	986,390.00
Corporate Debt Instruments	Other	R J REYNOLDS TOB HLDGS INC NT SER B 7.75DUE 05-15-2006 BEO	740,000.00	736,633.00	778,013.80
Corporate Debt Instruments	Other	RAYTHEON CO 6.45 DUE 08-15-2002 REG	1,100,000.00	1,104,103.00	1,123,771.00
Corporate Debt Instruments	Other	RAYTHEON CO NT 6.55 DUE 03-15-2010 REG	600,000.00	588,708.00	607,710.00
Corporate Debt Instruments	Other	RJ REYNOLDS TOB HLDGS INC NT SER B 7.875DUE 05-15-2009 BEO	500,000.00	492,870.00	512,340.00
Corporate Debt Instruments	Other	RYLAND GROUP INC 8 DUE 08-15-2006 BEO	33,000.00	33,000.00	33,165.00
Corporate Debt Instruments	Other	RYLAND GROUP INC SR NT 9.75 DUE 09-01-2010/09-01-2005 BEO	15,000.00	15,637.50	15,900.00
Corporate Debt Instruments	Other	SAFETY-KLEEN CORP NEW 9.25 DUE 05-15-2009 BEO DBTFL	65,000.00	65,165.00	6.50
Corporate Debt Instruments	Other	SCOTIA PAC CO LLC TIMBER COLL NT SER B CL A-3 7.71 DUE 07-20-2028 BEO	160,000.00	113,600.00	133,612.80
Corporate Debt Instruments	Other	SECURITIZED AST SALES INC SER 1995-B CL A4 INC 7.41 MTG BKD CTF DUE 9-25-24 BEO	765,416.05	775,462.13	781,436.21
Corporate Debt Instruments	Other	SMS STUD LN TR SER 1997-9A CL A1 VAR RT ABS CTF DUE 10-27-2025 REG	908,254.96	889,876.99	900,462.13
Corporate Debt Instruments	Other	SOUTHN CAL EDISON CO NT DTD 11/08/2000 FLTG RATE DUE 05-01-2002 BEO	200,000.00	120,008.00	190,000.00
Corporate Debt Instruments	Other	SPRINT CAP CORP DEB 6.9 DUE 05-01-2019 BEO	80,000.00	75,670.40	73,960.00
Corporate Debt Instruments	Other	SPRINT CAP CORP MTN 7.625 DUE 06-10-2002	1,500,000.00	1,498,515.00	1,534,845.00
Corporate Debt Instruments	Other	TCI COMMUNICATIONS INC 7.875 DUE 02-15-2026 REG	310,000.00	362,486.39	322,093.10
Corporate Debt Instruments	Other	TEEKAY SHIPPING CORP SR NT 8.875 DUE 07-15-2011 BEO	30,000.00	30,000.00	31,125.00
Corporate Debt Instruments	Other	TELECOP PCS INC SR SUB NT DTD 07/14/00 10.625 DUE 07-15-10/07-15-05 BEO	2,000.00	2,045.00	2,340.00
Corporate Debt Instruments	Other	TEMBEC FIN CORP GTD SR NT DTD 08/29/1995 9.875 DUE 09-30-2005	9,000.00	9,097.50	9,270.00
Corporate Debt Instruments	Other	TENET HEALTHCARE CORP 7.875 DUE 01-15-2003 REG	10,000.00	10,175.00	10,500.00
Corporate Debt Instruments	Other	TENET HEALTHCARE CORP 7.875 DUE 01-15-2003 REG	1,000,000.00	1,002,500.00	1,050,000.00
Corporate Debt Instruments	Other	TENET HEALTHCARE CORP 8 DUE 01-15-2005 REG	10,000.00	10,300.00	11,135.90
Corporate Debt Instruments	Other	TENET HEALTHCARE CORP SR SUB NT SER B 8.125 DUE 12-01-2008/06-01-2003 BEO	120,000.00	126,350.00	129,900.00
Corporate Debt Instruments	Other	TEREX CORP NEW SR SUB NT DTD 03/29/2001 10.375 DUE 04-01-2011/04-01-2006 BEO	20,000.00	20,000.00	20,800.00
Corporate Debt Instruments	Other	TEREX CORP NEW SR SUB NT SER D 8.875 DUE04-01-2008/04-01-2003 BEO PUT	94,000.00	92,762.50	93,295.00
Corporate Debt Instruments	Other	TEXTRON FINL CORP FLTG RATE DUE 03-18-2002 BEO	200,000.00	200,000.00	199,644.40
Corporate Debt Instruments	Other	TRITON ENERGY LTD / TRITON ENERGY CORP SR NT 9.25 DUE 04-15-2005 BEO	15,000.00	15,712.50	16,645.05
Corporate Debt Instruments	Other	TRITON ENERGY LTD SR NT DTD 04/01/2001 8.875 DUE 10-01-2007/10-01-2004 BEO	16,000.00	16,180.00	17,679.36
Corporate Debt Instruments	Other	TRW INC MT SR NTS BK ETY TRCHE #SR00044 CPN RT=3MO US\$+ 43 BP	400,000.00	399,848.80	399,443.20

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		VAR RT 3-25-02			
Corporate Debt Instruments	Other	TXU EASTN FDG CO GTD SR NT 6.15 DUE 05-15-2002 BEO	1,500,000.00	1,518,735.00	1,520,490.00
Corporate Debt Instruments	Other	TYSON FOODS INC 7 DUE 01-15-2028 REG	10,000.00	8,678.85	8,625.00
Corporate Debt Instruments	Other	TYSON FOODS INC 7 DUE 05-01-2018 REG	10,000.00	8,907.05	9,092.00
Corporate Debt Instruments	Other	USA WASTE SVCS INC 6.5 NT DUE 12-15-2002BEO	500,000.00	499,275.00	513,395.00
Corporate Debt Instruments	Other	VINTAGE PETE INC 9.0 SR SUB NT DUE 12-15-2005	8,000.00	8,240.00	8,040.00
Corporate Debt Instruments	Other	VINTAGE PETE INC SR SUB NT DTD 05/25/2001 7.875 DUE 5-15-11 REG	50,000.00	49,579.50	50,250.00
Corporate Debt Instruments	Other	VISTEON CORP NT DTD 08/03/2000 8.25 DUE 08-01-2010 BEO	180,000.00	180,034.20	186,762.60
Corporate Debt Instruments	Other	VOICESTREAM WIRELESS CORP SR NT 10.375 DUE 11-15-2009/11-15-2004 BEO PUT	21,000.00	21,351.56	24,185.28
Corporate Debt Instruments	Other	WASTE MGMT INC DEL WMI 7.375 DUE 08-01-2010 BEO	510,000.00	507,924.30	530,522.40
Corporate Debt Instruments	Other	WORLDCOM INC GA NEW 7.50000 05/16/01 05/15/11 7.5 DUE 05-15-2011 BEO	200,000.00	197,808.00	205,480.00
Corporate Debt Instruments	Other	WORLDCOM INC GA NEW 8.25000 05/16/01 05/15/31 8.25 DUE 05-15-2031 BEO	200,000.00	196,196.00	209,808.00
Corporate Debt Instruments	Other	WORLDCOM INC GA NEW NT 8.25 DUE 05-15-2010 BEO	230,000.00	242,491.30	246,629.00
Corporate Debt Instruments	Other	XEROX CORP SUB DEB CONV VAR RATE DUE 04-21-2018/04-21-2003 BEO PUT	350,000.00	130,750.00	176,750.00
Corporate Stock	Preferred	NEWS CORPORATION PRF AUD0.50	20,210.00	185,088.03	131,926.14
Corporate Stock	Preferred	NEWS CORPORATION PRF AUD0.50	15,773.00	59,768.61	102,962.44
Corporate Stock	Preferred	PETROL BRASILEIROS PRF NPV	6,569.00	143,666.50	128,498.52
Corporate Stock	Preferred	ADR COMPANHIA BRASILEIRA DE DISTR DE ACUCR CIA SPONSORED REP PFD	1,600.00	42,236.32	29,728.00
Corporate Stock	Preferred	ADR TELE NORTE LESTE PARTICIPACOES S A SPONSORED ADR REPSTG PFD PREF SH	1.00	13.84	13.25
Corporate Stock	Preferred	ADR TELECOMUNICACOES BRASILEIRAS S A PFDLOCK	3,022.00	177,735.80	105,679.34
Corporate Stock	Preferred	SANWA INTERNL FINA UNIT(1000 CV PRF SHS SANWA)	39,000,000.00	303,336.70	171,448.59
Corporate Stock	Preferred	UFJ INTL FIN (BERMUDA) TR CONV DT 144A	12,000,000.00	103,020.04	101,267.06
Corporate Stock	Preferred	##MFO FRKLN TR RISING DIVIDEND FUND CL I DO NOT USE SEE 2696646	2,211.25	59,246.88	54,529.47
Corporate Stock	Preferred	#REORG USX CORP CONV PFD PLAN OF REORG EFF 12/31/01	0	0	0
Corporate Stock	Preferred	ADR NEWS CORP LTD SPONSORED ADR REPSTG PFD LTD	50,500.00	1,089,845.81	1,322,090.00
Corporate Stock	Preferred	ADR TELE NORTE LESTE PARTICIPACOES S A SPONSORED ADR REPSTG PFD PREF SH	500.00	9,079.95	6,625.00
Corporate Stock	Preferred	AVALONBAY CMNTYS INC PFD STK SER C 8.50%	200.00	4,959.95	5,020.00
Corporate Stock	Preferred	BANKUNITED CAP III PFD STK	200.00	4,929.95	4,990.00
Corporate Stock	Preferred	CITIGROUP CAP VI 6.875 TR PFD SECS	560.00	14,100.01	14,000.00
Corporate Stock	Preferred	CMS ENERGY CORP ADJ CONV TR SEC	102.95	3,490.73	3,222.24
Corporate Stock	Preferred	DILLARDS CAP TR 1 PFD 7.5%	300.00	5,874.90	6,015.00
Corporate Stock	Preferred	DUKE RLTY CORP	600.00	14,859.85	15,420.00
Corporate Stock	Preferred	ENRON CAP TR I TR ORIGINATED PFD SEC 8.30	100.00	2,662.00	90.00
Corporate Stock	Preferred	GLENBOROUGH RLTY TR INC PFD CONV SER A	300.00	6,049.90	6,045.00
Corporate Stock	Preferred	GRAND MET DEL L P GTD PFD SECS SER A 9.42	100.00	2,867.00	2,730.00

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Corporate Stock	Preferred	HAWAIIAN ELEC INDS CAP TR I TR ORIGINATED PFD SECS	200.00	5,001.95	5,062.00
Corporate Stock	Preferred	HOST MARRIOTT CORP NEW PFD CL B 10 PRFERRED STK	200.00	3,999.95	5,020.00
Corporate Stock	Preferred	HSEHD CAP TR II TR PFD SECS 8.70	100.00	2,780.75	2,544.00
Corporate Stock	Preferred	INNKEEPERS USA TR PFD CONV SH BEN INT SER A 8.625	300.00	6,464.85	6,786.00
Corporate Stock	Preferred	ISTAR FINL INC PFD SER D	200.00	4,469.95	4,400.00
Corporate Stock	Preferred	MERRILL LYNCH & CO INC S&P 500 MKT INDEXTARGET-TERM SECS	800.00	7,527.40	7,240.00
Corporate Stock	Preferred	MID-AMER APT CMNTYS INC SER A PFD STK	200.00	4,969.95	4,996.00
Corporate Stock	Preferred	MISSION CAP L P GTD MONTHLY INC PFD SECSB 8.50	500.00	12,881.09	13,015.00
Corporate Stock	Preferred	PARTNERRE LTD SER A PFD STK	200.00	4,229.95	5,010.00
Corporate Stock	Preferred	PFD WACHOVIA CORP	252.00	1,328.02	0
Corporate Stock	Preferred	PPL CAP FDG TR I PREM EQTY PT SECS UNITS7.75	400.00	8,799.90	78.68
Corporate Stock	Preferred	TCI COMMUNICATIONS FING II TR ORIGINATEDPFD SECS 10	100.00	2,535.95	2,540.00
Corporate Stock	Preferred	THORNBURG MTG INC PFD SER A CONV	200.00	4,949.95	5,370.00
Corporate Stock	Preferred	TRANSCANADA CAP TR ORIGINATED PFD SECS 8.75	200.00	5,390.98	5,084.00
Corporate Stock	Preferred	TXI CAP TR I TR PFD SEC	200.00	6,037.95	7,154.00
Corporate Stock	Preferred	UAL CORP CAP TR I TR ORIGINATED PFD SECS13.25	2,130.00	69,222.58	45,688.50
Corporate Stock	Preferred	UAL CORP DEPOS SH REPSTG 1/1000PFD B 12.25	4,600.00	111,075.16	84,180.00
Corporate Stock	Common	BHP BILLITON LTD NPV	100,725.00	612,151.70	526,122.60
Corporate Stock	Common	BRAMBLES INDS LTD A\$0.50	17,386.00	96,105.76	89,728.19
Corporate Stock	Common	FOSTERS GROUP LTD COM STK	46,736.00	125,366.29	119,106.05
Corporate Stock	Common	GOODMAN FIELDR NPV	46,787.00	45,659.85	33,824.10
Corporate Stock	Common	NATIONAL AUST BANK NPV	10,500.00	164,787.96	172,497.93
Corporate Stock	Common	NATIONAL AUST BANK NPV	23,493.00	363,509.12	385,951.80
Corporate Stock	Common	NEWS CORPORATION NPV(AUST LISTING)	18,725.00	40,146.10	143,161.22
Corporate Stock	Common	QBE INS GROUP LTD NPV	36,649.00	159,051.51	135,333.93
Corporate Stock	Common	SANTOS LIMITED NPV	82,000.00	277	