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PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2002

OF THE CONDITION AND AFFAIRS OF THE

ALLSTATE INSURANCE COMPANY

NAIC Group Code 0008 (Current Period) 0008 (Prior Period) NAIC Company Code 19232 Employer's ID Number 36-0719665

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

Country of Domicile United States of America

Incorporated 02/09/1931 Commenced Business 04/17/1931

Statutory Home Office 2775 SANDERS ROAD (Street and Number), NORTHBROOK, IL 60062-6127 (City or Town, State and Zip Code)

Main Administrative Office 2775 SANDERS ROAD (Street and Number)
NORTHBROOK, IL 60062-6127 (City or Town, State and Zip Code) 847-402-5000 (Area Code) (Telephone Number) (Extension)

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

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

Internet Website Address Allstate.com

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

Policyowner Relations Contact 3075 SANDERS ROAD, SUITE H1A (Street and Number)
NORTHBROOK, IL 60062-7127 (City or Town, State and Zip Code) 800-949-2287 (Area Code) (Telephone Number) (Extension)

OFFICERS

President EDWARD MICHAEL LIDDY
Treasurer JAMES PHILIP ZILS
Secretary ROBERT WILLIAM PIKE

VICE PRESIDENTS

ROBERT STEPHEN APATOFF	RICHARD IRWIN COHEN	JOAN MARGARET CROCKETT
STEVEN LAMBERT GROOT	ERNEST ALEXANDER LAUSIER	MICHAEL JERALD MCCABE
RONALD DEAN MCNEIL	SAMUEL HENRY PILCH *	FRANCIS WILLIAM POLLARD
ERIC ALLEN SIMONSON #	CASEY JOSEPH SYLLA	THOMAS JOSEPH WILSON, II

DIRECTORS OR TRUSTEES

ROBERT STEPHEN APATOFF	RICHARD IRWIN COHEN	JOAN MARGARET CROCKETT
STEVEN LAMBERT GROOT	ERNEST ALEXANDER LAUSIER	EDWARD MICHAEL LIDDY
MICHAEL JERALD MCCABE	RONALD DEAN MCNEIL	ROBERT WILLIAM PIKE
FRANCIS WILLIAM POLLARD	ERIC ALLEN SIMONSON #	CASEY JOSEPH SYLLA
THOMAS JOSEPH WILSON, II		

State of Illinois
County of Cook } ss

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

EDWARD MICHAEL LIDDY	ROBERT WILLIAM PIKE	JAMES PHILIP ZILS
President	Secretary	Treasurer

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

Douglas Allen Christensen
Notary
04/02/05

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
1. Bonds	24,113,342,857		24,113,342,857	22,148,306,715
2. Stocks:				
2.1 Preferred stocks	314,944,623		314,944,623	357,352,709
2.2 Common stocks	6,859,036,964		6,859,036,964	8,173,503,741
3. Mortgage loans on real estate:				
3.1 First liens	76,017,303		76,017,303	122,632,195
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)	370,539,203		370,539,203	380,397,279
4.2 Properties held for the production of income (less $ .... encumbrances)				
4.3 Properties held for sale (less $ .... encumbrances)	1,035,000		1,035,000	1,035,000
5 Cash ($ (687,857,755) and short-term investments $ 1,013,250,604)	325,392,849		325,392,849	170,809,974
6 Other invested assets	627,614,823	26,636,501	600,978,322	659,968,549
7. Receivable for securities	148,156,494		148,156,494	27,371,530
8. Aggregate write-ins for invested assets	115,200,158		115,200,158	448,248
9. Subtotals, cash and invested assets (Lines 1 to 8)	32,951,280,276	26,636,501	32,924,643,774	32,041,825,940
10. Agents' balances or uncollected premiums				
10.1 Premiums and agents' balances in course of collection	841,269,973	16,304,446	824,965,527	770,712,119
10.2 Premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	2,997,318,670	2,443,398	2,994,875,272	2,829,226,036
10.3 Accrued retrospective premiums	4,174,033	1,187,439	2,986,594	3,195,703
11. Funds held by or deposited with reinsured companies	2,215,417	7,027	2,208,389	2,392,001
12. Bills receivable, taken for premiums				
13. Amounts billed and receivable under high deductible policies				
14. Reinsurance recoverables on loss and loss adjustment expense payments	76,209,682		76,209,682	76,139,601
15. Federal and foreign income tax recoverable and interest thereon (including $ 1,134,271,270 net deferred tax asset)	1,329,480,731	195,209,461	1,134,271,270	1,045,622,063
16. Guaranty funds receivable or on deposit				
17. Electronic data processing equipment and software	245,629,269	194,834,772	50,794,497	55,546,890
18. Interest, dividends and real estate income due and accrued	327,995,430	133,810	327,861,620	402,640,319
19. Net adjustments in assets and liabilities due to foreign exchange rates				
20. Receivable from parent, subsidiaries and affiliates	460,252,066		460,252,066	539,920,721
21. Amounts due from /to protected cells				
22. Equities and deposits in pools and associations	1,540,206		1,540,206	2,893,185
23. Amounts receivable relating to uninsured accident and health plans				
24. Other assets nonadmitted	272,870,849	272,870,849		
25. Aggregate write-ins for other than invested assets	228,894,303	198,538,396	30,355,908	30,473,553
26. Total assets excluding protected cell assets (Lines 9 through 25)	39,739,130,904	908,166,098	38,830,964,806	37,800,588,130
27. Protected cell assets				
28. TOTALS (Lines 26 and 27)	39,739,130,904	908,166,098	38,830,964,806	37,800,588,130
DETAILS OF WRITE-INS				
0801. Security lending principal	115,200,158		115,200,158	448,248
0802.				
0803.				
0898. Summary of remaining write-ins for Line 8 from overflow page				
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	115,200,158		115,200,158	448,248
2501. Accounts Receivable	30,387,925	32,017	30,355,908	30,473,553
2502. Prepaid expenses	79,755,561	79,755,561	0	0
2503. Advances	79,453,818	79,453,818	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	39,297,000	39,297,000		
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	228,894,303	198,538,396	30,355,908	30,473,553

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year $ 3,965,946,294)	10,389,484,333	10,142,396,803
2. Reinsurance payable on paid losses and loss adjustment expenses	42,133,627	9,519,154
3. Loss adjustment expenses	3,033,528,590	3,124,538,323
4. Commissions payable, contingent commissions and other similar charges	55,544,943	49,671,065
5. Other expenses (excluding taxes, licenses and fees)	804,951,913	908,866,621
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	156,139,212	156,456,354
7. Federal and foreign income taxes [including $ (117,331,526) on realized capital gains (losses)] (including $ net deferred tax liability)	100,430,245	91,848,669
8. Borrowed money $ and interest thereon $	134,357,458	476,124,361
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 92,110,656 and including warranty reserves of $)	7,669,823,312	7,011,129,506
10. Advance premium	526,876,788	452,584,462
11. Dividends declared and unpaid:		
11.1 Stockholders	150,000,000	
11.2 Policyholders		616,822
12. Ceded reinsurance premiums payable (net of ceding commissions)	22,449,945	20,361,280
13. Funds held by company under reinsurance treaties	4,880,189	5,548,266
14. Amounts withheld or retained by company for account of others	42,529,768	47,436,921
15. Remittances and items not allocated	0	3,755,980
16. Provision for reinsurance	86,704,604	61,000,722
17. Net adjustments in assets and liabilities due to foreign exchange rates	1,676,242	1,683,049
18. Drafts outstanding	0	
19. Payable to parent, subsidiaries and affiliates	501,904	266,292
20. Payable for securities	158,004,195	199,250,135
21. Liability for amounts held under uninsured accident and health plans		
22. Capital notes $ and interest thereon $		
23. Aggregate write-ins for liabilities	1,863,792,584	1,264,806,165
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23)	25,243,809,851	24,027,860,950
25. Protected cell liabilities		
26. Total liabilities (Lines 24 and 25)	25,243,809,851	24,027,860,950
27. Aggregate write-ins for special surplus funds	62,552,560	57,091,831
28. Common capital stock	4,200,000	4,200,000
29. Preferred capital stock		
30. Aggregate write-ins for other than special surplus funds		
31. Surplus notes		
32. Gross paid in and contributed surplus	1,978,263,707	1,972,624,403
33. Unassigned funds (surplus)	11,542,138,687	11,738,810,947
34. Less treasury stock, at cost		
34.1 shares common (value included in Line 28 $)		
34.2 shares preferred (value included in Line 29 $)		
35. Surplus as regards policyholders (Lines 27 to 33, less 34)	13,587,154,954	13,772,727,181
36. TOTALS	38,830,964,805	37,800,588,131
DETAILS OF WRITE-INS		
2301. Securities lending	1,614,146,143	860,196,536
2302. Accounts payable	130,127,875	193,450,239
2303. Deposit on assumed reinsurance	125,250,212	233,478,856
2398. Summary of remaining write-ins for Line 23 from overflow page	(5,731,647)	(22,319,465)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above)	1,863,792,584	1,264,806,165
2701. Special surplus from retroactive reinsurance account	62,552,560	57,091,831
2702.		
2703.		
2798. Summary of remaining write-ins for Line 27 from overflow page		
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	62,552,560	57,091,831
3001.		
3002.		
3003.		
3098. Summary of remaining write-ins for Line 30 from overflow page		
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above)		

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $ 10,445,069,287)	10,178,641,816	9,876,793,261	13,247,455,402
1.2 Assumed (written $ 6,454,247,605)	6,058,705,876	5,452,553,965	7,340,963,343
1.3 Ceded (written $ 187,768,666)	184,435,642	146,336,021	197,493,883
1.4 Net (written $ 16,711,548,227)	16,052,912,051	15,183,011,205	20,390,924,862
DEDUCTIONS:			
2. Losses incurred (current accident year $ 9,717,249,125):			
2.1 Direct	6,275,625,070	6,418,965,280	8,468,685,900
2.2 Assumed	4,252,371,797	4,126,721,173	5,495,240,870
2.3 Ceded	164,145,128	368,722,722	386,058,063
2.4 Net	10,363,851,739	10,176,963,731	13,577,868,707
3. Loss expenses incurred	2,012,675,114	2,039,625,705	2,776,002,546
4. Other underwriting expenses incurred	3,913,831,130	3,753,803,977	5,055,141,231
5. Aggregate write-ins for underwriting deductions			
6. Total underwriting deductions (Lines 2.4 thru 5)	16,290,357,983	15,970,393,413	21,409,012,484
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1.4 minus Line 6 + Line 7)	(237,445,932)	(787,382,208)	(1,018,087,622)
INVESTMENT INCOME			
9. Net investment income earned	1,288,758,953	1,318,913,384	1,882,320,416
10. Net realized capital gains or (losses)	(319,573,203)	(97,143,070)	(126,265,563)
11. Net investment gain (loss) (Lines 9 + 10)	969,185,749	1,221,770,314	1,756,054,853
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 59,042,968)	(59,042,968)	(62,415,942)	(81,706,372)
13. Finance and service charges not included in premiums	240,825,113	250,345,613	335,402,543
14. Aggregate write-ins for miscellaneous income	13,886,665	(12,882,395)	(8,758,858)
15. Total other income (Lines 12 through 14)	195,668,810	175,047,275	244,937,314
16. Net income before dividends to policyholders and before federal and foreign income taxes (Lines 8 + 11 + 15)	927,408,628	609,435,382	982,904,545
17. Dividends to policyholders	(46,124)		
18. Net income, after dividends to policyholders but before federal and foreign income taxes (Line 16 minus Line 17)	927,454,752	609,435,382	982,904,545
19. Federal and foreign income taxes incurred	(26,262,188)	49,958,517	(11,377,133)
20. Net income (Line 18 minus Line 19)(to Line 22)	953,716,940	559,476,865	994,281,678
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	13,772,727,181	12,721,638,840	12,721,638,840
GAINS AND (LOSSES) IN SURPLUS			
22. Net income (from Line 20)	953,716,940	559,476,865	994,281,678
23. Net unrealized capital gains or losses	(322,870,763)	(383,279,231)	(114,662,613)
24. Change in net unrealized foreign exchange capital gain (loss)			
25. Change in net deferred income tax	(99,772,510)	52,134,801	41,504,812
26. Change in nonadmitted assets	(21,581,313)	(309,144,086)	(34,986,105)
27. Change in provision for reinsurance	(25,703,882)	17,479,921	33,361,835
28. Change in surplus notes			
29. Surplus (contributed to) withdrawn from protected cells			
30. Cumulative effect of changes in accounting principles		951,927,373	970,645,862
31. Capital changes:			
31.1 Paid in			
31.2 Transferred from surplus (Stock Dividend)			
31.3 Transferred to surplus			
32. Surplus adjustments:			
32.1 Paid in	5,639,304	19,331,257	19,610,772
32.2 Transferred to capital (Stock Dividend)			
32.3 Transferred from capital			
33. Net remittances from or (to) Home Office			
34. Dividends to stockholders	(675,000,000)	(813,000,000)	(818,000,000)
35. Change in treasury stock			
36. Aggregate write-ins for gains and losses in surplus			(40,667,900)
37. Change in surplus as regards policyholders (Lines 22 through 36)	(185,572,224)	94,926,899	1,051,088,340
38. Surplus as regards policyholders, as of statement date (Lines 21 plus 37)	13,587,154,957	12,816,565,739	13,772,727,181
DETAILS OF WRITE-INS			
0501.		0	0
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)			
1401. Interest income on The Allstate Corporation loan	18,535,781	18,811,406	25,150,781
1402. Retroactive reinsurance gain/(loss)	8,913,650	(9,547,171)	(6,908,084)
1403. Loss on sale of subsidiary	0	(1,623,577)	(1,623,577)
1498. Summary of remaining write-ins for Line 14 from overflow page	(13,562,766)	(20,523,053)	(25,377,979)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	13,886,665	(12,882,395)	(8,758,858)
3601. Additional minimum pension liability		0	(40,667,900)
3602.			
3603.			
3698. Summary of remaining write-ins for Line 36 from overflow page			
3699. Totals (Lines 3601 thru 3603 plus 3698) (Line 36 above)			(40,667,900)

CASH FLOW

		1 Current Year to Date	2 Prior Year Ended December 31
	Cash from Operations		
1.	Premiums collected net of reinsurance	16,499,252,774	20,561,499,828
2.	Loss and loss adjustment expenses paid (net of salvage and subrogation)	12,187,904,663	16,666,293,353
3.	Underwriting expenses paid	4,014,504,615	5,064,013,822
4.	Other underwriting income (expenses)	(87,349,260)	(516,551,797)
5.	Cash from underwriting (Line 1 minus Line 2 minus Line 3 plus Line 4)	209,494,235	(1,685,359,145)
6.	Net investment income	1,312,106,115	1,694,350,208
7.	Other income (expenses):		
	7.1 Agents' balances charged off	(59,042,968)	(81,706,372)
	7.2 Net funds held under reinsurance treaties	(484,465)	2,350,925
	7.3 Net amount withheld or retained for account of others	(4,907,153)	5,264,143
	7.4 Aggregate write-ins for miscellaneous items	256,064,757	337,573,489
	7.5 Total other income (Lines 7.1 to 7.4)	191,630,172	263,482,185
8.	Dividends to policyholders on direct business , less $ dividends on reinsurance assumed or ceded (net)	570,698	1,641,679
9.	Federal and foreign income taxes (paid) recovered	34,843,764	(313,596,597)
10.	Net cash from operations (Line 5 plus Line 6 plus Line 7.5 minus Line 8 plus Line 9)	1,747,503,589	(42,765,029)
	Cash from Investments		
11.	Proceeds from investments sold, matured or repaid:		
	11.1 Bonds	10,968,368,238	22,160,159,495
	11.2 Stocks	3,493,005,193	4,044,360,737
	11.3 Mortgage loans	46,614,892	8,533,566
	11.4 Real estate		21,974,274
	11.5 Other invested assets	149,914,744	254,059,489
	11.6 Net gains or (losses) on cash and short-term investments	(5,128)	(8,701)
	11.7 Miscellaneous proceeds	(3,755,980)	97,262,868
	11.8 Total investment proceeds (Lines 11.1 to 11.7)	14,654,141,960	26,586,341,728
12.	Cost of investments acquired (long-term only):		
	12.1 Bonds	12,879,841,193	21,776,740,235
	12.2 Stocks	2,861,209,516	4,084,821,184
	12.3 Mortgage loans		
	12.4 Real estate	11,446,797	29,447,054
	12.5 Other invested assets	31,209,110	59,852,600
	12.6 Miscellaneous applications	437,032,713	(76,252,349)
	12.7 Total investments acquired (Lines 12.1 to 12.6)	16,220,739,330	25,874,608,724
13.	Net Cash from investments (Line 11.8 minus Line 12.7)	(1,566,597,370)	711,733,003
	Cash from Financing and Miscellaneous Sources		
14.	Cash provided:		
	14.1 Surplus notes, capital and surplus paid in	5,639,304	19,610,772
	14.2 Capital notes $ less amounts repaid $		
	14.3 Net transfers from affiliates	79,904,267	
	14.4 Borrowed funds received		476,124,361
	14.5 Other cash provided	772,723,508	27,597,622
	14.6 Total (Lines 14.1 to 14.5)	858,267,079	523,332,754
15.	Cash applied:		
	15.1 Dividends to stockholders paid	525,000,000	1,240,000,000
	15.2 Net transfers to affiliates		188,039,966
	15.3 Borrowed funds repaid	341,766,903	
	15.4 Other applications	17,823,521	13,228,624
	15.5 Total (Lines 15.1 to 15.4)	884,590,424	1,441,268,591
16.	Net cash from financing and miscellaneous sources (Line 14.6 minus Line 15.5)	(26,323,345)	(917,935,836)
	RECONCILIATION OF CASH AND SHORT-TERM INVESTMENTS		
17.	Net change in cash and short-term investments (Line 10, plus Line 13, plus Line 16)	154,582,874	(248,967,862)
18.	Cash and short-term investments:		
	18.1 Beginning of year	170,809,974	419,777,836
	18.2 End of year (Line 17 plus Line 18.1)	325,392,848	170,809,974
	DETAILS OF WRITE-INS		
07.401	Finance and service charges	240,825,113	335,402,543
07.402	Interest income on The Allstate Corporation loan	18,535,781	25,150,781
07.403	Retroactive reinsurance gain/(loss)	8,913,650	(6,908,084)
07.498	Summary of remaining write-ins for Line 7.4 from overflow page	(12,209,787)	(16,071,751)
07.499	Totals (Lines 07.401 thru 07.403 plus 07.498) (Line 7.4 above)	256,064,757	337,573,489

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

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

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

2. Accounting Changes

Accounting changes adopted to conform to the provisions of Codification are reported as changes in accounting principles. The cumulative effect of changes in accounting principle is reported as an adjustment to unassigned funds in the period of the change in accounting principle. The cumulative effect is the difference between the amount of capital and surplus at the beginning of the year and the amount of capital and surplus that would have been reported at the date if the new accounting principles had been applied retroactively for all prior periods. The Company recorded an increase to surplus of $971 million effective January 1, 2001 to reflect the initial adoption of Codification. The components of the increase in surplus are as follows:

($ millions)	
Net deferred tax asset	$ 870
Bond impairments	(13)
Equity impairments	(11)
Other postretirement employment benefits	(10)
Foreign currency transactions and translations	(4)
Guaranty fund accrual	(3)
Reversal of excess statutory reserves over statement reserves	7
Impact of Codification on subsidiaries	135
Total	$ 971

9. Income Taxes

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

($ millions)	September 30, 2002	December 31, 2001
Total of gross deferred tax assets	$ 1,475	$ 1,505
Total of deferred tax liabilities	(146)	(281)
Net deferred tax asset	1,329	1,224
Deferred tax assets nonadmitted	195	178
Net admitted deferred tax asset	$ 1,134	$ 1,046
Increase in nonadmitted asset	$ (17)	

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

($ millions)	2002	2001
Federal-excluding net capital losses	$ 91	$ 78
Federal tax on net capital losses	(117)	(28)
Federal income taxes incurred	$ (26)	$ 50

Income tax expense did not include any foreign taxes for the nine month periods ending September 30, 2002 or 2001.

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

($ millions)	September 30, 2002	December 31, 2001	Change
Total deferred tax assets	$ 1,475	$ 1,505	$ (30)
Total deferred tax liabilities	(146)	(281)	135
Net deferred tax asset	$ 1,329	$ 1,224	105
Tax effect of changes in accounting principal			60
Tax effect of unrealized gains (losses)			(205)
Tax effect of nonadmitted assets			(62)
Change in net deferred income taxes			$ (102)

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries and Affiliates

A.,
B.&
C. The Company paid the following cash dividends to its parent, The Allstate Corporation ("Corporation") in 2002 and 2001:

($ in millions)

Date of payment	2002	2001
January 2	$ -	$ 72
January 16	-	350
May 1	200	-
June 1	-	225
July 1	175	-
July 2	-	97
August 2	-	250
September 3	150	-
October 1	150	-
October 15	-	246
	$ 675	$ 1,240

On March 28, 2002, Allstate Life Insurance Company ("ALIC"), a subsidiary of the Company, paid a common stock cash dividend of $44 million. On September 30, 2002 and June 28, 2002 the Company made cash capital contributions of $100 million and $150 million, respectively to ALIC.

The Company received cash dividends on common and preferred stock of $167 million in 2001 from ALIC. ALIC paid common stock dividends of $29 million, $38 million and $92 million on March 30, September 28 and December 28, respectively. In addition, preferred stock, Series B dividends of $6 million and $2 million were paid on September 28 and December 28, respectively. In addition, the Company contributed all its outstanding shares of ALIC preferred stock, Series B, valued at $117 million, to ALIC on December 28, 2001.

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

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

($ in millions)	September 30, 2002	December 31, 2001
The Allstate Corporation	$ 291	$ 362
Allstate Life Insurance Company	73	71
Allstate Indemnity Company	23	30
Glenbrook Life and Annuity Company	18	18
Northbrook Life Insurance Company	12	11
Allstate Floridian Insurance Company	9	9
Lincoln Benefit Life Company	7	6
Allstate Investments, LLC	6	-
Allstate Motor Club, Inc.	4	4

NOTES TO FINANCIAL STATEMENTS

Allstate Financial Services, LLC	3	4
Allstate New Jersey Insurance Company	2	5
AFDW, Inc.	2	3
Allstate Life Insurance Company of New York	2	2
Allstate Texas Lloyds	2	2
Deerbrook Insurance Company	1	2
Encompass Indemnity Company	-	2
Allstate International Insurance Holdings, Inc.	-	3
Columbia Universal Life Insurance Company	-	1
Other	5	5
Total	$ 460	$ 540

At September 30, 2002 and December 31, 2001 the total amounts payable to parent, subsidiaries and affiliates were less than $1 million.

E. The Company, in certain cases, would assign its structured settlement obligations sold prior to July 1, 2001 to Allstate Settlement Corporation ("ASC"). The Company paid ASC approximately $54 million to assume these obligations in 2001. ASC used these amounts to purchase annuities from ALIC and Allstate Life Insurance Company of New York ("ALNY"), at prices determined based upon interest rates in effect at the time of purchase.

The Company issued surety bonds to guarantee the payment of structured settlement obligations assumed by ASC (from both the Company and from non-related parties) and funded by certain annuity contracts issued by ALIC and ALNY. In prior years, the Company issued surety bonds to guarantee payment of structured settlement obligations assumed by ALIC and funded by certain annuity contracts issued by an ALIC subsidiary. Reserves recorded by ALIC and ALNY for annuities covered by the surety bonds were $4.95 billion and $5.28 billion at September 30, 2002 and December 31, 2001, respectively.

ALIC and ASC entered into a General Indemnity Agreement pursuant to which they will indemnify the Company for any liability associated with the surety bonds and ga ve the Company certain collateral security rights with respect to the annuities and certain other rights in the event of any defaults covered by the surety bonds.

F. On January 25, 2002, the Company entered into a master Investment Management Agreement and Amendment to Certain Service and Expense Agreements, effective January 1, 2002 with Allstate Investments, LLC ("AILLC") whereby AILLC will provide investment management services to the Company.

14. Contingencies

A. Contingent Commitments

In addition to the item described in Note 10, Part E, the Company has made the following contingent commitments and guarantees:

CALIFORNIA EARTHQUAKE AUTHORITY

The Company participates in the California Earthquake Authority ("CEA"). The CEA is a privately-financed, publicly-managed state agency created to provide coverage for earthquake damage. Insurers selling homeowners insurance in California are required to offer earthquake insurance to their customers either through their company or participation in the CEA. The Company's homeowners policies continue to include coverages for losses caused by explosions, theft, glass breakage and fires following an earthquake, which are not underwritten by the CEA.

Should losses arising from an earthquake cause a deficit in the CEA, additional funds needed to operate the CEA would be obtained through assessments on participating insurance companies, payments received under reinsurance agreements and bond issuances funded by future policyholder assessments. Participating insurers are required to pay an assessment, not to exceed $2.18 billion, if the capital of the CEA falls below $350 million. Participating insurers are required to pay a second assessment, not to exceed $1.46 billion, if aggregate CEA earthquake losses exceed $5.52 billion and the capital of the CEA falls below $350 million. At December 31, 2001, the CEA's capital balance was approximately $1.00 billion. If the CEA assesses its member insurers for any amount, the amount of future assessments on members is reduced by the amounts previously assessed. To date,

NOTES TO FINANCIAL STATEMENTS

the CEA has not assessed member insurers beyond the initial assessment paid by participating insurers in 1996. The authority of the CEA to assess participating insurers for the first assessment expires when it has completed twelve years of operation. All future assessments on participating CEA insurers are based on their CEA insurance market share, as of December 31 of the preceding year. As of December 31, 2001, the Company had 25% of the CEA market share. The Company does not expect its CEA market share to materially change and therefore does not expect its portion of these additional contingent assessments, if any, to exceed $556 million, as the likelihood of an event exceeding the CEA claims paying capacity of $5.52 billion is remote.

PMI RUNOFF SUPPORT AGREEMENT

The Company has certain limited rights and obligations under a capital support agreement (Runoff Support Agreement) with PMI Mortgage Insurance Company (“PMI”), the primary operating subsidiary of The PMI Group, Inc. Under the Runoff Support Agreement, the Company would be required to pay claims on PMI policies written prior to October 28, 1994 if PMI fails certain financial covenants and fails to pay such claims. In the event any amounts are so paid, the Company would receive a commensurate amount of preferred stock or subordinated debt of The PMI Group, Inc. or PMI. The Runoff Support Agreement also restricts PMI's ability to write new business and pay dividends under certain circumstances. Management does not believe this agreement will have a material adverse effect on results of operations or financial position of the Company.

DEAN WITTER GUARANTEE

The Company executed a guarantee to Dean Witter Reynolds Inc. (“Dean Witter”) related to the obligations of The Northbrook Corporation (“Norcorp”), a wholly owned subsidiary of the Company under a certain Note Purchase Agreement between Norcorp and Dean Witter and a promissory notes issued by Norcorp pursuant thereto. The balance of the notes were $100 million and $99 million at September 30, 2002 and December 31, 2001, respectively.

ALLSTATE REAL ESTATE TRUST

The Company has guaranteed notes issued by Allstate Real Estate Trust in conjunction with the leasing of an office building from the trust. At June 30, 2002 and December 31, 2001, the amount of the guarantee outstanding were $61 million and $6 million, respectively.

D. Regulations and legal proceedings

The Company is subject to the effects of a changing social, economic and regulatory environment. Public and regulatory initiatives have varied and have included efforts to adversely influence and restrict premium rates, restrict the Company’s ability to cancel policies, impose underwriting standards and expand overall regulation. The ultimate changes and eventual effects, if any, of these initiatives are uncertain.

The Company distributed to certain Allstate Protection claimants documents regarding the claims process and the role that attorneys may play in that process. Suits challenging such practices have been filed against the Company, including purported class action suits. In addition to these suits, the Company has received inquires from states’ attorneys general, bar associations and departments of insurance. The Company has been vigorously defending these lawsuits. The outcome of these disputes is currently uncertain.

There are currently two nationwide putative class action lawsuits seeking actual and punitive damages from the Company alleging, among other things, breach of contract and fraud because of its specification of after-market (non-original equipment manufacturer) replacement parts in the repair of insured vehicles. To a large degree, these lawsuits mirror similar lawsuits filed against other carriers in the industry. Plaintiffs in these suits allege that after-market parts are not “of like kind and quality” as required by the insurance policies. The lawsuits are in various stages of development. The Company has been vigorously defending these lawsuits. The outcome of these disputes is currently uncertain.

The Company has pending a number of state and nationwide class action lawsuits in various state and federal courts seeking actual and punitive damages from the Company alleging breach of contract and fraud for failing to pay inherent diminished value to insureds under a collision, comprehensive, or uninsured motorist property damage provision of an auto policy. To a large degree, these lawsuits mirror similar lawsuits filed against other carriers in the industry. Inherent diminished value is defined by plaintiffs as the difference between the market value of the insured automobile before an accident and the market value after repair. Plaintiffs allege that they are entitled to the payment of inherent diminished value under the terms of the contract. These lawsuits are in various stages of development. A class has been certified in only one case, a multi-state class action. The Company has been vigorously defending these lawsuits and, since 1998, has been implementing policy language in a majority of states reaffirming that its collision and comprehensive coverages do not include diminished value claims. The outcome of these disputes is currently uncertain.

There are a number of state and nationwide class action lawsuits pending in various state courts challenging the legal propriety of the Company’s medical bill review processes on a number of grounds, including, among other things, the manner in which the Company determines reasonableness and necessity. One nationwide class action has been certified. These lawsuits, which to a large degree mirror similar lawsuits filed against other carriers in the industry, allege these processes result in a breach of the insurance policy as well as fraud. The Company denies those allegations and has been vigorously defending these lawsuits. The outcome of these disputes is currently uncertain.

A number of nationwide and statewide putative class actions are pending against the Company, which challenge the Company’s use of certain automated database vendors in valuing total loss automobiles. To a large degree, these lawsuits mirror similar lawsuits filed against other carriers in the industry. Plaintiffs allege that flaws in these databases result in valuations to the detriment of insureds. The plaintiffs are seeking actual and punitive damages. The lawsuits are in various stages of development and the Company has been vigorously defending them, but the outcome of these disputes is currently uncertain.

NOTES TO FINANCIAL STATEMENTS

A number of putative nationwide class action lawsuits have been filed in various federal courts seeking actual and punitive damages from the Company and alleging the Company violated the Fair Credit Reporting Act by failing to provide appropriate notices to applicants and/or policyholders when adverse action was taken as a result of information in a consumer report. In May of this year, these cases were centralized in the federal court in Nashville, Tennessee. In addition, the Company is defending a putative nationwide class action that alleges the Company discriminates against non-Caucasian policyholders, through underwriting and rate-making practices including the use of credit by charging them higher premiums. The Company is also defending several putative statewide class actions challenging its use of credit under certain state insurance statutes. The Company denies these allegations and has been vigorously defending these lawsuits. The outcome of these disputes is currently uncertain.

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

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

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

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

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

15. Leases

A. Lessee Operating Lease

1. The Company leases certain office facilities and computer equipment under various noncanelable operating lease agreements that expire through 2013.

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

C. In the course of the Company’s investment management, securities are sold and reacquired within 30 days of the sale date. This practice is referred to as wash sales. The details, by NAIC designation 3 or below of bonds and preferred stock sold and reacquired within 30 days of the sale date for the third quarter of 2002:

		2002		
($ in millions)	**Number of Transactions**	**Book Value of Securities Sold**	**Cost of Securities Repurchased**	**Gain/(Loss)**
Bonds				
NAIC 3	3	$ 1	$ 1	$ -
NAIC 4	2	2	6	(4)

The Company had no wash sales in the third quarter of 2001.

NOTES TO FINANCIAL STATEMENTS

20. Other Items

During the third quarter of 2002, the Company entered into a quota-share reinsurance agreement with Allstate Insurance Company of Canada ("AICC"), effective January 1, 2002. Under this agreement, AICC cedes 90% of the risk related to certain direct personal property auto policies issued in Ontario, Canada to the Company. The Company's first and second quarter 2002 Statutory Quarterly Statements did not reflect activity related to this agreement.

Due to system constraints, fixed income security impairments of $19 million for the third quarter of 2002 are included in column 10 (increase/decrease by adjustment) on Schedule D, Part 4. The 2002 NAIC instructions requires the change in security impairments be presented in column 16 (increase/decrease by adjustment) on Schedule D, Part 1. The Company anticipates this issue to be corrected in the December 31, 2002 Statutory Annual Statement.

24. Change in Incurred Losses and Loss Adjustment Expenses

Incurred losses and loss adjustment expenses attributable to insured events of prior years increased $521 million as a result of re-estimation of unpaid losses and loss adjustment expenses for the nine months ending September 30, 2002. This is generally the result of ongoing analysis of recent loss development trends. Original estimates are updated as additional information becomes known regarding individual claims.

29. Asbestos/Environmental Reserves

During the third quarter of 2002, the Company completed an annual review of reserve estimates for asbestos and environmental exposures. As a result of the review and a final settlement of asbestos and environmental losses with an insured, the Company increased its pretax reserves for asbestos and environmental exposures by $121 million and $23 million, respectively.

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES
GENERAL

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

1.2 If yes, explain:

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

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

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

3.2 If yes, date of change:

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

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

If yes, attach an organizational chart.

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

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

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

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

If yes, attach an explanation.

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

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

7.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/03/2001

7.4 By what department or departments?

DE, IL, MS, NV

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

8.2 If yes, give full information:

GENERAL INTERROGATORIES

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

INVESTMENT

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

9.2 If yes, explain:

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

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

$ 134,115,812.46 of securities held at our Custodial Banks.

11. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 334,166,097

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

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

13.2 If yes, please complete the following:

		1 Prior Year-End Statement Value	2 Current Quarter Statement Value
13.21	Bonds	$ 0	$ 0
13.22	Preferred Stock	$ 0	$ 0
13.23	Common Stock	$ 4,174,703,557	$ 4,492,249,573
13.24	Short-term Investments	$	$
13.25	Mortgages, Loans or Real Estate	$	$
13.26	All Other	$	$
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 4,174,703,557	$ 4,492,249,573
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$
13.29	Receivable from Parent not included in Lines 13.21 to 13.26 above	$ 362,354,363	$ 291,197,743

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

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

If no, attach a description with this statement.

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

(continued)

PART 2
PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [ ] NA [X]

   If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]

   If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]

3.2 If yes, give full and complete information thereto.

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation liabilities tabular reserves (see annual statement instructions pertaining to disclosure of discounting for definition of "tabular reserves") discounted at a rate of interest greater than zero? Yes [ ] No [X]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
		TOTAL								

SCHEDULE A - VERIFICATION

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value, beginning of period	381,432,279	376,861,089	374,424,944	387,367,767
2. Increase (decrease) by adjustment	(7,207,058)	(7,008,932)	(7,088,882)	(28,231,734)
3. Cost of acquired	3,000		30,638	1,035,000
4. Cost of additions to and permanent improvements	2,632,868	4,572,787	4,207,503	28,412,054
5. Total profit (loss) on sales				14,823,465
6. Increase (decrease) by foreign exchange adjustment				
7. Amount received on sales				21,974,274
8. Book/adjusted carrying value at end of current period	376,861,089	374,424,944	371,574,203	381,432,279
9. Total valuation allowance				
10. Subtotal (Lines 8 plus 9)	376,861,089	374,424,944	371,574,203	381,432,279
11. Total nonadmitted amounts				
12. Statement value, current period (Page 2, real estate lines, current period)	376,861,089	374,424,944	371,574,203	381,432,279

SCHEDULE B - VERIFICATION

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/recorded investment excluding accrued interest on mortgages owned, beginning of period	122,632,195	86,782,491	86,038,337	131,165,761
2. Amount loaned during period:				
2.1. Actual cost at time of acquisitions				
2.2. Additional investment made after acquisitions				
3. Accrual of discount and mortgage interest points and committment fees				
4. Increase (decrease) by adjustment				
5. Total profit (loss) on sale				
6. Amounts paid on account or in full during the period	35,849,704	744,154	10,021,033	8,533,566
7. Amortization of premium				
8. Increase (decrease) by foreign exchange adjustment				
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period	86,782,491	86,038,337	76,017,303	122,632,195
10. Total valuation allowance				
11. Subtotal (Lines 9 plus 10)	86,782,491	86,038,337	76,017,303	122,632,195
12. Total nonadmitted amounts				
13. Statement value of mortgages owned at end of current period	86,782,491	86,038,337	76,017,303	122,632,195

SCHEDULE BA - VERIFICATION

Other Invested Assets Included in Schedule BA

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, beginning of period	681,967,175	681,879,662	658,237,545	771,127,800
2. Cost of acquisitions during period:				
2.1. Actual cost at time of acquisitions	346,599			10,160,798
2.2. Additional investment made after acquisitions	11,642,962	11,237,764	7,981,785	49,691,802
3. Accrual of discount				
4. Increase (decrease) by adjustment	10,881,734	12,193,094	25,089,314	104,140,153
5. Total profit (loss) on sale	1,806	848,361	15,338,974	906,111
6. Amounts paid on account or in full during the period	22,960,614	47,921,337	79,032,794	254,059,489
7. Amortization of premium				
8. Increase (decrease) by foreign exchange adjustment				
9. Book/adjusted carrying value of long-term invested assets at end of current period	681,879,662	658,237,545	627,614,824	681,967,175
10. Total valuation allowance			0	
11. Subtotal (Lines 9 plus 10)	681,879,662	658,237,545	627,614,824	681,967,175
12. Total nonadmitted amounts	22,175,144	22,744,115	26,636,501	21,998,625
13. Statement value of long-term invested assets at end of current period	659,704,518	635,493,430	600,978,323	659,968,550

SCHEDULE D - PART 1B

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

	1 Statement Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Statement Value End of First Quarter	6 Statement Value End of Second Quarter	7 Statement Value End of Third Quarter	8 Statement Value December 31 Prior Year
BONDS								
1. Class 1	21,211,918,610	17,558,729,369	17,169,470,776	52,406,397	21,074,891,116	21,211,918,610	21,653,583,601	19,598,724,683
2. Class 2	2,369,982,443	75,927,717	266,296,255	(44,933,497)	2,327,193,193	2,369,982,443	2,134,680,408	2,045,868,595
3. Class 3	538,081,064	75,933,155	63,789,861	(35,969,915)	520,351,369	538,081,064	514,254,442	545,029,238
4. Class 4	525,497,796	29,182,966	62,432,988	40,697,244	522,200,388	525,497,796	532,945,019	531,459,186
5. Class 5	244,384,648	6,113,175	14,467,011	(1,724,160)	194,767,633	244,384,648	234,306,652	218,922,067
6. Class 6	63,495,826	452,605	11,140,795	4,015,692	81,059,049	63,495,826	56,823,328	76,965,467
7. Total Bonds	24,953,360,388	17,746,338,987	17,587,597,685	14,491,761	24,720,462,746	24,953,360,388	25,126,593,450	23,016,969,236
PREFERRED STOCK								
8. Class 1	186,430,895	37,448,905	36,883,534	(131,630)	211,341,581	186,430,895	186,864,636	212,178,163
9. Class 2	89,173,819	10,886,375	9,914,920	(2,882,476)	88,591,932	89,173,819	87,262,798	82,371,130
10. Class 3	34,631,700	1,886,258	3,036,973	(10,855,937)	33,994,400	34,631,700	22,625,048	22,757,781
11. Class 4	9,349,971	0	1,901,434	297,641	10,345,986	9,349,971	7,746,177	31,023,635
12. Class 5	240,570	0	218,570	10,000,000	9,270,500	240,570	10,022,000	9,022,000
13. Class 6	422,965	0	0		422,965	422,965	422,965	
14. Total Preferred Stock	320,249,920	50,221,538	51,955,431	(3,572,403)	353,967,364	320,249,920	314,943,624	357,352,709
15. Total Bonds and Preferred Stock	25,273,610,308	17,796,560,524	17,639,553,116	10,919,358	25,074,430,111	25,273,610,308	25,441,537,074	23,374,321,945

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Amount of Interest Received Current Quarter	5 Paid for Accrued Interest
8099999 Totals	1,013,250,604	XXX	1,012,937,328	179,253	0

SCHEDULE DA - PART 2- Verification

Short-Term Investments Owned

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value, beginning of period	868,662,520	1,163,952,686	1,230,895,728	252,664,184
2. Cost of short-term investments acquired	9,145,619,745	11,826,110,382	14,722,981,881	36,591,570,663
3. Increase (decrease) by adjustment	4,460,751	4,737,299	5,184,979	32,283,332
4. Increase (decrease) by foreign exchange adjustment			0	
5. Total profit (loss) on disposal of short-term investments	(704)	(3,980)	(444)	(8,701)
6. Consideration received on disposal of short-term investments	8,854,789,626	11,763,900,659	14,945,811,540	36,007,846,958
7. Book/adjusted carrying value, current period	1,163,952,686	1,230,895,728	1,013,250,604	868,662,520
8. Total valuation allowance			0	
9. Subtotal (Lines 7 plus 8)	1,163,952,686	1,230,895,728	1,013,250,604	868,662,520
10. Total nonadmitted amounts			0	
11. Statement value (Lines 9 minus 10)	1,163,952,686	1,230,895,728	1,013,250,604	868,662,520
12. Income collected during period	5,807,424	5,974,982	6,255,076	39,760,917
13. Income earned during period	5,815,224	5,741,477	6,247,570	39,907,047

Schedule DB - Part F - Section 1

NONE

Schedule DB - Part F - Section 2

NONE

SCHEDULE F—CEDED REINSURANCE

Showing all new reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (Yes or No)
		AFFILIATES		
		US INSURERS		
		POOLS AND ASSOCIATIONS		
		ALL OTHER INSURERS		
00000	AA-3194129	MONTPELIER REINS LTD	BM	No

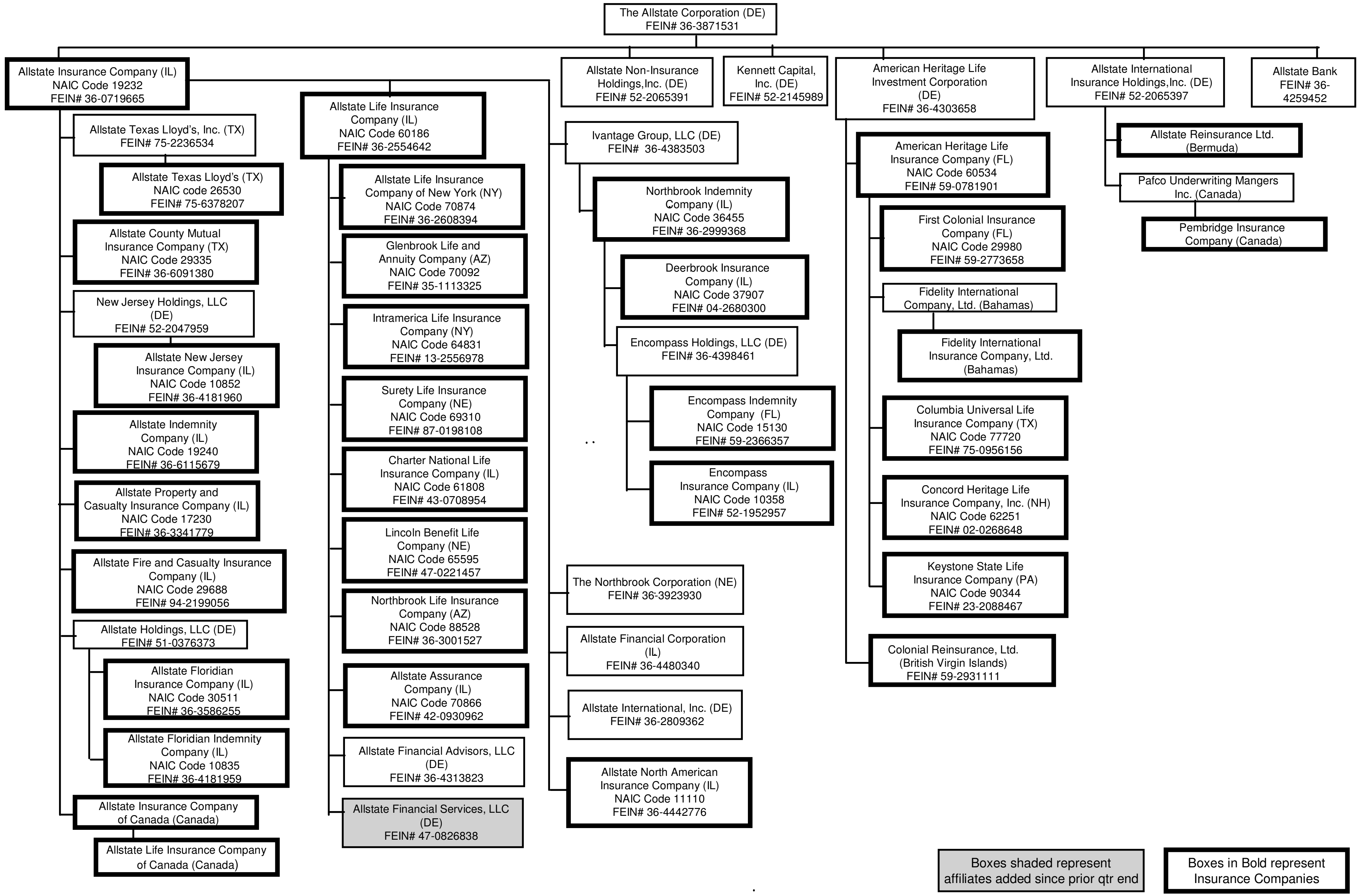
SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
States, etc.	Is Insurer Licensed? (Yes or No)	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	Yes	165,923,465	161,011,898	82,096,646	94,176,013	62,783,457	45,052,274
2. Alaska AK	Yes	74,256,509	70,581,193	37,413,892	64,147,897	33,134,342	36,275,169
3. Arizona AZ	Yes	205,706,376	197,450,289	133,663,068	128,713,466	104,191,090	79,208,075
4. Arkansas AR	Yes	79,475,744	73,465,728	42,033,755	48,213,950	33,832,904	24,226,202
5. California CA	Yes	982,096,098	925,992,361	530,357,612	519,954,746	542,468,708	375,254,093
6. Colorado CO	Yes	186,768,942	183,463,769	107,821,592	112,336,051	95,391,482	75,451,948
7. Connecticut CT	Yes	209,152,011	208,802,115	107,411,086	115,064,023	199,907,409	205,333,877
8. Delaware DE	Yes	23,244,128	21,284,076	12,574,313	12,107,756	35,436,594	36,060,938
9. District of Columbia DC	Yes	16,867,941	16,213,125	7,886,573	10,200,727	6,627,487	4,955,929
10. Florida FL	Yes	852,477,996	774,855,838	545,755,733	494,424,456	581,692,530	409,514,143
11. Georgia GA	Yes	369,983,785	357,650,891	234,087,776	195,000,565	124,153,520	99,929,085
12. Hawaii HI	Yes	37,573,164	36,259,762	17,240,864	15,704,395	18,865,086	16,305,236
13. Idaho ID	Yes	50,518,568	49,871,627	30,673,741	27,703,332	25,607,043	27,540,767
14. Illinois IL	Yes	488,632,607	472,684,768	286,965,925	373,008,823	426,728,970	341,374,979
15. Indiana IN	Yes	166,661,443	165,597,031	81,431,119	103,547,899	93,088,537	94,907,402
16. Iowa IA	Yes	34,096,308	33,021,324	18,645,626	36,856,372	15,500,221	12,711,283
17. Kansas KS	Yes	59,293,506	61,307,310	34,429,050	39,815,963	17,669,586	16,117,696
18. Kentucky KY	Yes	123,435,975	126,349,973	86,082,325	73,606,181	50,180,676	58,213,525
19. Louisiana LA	Yes	319,856,991	304,195,209	158,046,377	194,528,617	174,757,513	150,699,188
20. Maine ME	Yes	42,730,688	40,926,859	21,238,060	23,035,770	26,699,542	24,755,206
21. Maryland MD	Yes	375,521,615	362,174,412	244,603,527	224,155,640	153,054,118	146,640,856
22. Massachusetts MA	Yes	0		6,120,138	783,969	33,533,083	44,409,172
23. Michigan MI	Yes	499,644,387	483,435,339	321,911,758	393,598,598	847,329,199	922,576,996
24. Minnesota MN	Yes	102,641,890	94,313,890	59,630,325	77,775,517	60,405,730	66,841,442
25. Mississippi MS	Yes	73,310,878	72,788,124	37,285,861	46,706,247	41,305,408	38,318,904
26. Missouri MO	Yes	93,254,283	93,059,998	56,875,400	97,106,007	38,615,741	37,812,276
27. Montana MT	Yes	31,154,872	32,302,588	19,619,397	23,787,608	17,047,832	15,272,719
28. Nebraska NE	Yes	38,370,095	38,964,816	24,966,576	46,292,163	20,228,280	19,065,907
29. Nevada NV	Yes	120,862,394	128,035,054	82,578,568	67,553,062	67,733,242	58,019,362
30. New Hampshire NH	Yes	41,534,616	39,998,159	19,504,417	22,822,646	18,951,735	17,640,202
31. New Jersey NJ	No	(778,198)	(3,591)	55,555,274	80,333,420	306,427,540	352,345,180
32. New Mexico NM	Yes	72,511,636	75,186,958	41,842,176	43,208,738	31,279,964	32,976,295
33. New York NY	Yes	1,492,022,318	1,378,623,122	808,262,720	775,045,686	1,243,056,289	1,269,509,898
34. North Carolina NC	Yes	303,312,429	303,081,695	152,545,235	166,328,469	119,731,333	101,205,706
35. North Dakota ND	Yes	7,817,454	7,277,629	3,663,487	13,418,873	3,061,489	3,664,963
36. Ohio OH	Yes	272,076,718	270,659,817	165,200,441	181,117,223	164,936,293	164,856,282
37. Oklahoma OK	Yes	133,469,095	132,252,856	75,051,019	88,341,088	49,287,149	38,112,015
38. Oregon OR	Yes	137,772,481	140,490,093	81,234,192	77,355,528	73,763,565	56,071,863
39. Pennsylvania PA	Yes	680,157,881	637,436,320	403,136,344	421,402,472	547,991,913	521,278,016
40. Rhode Island RI	Yes	45,102,835	47,834,205	23,256,896	23,473,245	37,247,445	44,240,777
41. South Carolina SC	Yes	243,055,838	235,856,031	131,329,113	122,181,227	107,543,439	85,513,796
42. South Dakota SD	Yes	5,607,041	5,479,436	3,258,498	4,450,079	3,535,012	3,322,249
43. Tennessee TN	Yes	172,872,360	166,678,440	98,210,898	85,231,710	71,720,135	63,706,266
44. Texas TX	Yes	133,942,252	141,743,919	122,156,442	261,098,227	121,902,511	99,716,301
45. Utah UT	Yes	129,826,868	127,815,847	72,900,444	71,549,432	49,167,607	42,210,401
46. Vermont VT	Yes	27,155,783	26,643,956	15,356,508	16,620,866	17,645,638	18,228,381
47. Virginia VA	Yes	295,274,109	276,622,097	164,962,827	161,929,220	124,943,819	105,338,956
48. Washington WA	Yes	266,782,391	277,060,208	163,666,777	156,530,641	165,530,745	142,918,557
49. West Virginia WV	Yes	76,158,639	71,191,420	54,615,288	48,122,299	36,787,230	41,415,789
50. Wisconsin WI	Yes	66,645,688	67,363,832	35,954,377	51,360,617	55,253,571	56,690,180
51. Wyoming WY	Yes	13,298,684	14,161,061	8,998,817	7,816,329	6,505,110	6,181,670
52. American Samoa AS	No	0		0		0	
53. Guam GU	No	0		0		0	
54. Puerto Rico PR	Yes	5,937,708	9,267,203	4,103,901	6,938,670	2,704,223	2,784,100
55. U.S. Virgin Islands VI	No	0		0		0	
56. Canada CN	Yes	0		0		130,980	107,402
57. Aggregate Other Aliens OT	XXX			60,953		469,192	626,926
58. Totals	(a) 51	10,445,069,285	10,038,780,076	6,134,273,727	6,546,582,520	7,307,543,257	6,753,506,819
DETAILS OF WRITE-INS							
5701. Other Alien	XXX	0	0	60,953	0	469,192	626,926
5702.	XXX	0		0		0	
5703.	XXX	0		0		0	
5798. Summary of remaining write-ins for Line 57 from overflow page	XXX						
5799. Totals (Lines 5701 thru 5703 plus 5798) (Line 57 above)	XXX			60,953		469,192	626,926

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

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



PART 1 - LOSS EXPERIENCE

	Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	53,611,702	27,868,132	52.0	55.4
2.	Allied Lines	152,549,452	19,086,084	12.5	127.1
3.	Farmowners multiple peril	0	0		
4.	Homeowners multiple peril	2,343,025,456	1,382,749,633	59.0	73.7
5.	Commercial multiple peril	280,579,420	162,019,259	57.7	55.5
6.	Mortgage guaranty	0	0		
8.	Ocean marine	4,260,740	2,032,607	47.7	47.3
9.	Inland marine	113,116,046	48,689,403	43.0	48.0
10.	Financial guaranty	0	0		
11.1	Medical malpractice - occurrence	0	0		
11.2	Medical malpractice - claims-made	0	0		
12.	Earthquake	22,444,863	3,915,197	17.4	179.3
13.	Group accident and health	0	0		
14.	Credit accident and health	28,881,804	6,108,360	21.1	64.8
15.	Other accident and health	0	0		
16.	Workers' compensation	(535,252)	(1,024,011)	191.3	(533.6)
17.1	Other liability - occurrence	54,725,477	185,658,114	339.3	67.2
17.2	Other liability - claims-made	3,382	22,925	677.9	(251.0)
18.1	Products liability - occurrence	2,502,613	55,422,334	2,214.6	1,639.1
18.2	Products liability - claims-made	0	0		
19.1,19.2	Private passenger auto liability	3,911,503,500	2,684,675,576	68.6	65.8
19.3,19.4	Commercial auto liability	111,671,415	71,541,985	64.1	75.2
21.	Auto physical damage	3,088,640,253	1,616,165,833	52.3	53.5
22.	Aircraft (all perils)	40,279	(1,033)	(2.6)	2.9
23.	Fidelity	248,615	(14,325)	(5.8)	2.6
24.	Surety	328,151	8,512	2.6	7.2
26.	Burglary and theft	860,787	584,170	67.9	70.2
27.	Boiler and machinery	1,021,764	151,683	14.8	0.6
28.	Credit	0	0		
29.	International	0	0		
30.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
31.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
33.	Aggregate write-ins for other lines of business	9,161,349	9,964,632	108.8	98.1
34.	Totals	10,178,641,816	6,275,625,070	61.7	65.0
	DETAILS OF WRITE-INS				
3301.	Mechanical Breakdown	9,161,349	9,964,632	108.8	98.1
3302.		0	0	0.0	0.0
3303.		0	0	0.0	0.0
3398.	Summary of remaining write-ins for Line 33 from overflow page				
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	9,161,349	9,964,632	108.8	98.1

PART 2 - DIRECT PREMIUMS WRITTEN

		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	18,857,605	54,295,679	53,699,180
2.	Allied Lines	63,477,759	159,989,259	152,250,264
3.	Farmowners multiple peril		0	
4.	Homeowners multiple peril	954,953,445	2,486,878,302	2,327,137,370
5.	Commercial multiple peril	102,687,985	292,617,116	275,264,845
6.	Mortgage guaranty		0	
8.	Ocean marine	1,535,178	5,014,221	5,202,709
9.	Inland marine	41,187,635	121,497,888	123,993,924
10.	Financial guaranty		0	
11.1	Medical malpractice - occurrence		0	
11.2	Medical malpractice - claims-made		0	
12.	Earthquake	8,603,914	22,850,326	23,078,557
13.	Group accident and health		0	
14.	Credit accident and health	5,277,524	24,959,870	13,983,843
15.	Other accident and health		0	
16.	Workers' compensation	2,798	(41,659)	269,501
17.1	Other liability - occurrence	21,499,432	60,802,733	56,823,444
17.2	Other liability - claims-made	1,563	1,928	7,575
18.1	Products liability - occurrence	856,382	2,353,264	2,884,607
18.2	Products liability - claims-made		0	
19.1,19.2	Private passenger auto liability	1,369,510,343	4,003,484,259	3,781,992,592
19.3,19.4	Commercial auto liability	39,925,272	121,906,465	105,145,084
21.	Auto physical damage	1,037,542,832	3,084,481,989	3,110,119,947
22.	Aircraft (all perils)	15,105	44,097	42,720
23.	Fidelity	85,108	275,711	208,160
24.	Surety	4,614	37,647	378,172
26.	Burglary and theft	297,904	923,351	767,300
27.	Boiler and machinery	376,344	1,070,622	997,044
28.	Credit		0	
29.	International		0	
30.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
31.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
33.	Aggregate write-ins for other lines of business	486,934	1,626,219	4,533,238
34.	Totals	3,667,185,676	10,445,069,287	10,038,780,076
	DETAILS OF WRITE-INS			
3301.	Mechanical Breakdown	486,934	1,626,219	4,533,238
3302.			0	
3303.			0	
3398.	Summary of remaining write-ins for Line 33 from overflow page			
3399.	Totals (Lines 3301 thru 3303 plus 3398) (Line 33 above)	486,934	1,626,219	4,533,238

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (a) (Cols. 1 + 2)	4 2002 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2002 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2002 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (b) (Cols.7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (c) (Cols. 11 + 12)
1. 1999 + Prior	3,648,799	1,338,720	4,987,519	1,380,077	49,888	1,429,965	2,523,859	102,046	1,094,916	3,720,821	255,137	(91,870)	163,267
2. 2000	2,226,593	407,329	2,633,922	840,883	67,139	908,022	1,388,312	92,867	308,149	1,789,328	2,602	60,826	63,428
3. Subtotals 2000 + Prior	5,875,392	1,746,049	7,621,441	2,220,960	117,027	2,337,987	3,912,171	194,913	1,403,065	5,510,149	257,739	(31,044)	226,695
4. 2001	4,531,119	1,114,377	5,645,496	2,347,261	538,806	2,886,067	2,144,292	345,090	564,167	3,053,549	(39,566)	333,686	294,120
5. Subtotals 2001 + Prior	10,406,511	2,860,426	13,266,937	4,568,221	655,833	5,224,054	6,056,463	540,003	1,967,232	8,563,698	218,173	302,642	520,815
6. 2002	XXX	XXX	XXX	XXX	6,996,395	6,996,395	XXX	3,552,319	1,306,995	4,859,314	XXX	XXX	XXX
7. Totals	10,406,511	2,860,426	13,266,937	4,568,221	7,652,228	12,220,449	6,056,463	4,092,322	3,274,227	13,423,012	218,173	302,642	520,815
8. Prior Year-End's Surplus As Regards Policyholders	13,772,727										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 2.1	2. 10.6	3. 3.9
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. 3.8

(a) Should Equal Prior Year-End Annual Statement; Page 3, Col. 1, Lines 1 + 3

(b) Should Equal Q.S. Page 3, Col. 1, Lines 1 and 3.

(c) Should Also Equal Cols. 6 + 10 less Col. 3 for Lines 1 through 5 only.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

		RESPONSES
1.	Will the SVO Compliance Certification be filed with this statement?	Yes
2.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	No
3.	Will Supplement A to Schedule T (Medical Malpractice Supplement) be filed with this statement?	No

Explanations:

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

Bar Codes:

Trusteed Surplus Statement (Document Identifier 490) here:

1 9 2 3 2 2 0 0 2 4 9 0 0 0 0 0 3

Supplement A to Schedule T (Document Identifier 450) here:

1 9 2 3 2 2 0 0 2 4 5 0 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

PQ002 Additional Aggregate Lines for Page 02 Line 25.
*ASSETS

2504. Pension intangible asset	20,197,000	20,197,000	0	0
2505. Goodwill	19,100,000	19,100,000	0	0
2597. Summary of remaining write-ins for Line 25 from Page 02	39,297,000	39,297,000		

PQ003 Additional Aggregate Lines for Page 03 Line 23.
*LIAB

2304. Accounts payable to CNA	30,304,602	28,850,826
2305. Reserve for uncashed checks	25,601,381	21,448,698
2306. North Carolina PPA escrow	5,113,691	0
2307. Accrued retrospective premium payable	25,354	25,840
2308. Reserve for checks issued and outstanding	20,719	20,718
2309. Retroactive reinsurance reserve -ceded	(66,797,394)	(72,665,548)
2397. Summary of remaining write-ins for Line 23 from Page 03	(5,731,647)	(22,319,465)

PQ004 Additional Aggregate Lines for Page 04 Line 14.
*UNINEX

1404. Miscellaneous		0	9,623
1405. Fines, penalties, and violations	(90,511)	(353,854)	(396,963)
1406. Gain/(loss) on deposit reinsurance	(3,502,000)	(1,871,774)	(1,871,774)
1407. CNA renewal rights & option agreement	(9,970,255)	(18,297,425)	(23,118,864)
1497. Summary of remaining write-ins for Line 14 from Page 04	(13,562,766)	(20,523,053)	(25,377,979)

PQ005 Additional Aggregate Lines for Page 05 Line 07.4.
*CASH

07.404. Equities and deposits in pools and associations	1,352,979	10,929,804
07.405. Change in investment of subsidiary due to dividend of common stock	0	0
07.406. Interest on borrowed money	0	0
07.407. Loss on sale of subsidiary	0	(1,623,577)
07.408. Miscellaneous income	0	9,623
07.409. Fines, penalties, and violations	(90,511)	(396,963)
07.410. Gain/(loss) on deposit reinsurance	(3,502,000)	(1,871,774)
07.411. CNA renewal rights & option agreement	(9,970,255)	(23,118,864)
07.497. Summary of remaining write-ins for Line 07.4 from Page 05	(12,209,787)	(16,071,751)

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Expended for Additions and Permanent Improvements
Additional .13 acres of land for West Plaza	Northbrook	IL	09/20/2002	Forest Preserve District of Cook County, IL	30,638		30,638	
0199999 - Acquired by purchase					30,638		30,638	
9999999 - Totals					30,638		30,638	

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans ACQUIRED during the Current Quarter

1	Location 2	Location 3	4	5	6	7	8	9	10	11
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation
9999999 Totals										XXX

NONE

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9	10	11	12	13
Loan Number	City	State	Loan Type	Date Acquired	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book Value/Recorded Investment Excluding Accrued Interest at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
121614	PHOENIX	AZ		02/26/1998	9,678,114			9,295,984	9,295,984			
0199999 - Mortgages closed by repayment					9,678,114			9,295,984	9,295,984			
9999999 Totals					9,678,114			9,295,984	9,295,984			

SCHEDULE BA - PART 1

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

1	Location		4	5	6	7	8	9	10
	2	3							
Number of Units and Description	City	State	Name of Vendor	Date Acquired	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment
9999999 Totals									

NONE

SCHEDULE BA - PART 2

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

1	Location		4	5	6	7	8	9	10	11	12	13
	2	3										
Number of Units and Description	City	State	Name of Purchaser or Nature of Disposition	Date Acquired	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/ Adjusted Carrying Value Less Encum-brances at Disposition	Consideration Received	Foreign Exchange Profit (Loss) on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
0199999 - Oil and Gas Production Payments					0	0	0	0	0	0	0	0
AC Limited Partnership IX Revolving	Chicago	IL	DIRECT	01/26/2001	3,718,050			3,718,050	3,718,050			
0799999 - Joint Venture Interests - Fixed Income					3,718,050	0	0	3,718,050	3,718,050	0	0	0
AC Limited Partnership III	Chicago	IL	DIRECT	01/01/1999	58,607	(58,607)						
AC Limited Partnership IV	Chicago	IL	DIRECT	01/01/1999	83,080	(83,080)						
AC Limited Partnership V	Chicago	IL	DIRECT	01/05/1998	463,143	353,215		816,358	816,358			
AC Limited Partnership VI	Chicago	IL	DIRECT	03/30/1999	485,271	3,007,653		3,492,923	3,492,923			
AC Limited Partnership VII	Chicago	IL	DIRECT	05/24/2000	702,908	7,116,430		5,284,963	5,284,963			
AC Limited Partnership VIII	Chicago	IL	DIRECT	08/30/2000	646,232	6,826,082		6,749,496	6,749,496			
AC Limited Partnership IX	Chicago	IL	DIRECT	01/26/2001	413,117	608,177		1,021,294	1,021,294			
Hometown America L.L.C.	Chicago	IL	DIRECT	12/18/1997	8,949,602	(3,375,402)		5,574,200	20,913,174		15,338,974	15,338,974
0999999 - Joint Venture Interests - Real Estate					11,801,960	14,394,467	0	22,939,234	38,278,209	0	15,338,974	15,338,974
9999999 Totals					15,520,010	14,394,467	0	26,657,284	41,996,258	0	15,338,974	15,338,974

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
BONDS								
GOVERNMENTS								
United States								
31359M-MQ-3	FANNIE MAE 6.125 03/15/2012-C 03/15/2012	07/11/2002	DUETSCHE BANK SECURITIES		26,821,200	25,000,000	463,628	1
313397-H8-7	FREDDIE DISCOUNT 10/01/2002	08/12/2002	MORGAN STANLEY DEAN WITTER		997,750	1,000,000	0	1
912828-AH-3	US TREASURY N/B-C 08/15/2007	08/29/2002	Various		160,246,095	160,000,000	211,957	1
Total UNITED STATES					188,065,045	186,000,000	675,585	XXX
0399996 - Bonds - U.S. Government					188,065,045	186,000,000	675,585	XXX
0399999 - Total - Bonds - U.S. Government					188,065,045	186,000,000	675,585	XXX
OTHER GOVERNMENTS								
Canada								
110709-FD-9	BRITISH COLUMBIA PROV OF 01/09/2012	09/26/2002	RBC DOMINION SECURITIES		2,170,050	2,094,440	27,386	1PE
135087-WR-1	CAN 5.50 06/01/09 06/01/2009	09/26/2002	RBC DOMINION SECURITIES		43,647,734	41,507,997	756,810	1Z
135087-WY-6	CAN 6.000 09/01/2005 09/01/2005	09/26/2002	RBC DOMINION SECURITIES		9,576,618	9,012,440	42,963	1Z
135143-AN-5	CANADA MTGE & HOUSING 06/01/2004	09/26/2002	RBC DOMINION SECURITIES		10,026,225	9,774,054	162,008	1PE
135143-AR-6	CANADA MTGE & HOUSING 12/01/2005	09/26/2002	RBC DOMINION SECURITIES		3,394,263	3,173,394	65,750	1PE
C1660C-AJ-8	CANADA MTGE & HOUSING 12/01/2006	09/26/2002	RBC DOMINION SECURITIES		3,958,873	3,808,073	66,276	1PE
135087-XB-5	CANADIAN GOVERNMENT 06/01/2011	09/26/2002	RBC DOMINION SECURITIES		8,896,865	8,250,825	164,112	1PE
135087-XD-1	CANADIAN GOVERNMENT 09/01/2006	09/26/2002	RBC DOMINION SECURITIES		6,740,924	6,346,789	28,995	1PE
135087-XH-2	CANADIAN GOVERNMENT 06/01/2012	09/26/2002	RBC DOMINION SECURITIES		5,850,914	5,712,110	99,414	1PE
135087-XK-5	CANADIAN GOVERNMENT 06/01/2004	09/26/2002	RBC DOMINION SECURITIES		6,364,560	6,346,789	73,640	1PE
642866-EN-3	NEW BRUNSWICK (PROVINCE) 10/16/2006	09/26/2002	RBC DOMINION SECURITIES		4,208,302	3,808,073	123,705	1PE
669827-ER-4	NOVA SCOTIA PROVINCE 03/15/2006	09/26/2002	RBC DOMINION SECURITIES		3,184,463	3,046,458	6,886	1PE
683234-HR-2	ONTARIO (PROVINCE OF) 09/15/2004	09/26/2002	RBC DOMINION SECURITIES		3,498,667	3,173,394	11,737	1PE
803854-FW-3	PROVINCE OF SASKATCHEWAN 12/19/2005	09/26/2002	RBC DOMINION SECURITIES		3,507,235	3,173,394	67,163	1PE
74814Z-BQ-5	QUEBEC PROVINCE 04/01/2008	09/26/2002	RBC DOMINION SECURITIES		4,030,465	3,808,073	111,081	1PE
Total CANADA					119,056,156	113,036,304	1,807,927	XXX
1099997 - Bonds - All Other Governments - Canada					119,056,156	113,036,304	1,807,927	XXX
1099998 - Bonds - All Other Governments - Other Countries					0	0	0	XXX
1099999 - Total - Bonds - All Other Government					119,056,156	113,036,304	1,807,927	XXX
POLITICAL SUBDIVISIONS								
United States								
SOUTH CAROLINA								
83714R-AH-6	SOUTH CAROLINA STUDENT LOAN 09/01/2033	07/10/2002	HOUGH, WILLIAM R., & COMPANY		9,499,620	9,500,000	0	1
Total UNITED STATES					9,499,620	9,500,000	0	XXX
2499996 - Bonds - Political Subdivision - United States					9,499,620	9,500,000	0	XXX
2499997 - Bonds - Political Subdivision - Canada					0	0	0	XXX
2499998 - Bonds - Political Subdivision - Other Countries					0	0	0	XXX
2499999 - Total - Bonds - Political Subdivisions					9,499,620	9,500,000	0	XXX
ALABAMA								
010541-AN-0	ALABAMA FED AID HWY FIN GRANT ANTIC 02A 03/01/2015	08/12/2002	BB&T CAPITAL MARKETS		1,523,111	1,425,000	27,184	1PE
010608-XD-4	ALABAMA PUB SCH & CLG CAP IMPT 02 A 02/01/2020	09/04/2002	BB&T CAPITAL MARKETS		2,644,387	2,565,000	6,056	1PE
010662-FL-3	ALABASTER AL G O WARRANTS 2002 09/01/2022	08/08/2002	MORGAN KEEGAN & COMPANY, INC.		1,000,000	1,000,000	2,778	1PE
010662-FN-9	ALABASTER AL G O WARRANTS 2002 09/01/2027	08/08/2002	MORGAN KEEGAN & COMPANY, INC.		2,227,770	2,250,000	6,250	1PE
091089-FZ-0	BIRMINGHAM AL WTRWKS SWR BRD 02 B 01/01/2033	08/28/2002	RAYMOND JAMES & ASSOCIATES, INC.		18,242,100	18,000,000	10,500	1PE
091089-GD-8	BIRMINGHAM AL WTRWKS SWR BRD 02 B 01/01/2037	08/28/2002	RAYMOND JAMES & ASSOCIATES, INC.		9,743,100	10,000,000	5,556	1PE
439239-GK-4	HOOVER AL BRD OF ED CAP OUTLAY WTS 02 02/15/2014	07/30/2002	PRAGER MCCARTHY & SEALY		3,376,061	3,195,000	74,106	1PE
439239-GM-0	HOOVER AL BRD OF ED CAP OUTLAY WTS 02 02/15/2016	07/30/2002	PRAGER MCCARTHY & SEALY		2,185,832	2,105,000	48,824	1PE
472682-GA-5	JEFFERSON CNTY AL SWR WRTS 99A CAP IMPT 02/01/2029	07/24/2002	PRAGER MCCARTHY & SEALY		6,765,796	6,800,000	172,314	1PE
61304M-AH-9	MONTGOMERY AL DOWNTOWN REDEV 02 10/01/2012	07/26/2002	RAYMOND JAMES & ASSOCIATES, INC.		5,782,189	5,315,000	0	1PE
61304M-AJ-5	MONTGOMERY AL DOWNTOWN REDEV 02 10/01/2013	07/26/2002	RAYMOND JAMES & ASSOCIATES, INC.		6,349,603	5,860,000	0	1PE
ARIZONA								
040660-EM-0	ARIZONA STATE UNIV COP UNIV PROJ 2002 07/01/2012	07/25/2002	LEHMAN BROTHERS INC.		3,885,442	3,460,000	30,479	1PE
590536-CF-3	MESA AZ STR & HWY REF 2002 07/01/2013	09/06/2002	DAIN RAUSCHER INCORPORATED		1,170,456	1,050,000	2,333	1PE
590545-KF-5	MESA AZ UTIL SYS 2002 A REF 07/01/2013	09/25/2002	PRAGER MCCARTHY & SEALY		4,086,328	3,800,000	11,675	1PE
810489-DE-1	SCOTTSDALE AZ MUN PPTY EXCISE TAX 02 07/01/2004	08/07/2002	Various		2,047,640	2,000,000	0	1PE
810489-DG-6	SCOTTSDALE AZ MUN PPTY EXCISE TAX 02 07/01/2006	08/07/2002	Various		1,470,157	1,415,000	0	1PE
810489-DJ-0	SCOTTSDALE AZ MUN PPTY EXCISE TAX 02 07/01/2008	08/07/2002	Various		2,806,067	2,680,000	0	1PE
810489-DL-5	SCOTTSDALE AZ MUN PPTY EXCISE TAX 02 07/01/2010	08/07/2002	Various		3,140,907	2,985,000	0	1PE
ARKANSAS								
041049-AT-4	ARKANSAS ST CMNTY WTR SYS PUB WTR 02B 10/01/2027	09/11/2002	CREWS & ASSOC.		1,505,183	1,490,000	6,001	1PE
041049-AU-1	ARKANSAS ST CMNTY WTR SYS PUB WTR 02B 10/01/2033	09/11/2002	CREWS & ASSOC.		2,723,247	2,700,000	10,875	1PE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
041039-6L-7	ARKANSAS ST FED HWY GRANT ANTIC GO 02 08/01/2014	07/30/2002	Various		61,539,968	58,235,000	1,144	1PE
041150-CU-5	ARKANSAS STUDENT LOAN AUTHORITY 06/01/2030	09/26/2002	HOUGH, WILLIAM R., & COMPANY		8,799,296	8,800,000	0	1PE
537457-BV-4	LITTLE ROCK AR WASTE DISP REV 02 05/01/2016	08/15/2002	STEPHENS, INC.		2,210,331	2,110,000	7,326	1PE
745392-FJ-4	PULASKI CNTY AR HOSP CHILDRENS 02B 03/01/2012	07/19/2002	STEPHENS, INC.		2,029,815	1,935,000	4,515	1PE
745392-FL-9	PULASKI CNTY AR HOSP CHILDRENS 02B 03/01/2014	07/19/2002	STEPHENS, INC.		2,219,432	2,145,000	5,005	1PE
CALIFORNIA								
00432M-AA-7	ACCESS TO LOANS 01/01/2033	09/04/2002	DAIN RAUSCHER INCORPORATED		24,100,000	24,100,000	0	1
12082S-AX-2	BURBANK CA USD G O 97 ELEC CAP 02C 08/01/2025	06/21/2002	STONE & YOUNGBERG		1,846,804	6,735,000	0	1PE
13066K-LX-5	CALIFORNIA DEPT OF WTR CENT VY 02 X 12/01/2021	07/18/2002	J. P. MORGAN SECURITIES, INC.		14,343,413	14,230,000	166,017	1PE
34440R-BY-2	FOLSOM CORDOVA CA USD IMPT DIST NO 2 02A 07/01/2027	07/08/2002	STONE & YOUNGBERG		820,546	3,360,000	0	1PE
544738-DT-1	LOS ANGELES CNTY CA PUB WRK PARKS 97A 10/01/2019	08/07/2002	LOOP CAPITAL MARKETS		2,033,040	2,000,000	36,389	1PE
612289-KN-7	MONTEBELLO CA UNI SCH DIST CAP 2002 08/01/2026	08/30/2002	STONE & YOUNGBERG		528,766	1,940,000	0	1PE
655534-BB-0	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 02 09/01/2014	09/06/2002	CHILTON & O'CONNER		1,273,645	1,295,000	0	3Z
655534-BC-8	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 02 09/01/2017	09/06/2002	CHILTON & O'CONNER		1,547,974	1,585,000	0	3Z
655534-BE-4	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 02 09/01/2033	09/06/2002	CHILTON & O'CONNER		22,615,000	22,615,000	0	3Z
672325-PT-8	OAKLAND CA USD G O ELEC 00 SER 02 08/01/2026	07/16/2002	J. P. MORGAN SECURITIES, INC.		4,965,300	5,000,000	95,833	1PE
79765R-HR-3	SAN FRANCISCO CA PUB UTILS COMMN 02A 11/01/2032	07/17/2002	GOLDMAN, SACHS & CO.		46,188,359	46,695,000	0	1PE
874857-ED-3	TAMALPAIS CA UNION HIGH SCH DIST G O 02 08/01/2021	07/31/2002	STONE & YOUNGBERG		2,429,341	2,420,000	0	1PE
874857-EE-1	TAMALPAIS CA UNION HIGH SCH DIST G O 02 08/01/2022	07/31/2002	STONE & YOUNGBERG		2,540,000	2,540,000	0	1PE
906573-CB-4	UNION CA ELEM SCH DIST G O 2001 B 09/01/2025	07/09/2002	STONE & YOUNGBERG		819,150	3,000,000	0	1PE
COLORADO								
03866H-EG-0	ARAPAHOE CNTY CO COP 2002 REF 12/01/2014	09/03/2002	PRAGER MCCARTHY & SEALY		1,590,718	1,430,000	626	1PE
196454-EA-6	COLORADO DEPT TRANSN ANTIC NOTES 02B 06/15/2013	08/09/2002	Various		24,828,320	22,000,000	0	1PE
196777-KF-2	COLORADO ST STUDENT OBLIG BD AUTH 12/01/2037	09/26/2002	HOUGH, WILLIAM R., & COMPANY		11,000,000	11,000,000	0	1Z
196777-KA-3	COLORADO STUDENT OBLIG BD AUTH STUDEN 12/01/2034	08/08/2002	CIBC OPPENHEIMER		900,000	900,000	0	1
34511L-BH-6	FOOTHILLS CO PK & REC BLDG AUTH COP 02 12/01/2022	09/27/2002	BAUM, GEORGE K. & COMPANY		1,545,705	1,500,000	417	1PE
34511L-BJ-2	FOOTHILLS CO PK & REC BLDG AUTH COP 02 12/01/2026	09/27/2002	BAUM, GEORGE K. & COMPANY		3,212,685	3,150,000	875	1PE
CONNECTICUT								
20772F-K8-2	CONNECTICUT ST G O 2002 SER D 11/15/2014	08/22/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		10,138,492	9,100,000	27,174	1PE
20772F-L2-4	CONNECTICUT ST G O 2002 SER D 11/15/2015	08/22/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		6,565,777	5,945,000	17,752	1PE
20772F-L4-0	CONNECTICUT ST G O 2002 SER D 11/15/2016	08/22/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		7,450,692	6,800,000	20,306	1PE
DELAWARE								
246380-TV-1	DELAWARE ST G O 2002 A 07/01/2011	07/25/2002	SALOMON SMITH BARNEY		23,329,512	21,365,000	100,890	1PE
246380-TX-7	DELAWARE ST G O 2002 A 07/01/2013	07/25/2002	SALOMON SMITH BARNEY		17,071,387	15,860,000	74,894	1PE
246428-QA-7	DELAWARE TRANSN AUTH TRANSN SYS 02B SR 07/01/2017	08/09/2002	PRAGER MCCARTHY & SEALY		11,323,350	10,790,000	19,482	1PE
FLORIDA								
342815-JZ-1	FLORIDA MUN LN COUNCIL N MIAMI WTR 02B 08/01/2027	09/11/2002	STERNE AGEE & LEACH		2,021,620	2,000,000	12,500	1PE
341422-LP-6	FLORIDA ST BRD ED CAP OUTLAY 98 A 01/01/2017	07/09/2002	LEHMAN BROTHERS INC.		19,425,655	19,100,000	29,181	1PE
341507-LL-3	FLORIDA ST BRD OF ED LOTTERY REV 2002 A 07/01/2019	07/31/2002	LEHMAN BROTHERS INC.		8,681,732	8,510,000	40,186	1PE
341150-HR-4	FLORIDA ST G O DEPT TRANS 1997 B 07/01/2017	09/16/2002	BB&T CAPITAL MARKETS		3,442,649	3,295,000	35,696	1PE
469359-CM-3	JACKSONVILLE FL CAP IMPT REF X-OVER 02B 10/01/2016	08/29/2002	SALOMON SMITH BARNEY		3,893,755	3,685,000	0	1PE
469359-CN-1	JACKSONVILLE FL CAP IMPT REF X-OVER 02B 10/01/2017	08/29/2002	SALOMON SMITH BARNEY		4,109,414	3,920,000	0	1PE
469359-CP-6	JACKSONVILLE FL CAP IMPT REF X-OVER 02B 10/01/2018	08/29/2002	SALOMON SMITH BARNEY		4,331,892	4,165,000	0	1PE
469359-CQ-4	JACKSONVILLE FL CAP IMPT REF X-OVER 02B 10/01/2019	08/29/2002	SALOMON SMITH BARNEY		4,364,895	4,230,000	0	1PE
469398-BS-9	JACKSONVILLE FL GTD ENTITLEMENT 02 10/01/2021	07/08/2002	LOOP CAPITAL MARKETS		4,130,000	4,130,000	4,589	1PE
46613Q-AN-4	JEA FL ST JOHN RIV PWR PARK 2-17TH 02 REF 10/01/2014	09/20/2002	Various		43,896,285	41,500,000	13,125	1PE
46613Q-AP-9	JEA FL ST JOHN RIV PWR PARK 2-17TH 02 REF 10/01/2015	08/01/2002	J. P. MORGAN SECURITIES, INC.		10,460,400	10,000,000	0	1PE
46613Q-AQ-7	JEA FL ST JOHN RIV PWR PARK 2-17TH 02 REF 10/01/2017	08/01/2002	J. P. MORGAN SECURITIES, INC.		30,927,000	30,000,000	0	1PE
46613C-BP-9	JEA FLA ELEC SYS REV ELEC SYS REV BDS SER 3 2002 B 10/01/2015	08/20/2002	J. P. MORGAN SECURITIES, INC.		12,222,897	12,290,000	0	1PE
46613C-BQ-7	JEA FLA ELEC SYS REV ELEC SYS REV BDS SER 3 2002 B 10/01/2016	08/20/2002	J. P. MORGAN SECURITIES, INC.		12,633,960	12,700,000	0	1PE
46613C-BR-5	JEA FLA ELEC SYS REV ELEC SYS REV BDS SER 3 2002 B 10/01/2017	08/20/2002	J. P. MORGAN SECURITIES, INC.		2,937,168	2,950,000	0	1PE
511665-GT-2	LAKELAND FL HOSP LAKELAND RGL HLTH 02 11/15/2032	07/25/2002	SALOMON SMITH BARNEY		11,859,240	12,000,000	0	1PE
511773-AW-3	LAKELAND FL WTR WSTWTR REF IMPT 02 10/01/2027	08/26/2002	PRAGER MCCARTHY & SEALY		3,484,950	3,500,000	0	1PE
511773-AX-1	LAKELAND FL WTR WSTWTR REF IMPT 02 10/01/2032	08/27/2002	BB&T CAPITAL MARKETS		3,125,753	3,155,000	438	1PE
70252L-CL-3	PASCO CNTY FL GAS TAX REF 2002 08/01/2013	09/20/2002	LOOP CAPITAL MARKETS		3,504,481	3,050,000	24,019	1PE
875290-QJ-0	TAMPA FL WTR & SWR SYS REF 2002 10/01/2014	07/03/2002	Various		2,074,012	1,910,000	0	1PE
875290-QL-5	TAMPA FL WTR & SWR SYS REF 2002 10/01/2016	07/03/2002	Various		1,077,600	1,000,000	0	1PE
GEORGIA								
373383-SN-9	GEORGIA ST G O 2002 D 08/01/2013	07/16/2002	J. P. MORGAN SECURITIES, INC.		13,118,578	12,100,000	11,764	1PE
373383-SP-4	GEORGIA ST G O 2002 D 08/01/2014	07/16/2002	J. P. MORGAN SECURITIES, INC.		13,671,294	12,740,000	12,386	1PE
373383-SQ-2	GEORGIA ST G O 2002 D 08/01/2015	07/16/2002	J. P. MORGAN SECURITIES, INC.		14,243,432	13,410,000	13,038	1PE
373383-SS-8	GEORGIA ST G O 2002 D 08/01/2017	07/16/2002	J. P. MORGAN SECURITIES, INC.		15,526,566	14,850,000	14,438	1PE
626207-JW-5	MUNICIPAL ELEC AUTH GA COMBUSTION 02A 11/01/2013	08/28/2002	BEAR STEARNS SECURITIES CORP.		10,018,354	9,060,000	0	1PE

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
ILLINOIS								
167709-EY-6	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002 12/15/2005	09/10/2002	LEGG MASON		999,350	1,000,000	1,013	3Z
167709-EZ-3	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002 12/15/2006	09/10/2002	LEGG MASON		1,433,809	1,435,000	1,579	3Z
167709-FA-7	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002 12/15/2007	09/10/2002	LEGG MASON		1,492,145	1,495,000	1,757	3Z
167709-FB-5	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002 12/15/2008	09/10/2002	LEGG MASON		1,591,491	1,595,000	1,994	3Z
167709-FC-3	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002 12/15/2009	09/10/2002	LEGG MASON		1,558,924	1,560,000	2,106	3Z
167709-FD-1	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002 12/15/2010	09/10/2002	LEGG MASON		1,642,697	1,645,000	2,303	3Z
167709-FE-9	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002 12/15/2011	09/10/2002	LEGG MASON		1,962,013	1,965,000	2,825	3Z
167709-FG-4	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002 12/15/2013	09/10/2002	LEGG MASON		3,089,646	3,100,000	4,689	3Z
213183-E8-5	COOK CNTY IL G O SER 1998 A REF 11/15/2018	07/08/2002	PRAGER MCCARTHY & SEALY		5,039,800	5,000,000	38,889	1PE
45200P-TL-1	ILLINOIS HLTH FAC CONDELL MED CTR 02 05/15/2032	09/11/2002	BANK ONE CAPTIAL MARKETS		14,700,000	15,000,000	66,458	1PE
45202V-AS-1	ILLINOIS MEDICAL DIST COP OFF PROJ 02 06/01/2032	07/11/2002	PRAGER MCCARTHY & SEALY		1,548,300	1,560,000	10,238	1PE
452151-BC-6	ILLINOIS ST G O ILLINOIS FIRST 2002 JULY 07/01/2027	07/19/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		28,312,410	29,000,000	96,667	1PE
INDIANA								
408395-HA-2	HAMMOND IN MULTI-SCH BLDG CORP 02 01/15/2027	08/08/2002	CITY SECURITIES CORPORATION		2,510,696	2,530,000	0	1PE
641667-GN-4	NEW ALBANY FLOYD CNTY IN SCH BLDG 02 01/15/2027	08/07/2002	DAIN RAUSCHER INCORPORATED		1,990,240	2,000,000	7,688	1PE
790608-BW-2	ST JOSEPH CNTY IN ECON ST MARYS CLG 02 04/01/2017	07/15/2002	SALOMON SMITH BARNEY		2,355,357	2,290,000	7,633	1PE
KANSAS								
478700-YE-1	JOHNSON CNTY KS USD NO 229 BLUE VLY 02A 10/01/2019	07/09/2002	LOOP CAPITAL MARKETS		2,317,366	2,290,000	636	1PE
KENTUCKY								
528902-GZ-6	LEXINGTON-FAYETTE URBAN CNTY KY SWR 01A 07/01/2011	09/18/2002	LOOP CAPITAL MARKETS		3,467,563	2,990,000	37,458	1PE
LOUISIANA								
546405-BZ-3	LOUISIANA OFFICE FACS LSE CAPITOL 01 05/01/2013	07/15/2002	PRAGER MCCARTHY & SEALY		2,221,260	2,000,000	23,528	1PE
546405-AN-1	LOUISIANA OFFICE FACS LSE CAPITOL 99A 03/01/2014	07/11/2002	LEGG MASON		10,062,152	9,320,000	192,225	1PE
546398-CL-0	LOUISIANA PUB FAC OCHSNER CLINIC 02A 05/15/2021	08/21/2002	SALOMON SMITH BARNEY		11,213,332	11,150,000	0	1PE
546398-DH-8	LOUISIANA PUB FAC OCHSNER CLINIC 02B 05/15/2027	08/22/2002	Various		26,054,690	27,000,000	0	1PE
546415-QM-5	LOUISIANA ST G O SER 2002 A 04/01/2018	08/15/2002	RAYMOND JAMES & ASSOCIATES, INC.		3,417,070	3,275,000	84,149	1PE
546475-CA-0	LOUISIANA ST GAS & FUELS TAX REV 02A 06/01/2027	08/22/2002	Various		5,639,863	5,685,000	0	1PE
546475-CB-8	LOUISIANA ST GAS & FUELS TAX REV 02A 06/01/2032	08/21/2002	Various		13,750,681	13,895,000	0	1PE
825485-QF-5	SHREVEPORT LA WTR & SWR CAP APPREC 02A 12/01/2008	07/01/2002	CANCELLED TRADE		(1,841,466)	(1,841,466)	0	1PE
825485-QG-3	SHREVEPORT LA WTR & SWR CAP APPREC 02A 12/01/2009	07/01/2002	CANCELLED TRADE		(2,765,257)	(2,765,257)	0	1PE
825485-QH-1	SHREVEPORT LA WTR & SWR CAP APPREC 02A 12/01/2010	07/01/2002	CANCELLED TRADE		(3,699,123)	(3,699,123)	0	1PE
825485-QJ-7	SHREVEPORT LA WTR & SWR CAP APPREC 02A 12/01/2011	07/01/2002	CANCELLED TRADE		(3,498,777)	(3,498,777)	0	1PE
MASSACHUSETTS								
57582N-DL-6	MASSACHUSETTS G O CONS LOAN 2002 C 11/01/2013	07/16/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		16,374,125	14,500,000	39,875	1PE
MICHIGAN								
59455R-C2-0	MICHIGAN MUN BD AUTH CLEAN WTR 02 10/01/2022	08/09/2002	J. P. MORGAN SECURITIES, INC.		11,479,368	11,435,000	33,352	1PE
59455R-E6-9	MICHIGAN MUN BD AUTH CLEAN WTR 02 REF 10/01/2022	08/09/2002	J. P. MORGAN SECURITIES, INC.		4,467,266	4,450,000	12,979	1PE
944314-KS-1	WAYNE CNTY MI DETROIT MET ARPT 02D 12/01/2012	07/23/2002	SEIBERT BRANFORD		4,740,804	4,420,000	0	1PE
958638-NN-4	WESTERN MICH UNIV GEN REV REF 2001 07/15/2021	08/08/2002	RAYMOND JAMES & ASSOCIATES, INC.		2,012,780	2,000,000	7,778	1PE
MINNESOTA								
60374A-3T-4	MINNEAPOLIS MN G O CONVENTION CTR 02 12/01/2020	07/10/2002	J. P. MORGAN SECURITIES, INC.		20,107,600	20,000,000	11,111	1PE
843375-WH-5	SOUTHERN MN MUN PWR AGY PWR SUP 02A 01/01/2012	09/12/2002	LOOP CAPITAL MARKETS		5,546,000	5,000,000	0	1PE
MISSISSIPPI								
60534P-EJ-8	MISSISSIPPI DEV BK HARRISON WASTE 02A 02/01/2028	08/21/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		12,833,600	13,000,000	36,111	1PE
605354-EA-3	MISSISSIPPI HIGHER ED ASSISTANCE CORP 09/01/2030	09/09/2002	SALOMON SMITH BARNEY		8,700,000	8,700,000	0	1
605354-ED-7	MISSISSIPPI HIGHER ED ASSISTANCE CORP 09/01/2030	09/26/2002	SALOMON SMITH BARNEY		2,300,000	2,300,000	0	1
605579-3Y-5	MISSISSIPPI ST G O REF SER 02A 12/01/2012	09/06/2002	LOOP CAPITAL MARKETS		3,460,200	3,000,000	44,792	1PE
MISSOURI								
139404-BT-3	CAPE GIRARDEAU CNTY MO SOUTHEAST HOSP 02 06/01/2032	07/17/2002	EDWARDS, A.G., & SONS, INC.		3,965,800	4,000,000	19,167	1PE
343298-BY-0	FLORISSANT MO COP 2002 08/01/2022	08/13/2002	PIPER JAFFRAY INC.		1,283,917	1,280,000	2,133	1PE
585195-BH-2	MEHLVILLE MO SD NO R-9 COP CAP IMPT 02 09/01/2014	08/16/2002	LOOP CAPITAL MARKETS		2,633,304	2,400,000	71,050	1PE
606915-UT-1	MISSOURI ST ENVIR IMPT & ENERGY WTR 01B 07/01/2012	09/19/2002	BB&T CAPITAL MARKETS		1,220,382	1,045,000	13,251	1PE
851073-AL-0	SPRINGFIELD MO CTR CITY DEV JORDAN 02A 06/01/2022	09/24/2002	FAHNESTOCK & CO., INC.		1,974,200	2,000,000	6,250	1PE
851073-AM-8	SPRINGFIELD MO CTR CITY DEV JORDAN 02A 06/01/2027	09/24/2002	FAHNESTOCK & CO., INC.		2,038,200	2,000,000	6,944	1PE
791638-QF-9	ST LOUIS MO ARPT REV ARPT DEV PROG 01A 07/01/2012	07/18/2002	PRAGER MCCARTHY & SEALY		5,581,550	5,000,000	17,188	1PE
MONTANA								
612130-GY-4	MONTANA HIGHER EDUCATION CORP 12/01/2034	08/28/2002	SALOMON SMITH BARNEY		20,750,000	20,750,000	21,211	1PE
NEBRASKA								
199432-RP-2	COLUMBUS NE G O FLOOD CTL REF 2002 11/15/2014	07/16/2002	KIRKPATRICK PETTIS SMITH POLIAN		1,200,000	1,200,000	4,400	1PE
NEVADA								
181054-3S-4	CLARK CNTY NV SCH DIST G O LTD 01F 06/15/2019	07/19/2002	GOLDMAN, SACHS & CO.		12,677,000	12,500,000	69,444	1PE

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181054-3T-2	CLARK CNTY NV SCH DIST G O LTD 01F 06/15/2020	07/19/2002	GOLDMAN, SACHS & CO.		5,924,135	5,885,000	32,694	1PE
181054-N2-9	CLARK CNTY NV SCH DIST REF SER 1999 06/15/2018	07/23/2002	PRAGER MCCARTHY & SEALY		2,733,808	2,740,000	14,823	1PE
640314-AN-0	NELNET 12/01/2032	09/10/2002	BANK OF AMERICA		12,400,000	12,400,000	0	1PE
940858-VV-2	WASHOE CNTY NV SCH DIST G O REF 02 B 06/01/2018	07/30/2002	LEHMAN BROTHERS INC.		7,869,887	7,705,000	12,842	1PE
940858-VW-0	WASHOE CNTY NV SCH DIST G O REF 02 B 06/01/2019	07/30/2002	LEHMAN BROTHERS INC.		8,174,969	8,075,000	13,458	1PE
940858-VX-8	WASHOE CNTY NV SCH DIST G O REF 02 B 06/01/2020	07/30/2002	LEHMAN BROTHERS INC.		8,193,251	8,165,000	13,608	1PE
NEW HAMPSHIRE								
644616-AM-6	NEW HAMPSHIRE HIGHER EDUCATION LOAN 12/01/2035	08/16/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		10,000,000	10,000,000	4,808	1
644614-EV-7	NEW HAMPSHIRE HLTH DARTMOUTH 02 08/01/2027	07/19/2002	SALOMON SMITH BARNEY		8,629,224	8,350,000	220,695	1PE
NEW JERSEY								
596564-HW-7	MIDDLESEX CNTY NJ IMPT N BRUNSWICK 02A 10/01/2013	09/11/2002	SALOMON SMITH BARNEY		1,900,477	1,710,000	3,563	1PE
645771-KR-6	NEW JERSEY BLDG AUTH ST BLDG 1999 06/15/2011	07/11/2002	LEHMAN BROTHERS INC.		8,707,120	7,645,000	37,853	1PE
NEW YORK								
542690-BG-6	LONG ISLAND PWR AUTH NY ELEC SYS 1998 A 12/01/2022	07/17/2002	MORGAN STANLEY DEAN WITTER		55,024,132	54,800,000	429,076	1PE
592597-X2-9	METRO NY TRANSN AUTH SVC CONTRACT 02A 01/01/2021	07/09/2002	RAYMOND JAMES & ASSOCIATES, INC.		4,528,206	4,550,000	9,479	1PE
64966B-RT-2	NEW YORK NY G O FISCAL 2003 SER A CUR 08/01/2013	07/18/2002	RAMIREZ, SAMUAL A. & COMPANY		2,196,160	2,000,000	0	1PE
64966B-TQ-6	NEW YORK NY G O FISCAL 2003 SER A CUR 08/01/2013	07/18/2002	PRAGER MCCARTHY & SEALY		8,434,725	7,500,000	0	1PE
649716-3N-5	NEW YORK NY TRANSITIONAL FIN AUTH 98 A 08/15/2011	09/27/2002	PRE-REFUNDING		1,842,762	1,770,000	0	1PE
649716-4A-2	NEW YORK NY TRANSITIONAL FIN AUTH 98 A 08/15/2011	09/27/2002	PRE-REFUNDING		473,704	455,000	0	1PE
649787-UF-3	NEW YORK ST 03/15/2011	09/04/2002	SALOMON SMITH BARNEY		33,200,000	33,200,000	0	1
NORTH CAROLINA								
147054-AJ-9	CARY NC COP PUB IMPT PROJ 2002 A 12/01/2011	09/26/2002	SALOMON SMITH BARNEY		1,749,935	1,550,000	1,722	1PE
147054-AK-6	CARY NC COP PUB IMPT PROJ 2002 A 12/01/2012	09/26/2002	SALOMON SMITH BARNEY		1,697,520	1,500,000	1,667	1PE
658256-GG-1	NORTH CAROLINA ST G O PUB IMPT 2001 A 03/01/2016	07/16/2002	PRAGER MCCARTHY & SEALY		7,739,487	7,495,000	136,471	1PE
658262-CY-4	NORTH CAROLINA STATE EDUCATION ASSISTANCE 07/01/2028	09/16/2002	WACHOVIA BANK AND TRUST OF NORTH CAROLINA		28,900,000	28,900,000	36,125	1
783228-BR-9	RUTHERFORD CNTY NC COP 2002 09/01/2013	09/19/2002	BB&T CAPITAL MARKETS		1,677,645	1,500,000	3,333	1PE
783228-BS-7	RUTHERFORD CNTY NC COP 2002 09/01/2014	09/19/2002	BB&T CAPITAL MARKETS		1,735,211	1,570,000	3,489	1PE
783228-BT-5	RUTHERFORD CNTY NC COP 2002 09/01/2015	09/19/2002	BB&T CAPITAL MARKETS		1,742,075	1,595,000	3,544	1PE
783228-BY-4	RUTHERFORD CNTY NC COP 2002 09/01/2021	09/19/2002	BB&T CAPITAL MARKETS		1,038,340	1,000,000	2,222	1PE
OHIO								
01016M-BH-3	AKRON-SUMMIT CNTY OH PUB LIBRARY 02 12/01/2018	08/09/2002	EDWARDS, A.G., & SONS, INC.		2,468,941	2,380,000	6,942	1PE
01016M-BJ-9	AKRON-SUMMIT CNTY OH PUB LIBRARY 02 12/01/2019	08/09/2002	EDWARDS, A.G., & SONS, INC.		3,704,688	3,600,000	10,500	1PE
01016M-BK-6	AKRON-SUMMIT CNTY OH PUB LIBRARY 02 12/01/2020	08/09/2002	EDWARDS, A.G., & SONS, INC.		2,710,436	2,655,000	7,744	1PE
353174-CL-7	FRANKLIN CNTY OH CONV AUTH ANTIC 02 12/01/2012	09/20/2002	BANK ONE CAPTIAL MARKETS		2,026,044	1,800,000	0	1PE
543583-FB-9	LORAIN CNTY OH HOSP CATHOLIC HLTH 01A 10/01/2016	09/12/2002	PRAGER MCCARTHY & SEALY		1,775,136	1,645,000	42,667	1PE
677632-DW-8	OHIO STATE UNIV GEN RCPTS 2002 A 12/01/2019	08/22/2002	RAYMOND JAMES & ASSOCIATES, INC.		4,567,473	4,435,000	52,974	1PE
677659-KU-7	OHIO WTR DEV FRESH WTR 2002 12/01/2017	08/15/2002	MORGAN STANLEY DEAN WITTER		1,081,420	1,000,000	0	1PE
OKLAHOMA								
679110-CM-6	OKLAHOMA ST STUDENT LN AUTH 06/01/2030	09/10/2002	DAIN RAUSCHER INCORPORATED		300,000	300,000	0	1
OREGON								
735240-NP-4	PORT PORTLAND OR INTL ARPT 1998-12C 07/01/2011	07/23/2002	STEPHENS, INC.		4,741,440	4,585,000	15,124	1PE
PENNSYLVANIA								
182743-AT-1	CLASS NOTES TRUST 1995-1 SERIES 95-2 08/01/2020	08/29/2002	SALOMON SMITH BARNEY		1,600,000	1,600,000	588	1
717893-KK-6	PHILADELPHIA PA WTR & WASTEWTR 97A 08/01/2016	09/16/2002	PRAGER MCCARTHY & SEALY		4,230,520	4,000,000	26,667	1PE
RHODE ISLAND								
76222N-CU-3	RHODE ISLAND G O CONS CAP DEV LN 01C 09/01/2018	09/20/2002	RAYMOND JAMES & ASSOCIATES, INC.		5,279,463	4,935,000	16,450	1PE
762315-DW-6	RHODE ISLAND STUDENT LOAN AUTH 12/01/2030	08/21/2002	SALOMON SMITH BARNEY		4,000,000	4,000,000	0	1
762315-FE-4	RHODE ISLAND STUDENT LOAN AUTH 12/01/2035	09/12/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		3,999,560	4,000,000	0	1
SOUTH CAROLINA								
837147-XW-2	SOUTH CAROLINA PUB SVC SANTEE 2002D 01/01/2014	09/09/2002	BEAR STEARNS SECURITIES CORP.		22,376,600	20,000,000	0	1PE
837147-XX-0	SOUTH CAROLINA PUB SVC SANTEE 2002D 01/01/2015	09/09/2002	BEAR STEARNS SECURITIES CORP.		9,989,190	9,000,000	0	1PE
837147-XY-8	SOUTH CAROLINA PUB SVC SANTEE 2002D 01/01/2016	09/09/2002	BEAR STEARNS SECURITIES CORP.		8,959,662	8,340,000	0	1PE
837147-XZ-5	SOUTH CAROLINA PUB SVC SANTEE 2002D 01/01/2017	09/09/2002	BEAR STEARNS SECURITIES CORP.		4,346,232	4,075,000	0	1PE
837147-YA-9	SOUTH CAROLINA PUB SVC SANTEE 2002D 01/01/2018	09/09/2002	BEAR STEARNS SECURITIES CORP.		2,645,125	2,500,000	0	1PE
837107-2V-2	SOUTH CAROLINA ST G O SCH FACS 02 B 07/01/2013	07/17/2002	LEHMAN BROTHERS INC.		7,900,020	7,245,000	4,025	1PE
TENNESSEE								
972176-3Q-2	WILSON CNTY TN SCH REF BDS 2002 04/01/2015	07/30/2002	STEPHENS, INC.		1,712,772	1,615,000	4,262	1PE
TEXAS								
052396-BU-1	AUSTIN TX PUB IMPT 2002 09/01/2019	09/06/2002	LOOP CAPITAL MARKETS		6,800,000	6,800,000	35,818	1PE
088379-VS-8	BEXAR CNTY TX HSG MULTI SUNCREST 02A 09/01/2037	09/13/2002	DAIN RAUSCHER INCORPORATED		12,855,000	12,855,000	0	3Z
088379-VT-6	BEXAR CNTY TX HSG MULTI SUNCREST 02B 09/01/2012	09/13/2002	DAIN RAUSCHER INCORPORATED		295,000	295,000	0	3Z
088563-PV-7	BEXAR TX MET WTR DIST WTRWKS 2002 REF 05/01/2026	07/31/2002	SALOMON SMITH BARNEY		4,210,581	4,340,000	13,864	1PE

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088563-PW-5	BEXAR TX MET WTR DIST WTRWKS 2002 REF 05/01/2032	07/31/2002	SALOMON SMITH BARNEY		7,039,360	7,185,000	23,526	1PE
10623P-BV-1	BRAZOS S.F.C. 12/01/2033	07/19/2002	SALOMON SMITH BARNEY		1,400,000	1,400,000	0	1
106238-HK-7	BRAZOS, TEXAS HIGHER EDUC AUTH 12/01/2036	09/18/2002	SALOMON SMITH BARNEY		11,500,000	11,500,000	0	1PE
220245-HL-1	CORPUS CHRISTI TX UTIL REF IMPT 2002 07/15/2016	09/06/2002	DAIN RAUSCHER INCORPORATED		4,322,544	4,070,000	22,046	1PE
268440-AA-2	EFSI FEDERATED STUDENT FINANCE CORP 06/01/2038	09/30/2002	SALOMON SMITH BARNEY		7,100,000	7,100,000	0	1PE
31428N-AA-6	FEDERATED STUDENT FINANCE CORP 06/01/2038	08/05/2002	SALOMON SMITH BARNEY		25,000,000	25,000,000	0	1PE
358802-WD-4	FRISCO TX ISD SCH BLDG 2002 CAP APPREC 08/15/2032	08/27/2002	DAIN RAUSCHER INCORPORATED		2,307,690	12,600,000	0	1PE
358802-WE-2	FRISCO TX ISD SCH BLDG 2002 CAP APPREC 08/15/2033	08/27/2002	DAIN RAUSCHER INCORPORATED		4,706,346	27,280,000	0	1PE
358802-WF-9	FRISCO TX ISD SCH BLDG 2002 CAP APPREC 08/15/2034	08/27/2002	DAIN RAUSCHER INCORPORATED		1,186,494	7,280,000	0	1PE
363334-A9-4	GALENA PARK TX ISD SCH BLDG 2002 08/15/2020	08/27/2002	COASTAL SECURITIES LP		2,318,065	2,295,000	12,431	1PE
386154-N7-9	GRAND PRAIRIE TX ISD REF 2002 02/15/2019	07/12/2002	MORGAN KEEGAN & COMPANY, INC.		4,962,181	4,940,000	33,619	1PE
386154-N8-7	GRAND PRAIRIE TX ISD REF 2002 02/15/2020	07/12/2002	MORGAN KEEGAN & COMPANY, INC.		5,653,702	5,680,000	38,656	1PE
442348-V8-8	HOUSTON TX ARPT SYS SUB LIEN 02B 07/01/2032	07/24/2002	J. P. MORGAN SECURITIES, INC.		14,546,550	15,000,000	0	1PE
496800-EZ-2	KINGSVILLE TX ISD G O SCH BLDG 2002 02/15/2022	08/27/2002	FIRST SOUTHWEST COMPANY		1,519,612	1,460,000	9,145	1PE
496800-FA-6	KINGSVILLE TX ISD G O SCH BLDG 2002 02/15/2027	08/27/2002	FIRST SOUTHWEST COMPANY		4,303,760	4,395,000	25,027	1PE
496800-FB-4	KINGSVILLE TX ISD G O SCH BLDG 2002 02/15/2032	08/27/2002	FIRST SOUTHWEST COMPANY		5,500,432	5,645,000	32,145	1PE
882762-BF-3	TEXAS TURNPIKE AUTH CENTRAL TX 1ST 02A 08/15/2031	08/07/2002	SALOMON SMITH BARNEY		5,323,800	30,000,000	0	1PE
882762-BG-1	TEXAS TURNPIKE AUTH CENTRAL TX 1ST 02A 08/15/2032	08/07/2002	SALOMON SMITH BARNEY		5,834,150	35,000,000	0	1PE
882762-BH-9	TEXAS TURNPIKE AUTH CENTRAL TX 1ST 02A 08/15/2033	08/07/2002	SALOMON SMITH BARNEY		9,756,356	62,325,000	0	1PE
882762-BJ-5	TEXAS TURNPIKE AUTH CENTRAL TX 1ST 02A 08/15/2034	08/07/2002	SALOMON SMITH BARNEY		9,590,235	65,045,000	0	1PE
882762-BK-2	TEXAS TURNPIKE AUTH CENTRAL TX 1ST 02A 08/15/2035	08/08/2002	Various		10,352,829	74,695,000	0	1PE
882762-BL-0	TEXAS TURNPIKE AUTH CENTRAL TX 1ST 02A 08/15/2036	08/07/2002	SALOMON SMITH BARNEY		9,565,247	73,370,000	0	1PE
882762-BM-8	TEXAS TURNPIKE AUTH CENTRAL TX 1ST 02A 08/15/2037	09/30/2002	SALOMON SMITH BARNEY		8,720,610	70,555,000	0	1PE
914729-DR-6	UNIVERSITY OF NORTH TEXAS FING SYS 2002 04/15/2014	07/26/2002	GOLDMAN, SACHS & CO.		3,333,134	3,145,000	2,184	1PE
914729-DS-4	UNIVERSITY OF NORTH TEXAS FING SYS 2002 04/15/2015	07/26/2002	GOLDMAN, SACHS & CO.		3,457,345	3,295,000	2,288	1PE
914729-DT-2	UNIVERSITY OF NORTH TEXAS FING SYS 2002 04/15/2016	07/26/2002	GOLDMAN, SACHS & CO.		3,607,931	3,465,000	2,406	1PE
914729-DU-9	UNIVERSITY OF NORTH TEXAS FING SYS 2002 04/15/2017	07/26/2002	GOLDMAN, SACHS & CO.		3,626,883	3,510,000	2,438	1PE
914729-DV-7	UNIVERSITY OF NORTH TEXAS FING SYS 2002 04/15/2018	07/26/2002	GOLDMAN, SACHS & CO.		2,891,684	2,820,000	1,958	1PE
915137-NV-1	UNIVERSITY OF TX SYS REV FING SYS 2002A 08/15/2015	09/06/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		3,371,310	3,000,000	5,250	1PE
915137-NW-9	UNIVERSITY OF TX SYS REV FING SYS 2002A 08/15/2016	09/06/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		5,452,785	4,875,000	8,531	1PE
915137-PP-2	UNIVERSITY OF TX SYS REV FING SYS 2002B 08/15/2015	09/06/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		7,495,546	6,670,000	11,673	1PE
915137-PQ-0	UNIVERSITY OF TX SYS REV FING SYS 2002B 08/15/2016	09/06/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		8,142,826	7,280,000	12,740	1PE
UTAH								
917565-AN-3	UTAH TRANSIT AUTH SALES TAX 2002A 06/15/2015	09/05/2002	MORGAN STANLEY DEAN WITTER		5,280,941	4,875,000	12,188	1PE
917565-AR-4	UTAH TRANSIT AUTH SALES TAX 2002A 06/15/2018	09/05/2002	MORGAN STANLEY DEAN WITTER		5,885,639	5,575,000	13,938	1PE
917565-AS-2	UTAH TRANSIT AUTH SALES TAX 2002A 06/15/2019	09/05/2002	MORGAN STANLEY DEAN WITTER		6,126,588	5,850,000	14,625	1PE
917565-AT-0	UTAH TRANSIT AUTH SALES TAX 2002A 06/15/2020	09/05/2002	MORGAN STANLEY DEAN WITTER		6,389,358	6,150,000	15,375	1PE
917565-AU-7	UTAH TRANSIT AUTH SALES TAX 2002A 06/15/2021	09/05/2002	MORGAN STANLEY DEAN WITTER		6,673,459	6,475,000	16,188	1PE
VERMONT								
92428C-EC-4	VERMONT STUDENT ASSISTANCE 12/15/2036	07/31/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		9,999,500	10,000,000	0	1PE
92428C-ED-2	VERMONT STUDENT ASSISTANCE 12/15/2036	09/04/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPORATED		4,999,500	5,000,000	0	1
VIRGINIA								
928181-GQ-3	VIRGINIA RES AUTH WTR SWR SYS 2002 11/01/2028	07/24/2002	MORGAN KEEGAN & COMPANY, INC.		788,092	3,325,000	0	1PE
928181-GR-1	VIRGINIA RES AUTH WTR SWR SYS 2002 11/01/2029	07/24/2002	MORGAN KEEGAN & COMPANY, INC.		990,227	4,425,000	0	1PE
928181-GS-9	VIRGINIA RES AUTH WTR SWR SYS 2002 11/01/2030	07/24/2002	MORGAN KEEGAN & COMPANY, INC.		704,452	3,335,000	0	1PE
928181-GT-7	VIRGINIA RES AUTH WTR SWR SYS 2002 11/01/2031	07/24/2002	MORGAN KEEGAN & COMPANY, INC.		440,586	2,210,000	0	1PE
WASHINGTON								
181108-QW-4	CLARK CNTY WA PUB UTIL NO 1 ELEC 02A 01/01/2023	08/08/2002	LEHMAN BROTHERS INC.		4,443,120	4,500,000	0	1PE
760167-RT-5	RENTON WA WTR & SWR 2002 12/01/2018	07/02/2002	DAVIDSON, D.A., & CO.		1,031,450	1,000,000	1,604	1PE
760167-RU-2	RENTON WA WTR & SWR 2002 12/01/2019	07/02/2002	DAVIDSON, D.A., & CO.		1,024,070	1,000,000	1,604	1PE
760167-RV-0	RENTON WA WTR & SWR 2002 12/01/2020	07/02/2002	DAVIDSON, D.A., & CO.		1,015,950	1,000,000	1,604	1PE
760167-RW-8	RENTON WA WTR & SWR 2002 12/01/2021	07/02/2002	DAVIDSON, D.A., & CO.		1,056,610	1,045,000	1,676	1PE
86386N-AE-2	SLFA ASSN WASH ED LOANS 12/01/2034	09/19/2002	HOUGH, WILLIAM R., & COMPANY		300,000	300,000	0	1
86386N-AJ-1	SLFA ASSN WASH ED LOANS 12/01/2036	09/27/2002	HOUGH, WILLIAM R., & COMPANY		3,950,000	3,950,000	0	1
93978E-RY-0	WASHINGTON HLTH GRP HLTH PUGET SOUND 01 12/01/2013	07/11/2002	SALOMON SMITH BARNEY		1,708,560	1,575,000	10,582	1PE
93974A-MB-7	WASHINGTON ST G O MOTOR VEH TAX 2003 C 06/01/2014	09/24/2002	BANK ONE CAPTIAL MARKETS		8,228,817	13,355,000	0	1PE
93974A-KG-8	WASHINGTON ST G O VAR PURP 2003 A 07/01/2021	07/24/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		6,177,999	6,145,000	10,242	1PE
93974A-KH-6	WASHINGTON ST G O VAR PURP 2003 A 07/01/2022	07/24/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		8,624,483	8,625,000	14,375	1PE
93974A-KL-7	WASHINGTON ST G O VAR PURP 2003 A 07/01/2025	07/24/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		10,850,431	10,910,000	18,183	1PE
93974A-KM-5	WASHINGTON ST G O VAR PURP 2003 A 07/01/2026	07/23/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		11,701,500	11,865,000	19,775	1PE
93974A-KN-3	WASHINGTON ST G O VAR PURP 2003 A 07/01/2027	07/23/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		10,839,896	11,010,000	18,350	1PE
93974A-NF-7	WASHINGTON ST G O VAR PURP R-03A REF 01/01/2014	09/23/2002	J. P. MORGAN SECURITIES, INC.		16,440,600	15,000,000	2,083	1PE
WEST VIRGINIA								

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
182072-CZ-9	CLARKSBURG WV WTR 2002 REF 09/01/2019	07/12/2002	FERRIS BAKER WATTS		2,821,748	2,750,000	9,625	1PE
WISCONSIN								
587060-BP-8	MENOMONEE FALLS WI SEW SYS TID #3 98 05/01/2018	07/11/2002	SALOMON SMITH BARNEY		1,666,385	1,650,000	17,188	1PE
838868-ER-4	SOUTH MILWAUKEE WI SCH DIST G O 02B REF 04/01/2021	08/15/2002	STIFEL NICOLAUS & CO, INC.		2,295,566	2,275,000	948	1PE
838868-ES-2	SOUTH MILWAUKEE WI SCH DIST G O 02B REF 04/01/2022	08/15/2002	STIFEL NICOLAUS & CO, INC.		1,387,050	1,385,000	577	1PE
WYOMING								
156084-AS-4	CENTRAL WY REGL WTR SYS JT PWRS BRD 99 06/01/2030	07/31/2002	SALOMON SMITH BARNEY		3,504,375	3,500,000	32,667	1PE
SPECIAL REVENUE AND ASSESSMENTS								
United States								
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371 03/01/2032	07/19/2002	GREENWICH CAPITAL MARKETS, INC.		3,045,107	2,924,473	7,392	1
31287T-SL-0	FED HOME LOAN MTG CORP GOLD #C67723 03/01/2032	07/16/2002	GREENWICH CAPITAL MARKETS, INC.		5,177,829	4,989,175	12,612	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934 04/01/2032	06/28/2002	GREENWICH CAPITAL MARKETS, INC.		4,138,605	3,996,842	10,880	1
31287U-JR-4	FED HOME LOAN MTG CORP GOLD #C68372 05/01/2032	07/19/2002	GREENWICH CAPITAL MARKETS, INC.		8,723,231	8,377,653	21,177	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373 05/01/2032	06/28/2002	GREENWICH CAPITAL MARKETS, INC.		7,469,952	7,214,077	19,638	1
31287U-LG-5	FED HOME LOAN MTG CORP GOLD #C68427 03/01/2032	08/06/2002	GREENWICH CAPITAL MARKETS, INC.		3,109,353	2,945,509	7,977	1
31287U-MD-1	FED HOME LOAN MTG CORP GOLD #C68456 12/01/2031	07/16/2002	GREENWICH CAPITAL MARKETS, INC.		8,490,843	8,181,481	20,681	1
9Z9992-9F-1	FED HOME LOAN MTG CORP TBA-0 11/16/2026	09/10/2002	Various		102,303,750	102,000,000	0	1
31371H-NN-4	FED NATL MTG ASSOC #252497 07/01/2028	07/02/2002	LEHMAN BROTHERS INC.		256,394	250,216	678	1
31371K-ML-2	FED NATL MTG ASSOC #254263 01/01/2032	07/02/2002	LEHMAN BROTHERS INC.		497,211	485,232	1,314	1
31371K-TB-7	FED NATL MTG ASSOC #254446 06/01/2032	08/06/2002	GREENWICH CAPITAL MARKETS, INC.		10,283,139	9,735,517	26,367	1
31384C-K2-9	FED NATL MTG ASSOC #519713 09/01/2022	07/19/2002	BEAR STEARNS SECURITIES CORP.		3,848,200	3,685,243	9,315	1
31384W-GU-8	FED NATL MTG ASSOC #535811 10/01/2030	07/10/2002	GOLDMAN, SACHS & CO.		711,797	697,199	1,636	1
31385J-G8-5	FED NATL MTG ASSOC #545723 09/01/2030	05/01/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		2,174	2,092	6	1
31388F-EJ-8	FED NATL MTG ASSOC #603237 03/01/2031	07/02/2002	LEHMAN BROTHERS INC.		271,083	264,552	717	1
31388J-ZQ-1	FED NATL MTG ASSOC #606551 03/01/2031	02/05/2002	BANK OF AMERICA		8,979	8,762	24	1
31390K-MJ-4	FED NATL MTG ASSOC #648461 06/01/2032	08/06/2002	GREENWICH CAPITAL MARKETS, INC.		2,464,033	2,332,812	6,318	1
31390N-TB-8	FED NATL MTG ASSOC #651346 05/01/2032	08/06/2002	GREENWICH CAPITAL MARKETS, INC.		9,559,670	9,050,575	24,512	1
9Z9990-BS-4	FED NATL MTG ASSOC TBA-0 11/16/2026	08/19/2002	CHASE SECURITIES		12,029,227	11,900,000	0	1
Total UNITED STATES					1,830,293,100	2,198,921,788	4,075,606	XXX
3199996 - Bonds - Special Revenues - United States					1,830,293,100	2,198,921,788	4,075,606	XXX
3199997 - Bonds - Special Revenues - Canada					0	0	0	XXX
3199998 - Bonds - Special Revenues - Other Countries					0	0	0	XXX
3199999 - Total - Bonds - Special Revenue					1,830,293,100	2,198,921,788	4,075,606	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED)								
United States								
00339B-AB-3	ABGENIX INC 03/15/2007	09/11/2002	JEFFERIES & COMPANY, INC.		448,438	700,000	68	4Z
007973-AC-4	ADVANCED ENERGY IND 09/01/2006	08/26/2002	GOLDMAN, SACHS & CO.		715,004	850,000	20,944	4Z
00103R-AP-1	AESOP 10/20/2006	07/18/2002	BANK ONE CAPTIAL MARKETS		24,988,100	25,000,000	0	1PE
008252-AC-2	AFFILIATED MANAGERS 05/07/2021	09/24/2002	SALOMON SMITH BARNEY		299,859	350,000	0	2
013817-AH-4	ALCOA INC 01/15/2013	08/08/2002	MORGAN STANLEY DEAN WITTER		4,968,350	5,000,000	0	1PE
02261W-AB-5	ALZA CORP. 07/28/2020	07/15/2002	WARBURG DILLION READ LLC		650,665	900,000	0	1
025928-AF-9	AMERICAN EXPRESS 94-3 A 08/15/2005	07/26/2002	DEUTSCHE BANK SECURITIES		10,187,285	9,250,000	274,314	1PE
02582J-BW-9	AMERICAN EXPRESS CREDIT ACCOUNT 11/16/2009	06/21/2002	SALOMON SMITH BARNEY		(31,014,533)	(31,000,000)	(18,471)	1PE
025928-AL-6	AMERICAN EXPRESS MASTER TRUST 12/15/2005	08/09/2002	BARCLAYS BANK		6,001,406	6,000,000	9,544	1PE
U0267V-AC-0	AMERITECH CAP EURO 05/18/2009	07/24/2002	J. P. MORGAN SECURITIES, INC.		1,028,080	1,000,000	12,326	1PE
031162-AE-0	AMGEN INC 03/01/2032	09/10/2002	WARBURG DILLION READ LLC		248,955	350,000	0	1
03840P-AB-8	AQUILA INC 07/01/2012	06/28/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		(14,888,250)	(15,000,000)	0	2Z
071813-AR-0	BAXTER INTERNATIONAL INC 06/01/2021	09/13/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		692,125	700,000	2,601	1
086516-AF-8	BEST BUY 01/15/2022	09/18/2002	WARBURG DILLION READ LLC		435,875	550,000	2,338	3
055472-AB-0	BISYS GROUP INC 03/15/2006	09/11/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		701,750	700,000	78	3
055482-AE-3	BJ SERVICES CO 04/24/2022	08/05/2002	WARBURG DILLION READ LLC		232,170	300,000	343	2
097014-AH-7	BOEING CAPITAL CORP 01/15/2013	07/18/2002	SALOMON SMITH BARNEY		2,995,860	3,000,000	0	1
111201-AB-5	BRL UNIVERSAL EQ 02/15/2008	09/17/2002	Various		1,942,625	1,900,000	41,663	3
07383F-FP-8	BSCMS 2001-TOP2, A2 02/15/2035	07/11/2002	DUETSCHE BANK SECURITIES		5,375,196	5,000,000	13,500	1
13077Q-AC-7	CALIF STEEL INDU 04/01/2009	09/25/2002	Various		701,625	700,000	28,983	3
143658-AS-1	CARNIVAL CORP 10/24/2021	08/19/2002	BANK OF AMERICA		995,904	1,800,000	0	1Z
158916-AF-3	CHANCELLOR MEDIA 12/15/2007	09/12/2002	BANK OF NEW YORK		331,703	325,000	6,748	3
158916-AL-0	CHANCELLOR MEDIA CORP 144A 11/01/2008	08/05/2002	DUETSCHE BANK SECURITIES		124,375	125,000	2,694	2
172967-BL-4	CITIGROUP INC 06/15/2032	07/29/2002	J. P. MORGAN SECURITIES, INC.		5,721,000	6,000,000	60,729	1PE
184502-AB-8	CLEAR CHANNEL COMM., INC., CONVERTIBLE 04/01/2003	08/21/2002	WARBURG DILLION READ LLC		488,750	500,000	5,286	2
20029#-AH-4	COMCAR INDUSTRIES (AMENDED) SER B 12% SR NTS 05/15/2006	07/19/2002	EXCHANGE		4,009,628	4,302,176	4,412	5Z
200300-BH-3	COMCAST 12/19/2020	08/08/2002	BANK OF AMERICA		385,000	500,000	0	2
21232@-AB-0	CONTRACT MAIL 03/20/2006	09/20/2002	SCHEDULED REDEMPTION		452,605	452,605	0	6

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
224044-BE-6	COX COMMUNICATIONS INC 10/01/2012	09/17/2002	SALOMON SMITH BARNEY		14,889,450	15,000,000	0	2PE
126304-AM-6	CSC HOLDINGS INC 07/15/2009	09/12/2002	Various		607,250	700,000	9,795	4
22540V-NF-5	CSFB 2001-CK6, ACP 12/15/2008	08/22/2002	DUETSCHE BANK SECURITIES		7,217,694	143,013,000	96,388	1
22540V-DL-3	CSFB 2001-CKN5, A-CP 11/15/2008	08/22/2002	DUETSCHE BANK SECURITIES		9,344,161	90,200,000	126,148	1
23383V-BL-3	DAIMLER CHRYSLER AUTO TRUST 04/06/2006	07/18/2002	BANK ONE CAPTIAL MARKETS		16,480,970	16,200,000	29,453	1PE
235811-AU-0	DANA CORP 08/15/2011	09/12/2002	MERRILL LYNCH CAPITAL MARKETS		918,250	950,000	6,838	3
25466K-CN-7	DISCOVER CARD MASTER TRUST I 07/17/2007	07/25/2002	SG COWEN SECURITIES CORP.		10,870,313	10,000,000	28,542	1
256159-AA-2	DOCUMENTUM INC 04/01/2007	09/19/2002	WARBURG DILLION READ LLC		578,638	700,000	14,744	4Z
278762-AG-4	ECHOSTAR COMMUNICATIONS 05/15/2008	09/12/2002	WARBURG DILLION READ LLC		1,085,000	1,400,000	27,281	5
292475-AB-6	EMULEX CORPORATION 02/01/2007	07/31/2002	Various		763,998	950,000	5,833	4Z
29363P-10-4	ENTERCOM COMM CORP 09/30/2014	08/02/2002	Various		867,698	16,500	0	4Z
30224P-AE-1	EXTENDED STAY 06/15/2011	09/09/2002	MORGAN STANLEY DEAN WITTER		1,135,625	1,150,000	27,444	4
31339M-LV-8	FHR 2407 HD 10/15/2029	09/19/2002	LEHMAN BROTHERS INC.		10,446,875	10,000,000	41,528	1PE
315646-AB-5	FIBERMARK INC 04/15/2011	09/10/2002	Various		1,539,125	1,550,000	57,438	4
31358S-NE-7	FNR 2000-31 PR 06/25/2027	09/19/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		26,156,250	25,000,000	103,819	1
34527R-FZ-1	FORD CREDIT AUTO OWNER TRUST 09/15/2005	07/25/2002	BANK ONE CAPTIAL MARKETS		22,026,114	21,125,000	46,211	1
34527R-GJ-6	FORD CREDIT AUTO OWNER TRUST 12/15/2005	07/18/2002	DEUTSCHE BANK SECURITIES		10,339,453	10,000,000	10,489	1
36158Y-CK-3	GECMC 2001-2, A4 07/11/2011	07/11/2002	LEHMAN BROTHERS INC.		10,610,938	10,000,000	26,208	1
36962G-ZH-0	GENERAL ELEC CAP CORP 09/15/2009	09/18/2002	LEHMAN BROTHERS INC.		5,491,310	5,500,000	0	1PE
370442-74-1	GENERAL MOTORS SERIES A 03/06/2007	07/01/2002	DIRECT		1,661,152	1	0	2
370442-73-3	GENERAL MOTORS SERIES B 03/06/2009	07/23/2002	WARBURG DILLION READ LLC		1,096,329	47,500	0	2
372917-AK-0	GENZYME CORP-GENL DIVISN 05/15/2021	07/18/2002	WARBURG DILLION READ LLC		513,013	625,000	3,542	3
375558-AB-9	GILEAD SCIENCES INC 12/15/2007	07/02/2002	FIRST UNION CAPITAL MARKETS		848,922	600,000	1,917	4Z
390064-AG-8	GREAT ATLANTIC & PAC TEA 04/15/2007	09/04/2002	LEHMAN BROTHERS INC.		519,250	600,000	16,114	4
400518-AB-2	GTECH HOLDINGS CORP 12/15/2021	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		717,500	700,000	2,926	2Z
413627-AD-2	HARRAHS OPER INC 12/15/2005	08/02/2002	GOLDMAN, SACHS & CO.		232,313	225,000	2,559	3
413875-AG-0	HARRIS CORP 08/15/2022	09/19/2002	Various		831,560	800,000	1,478	2Z
418056-AN-7	HASBRO INC 12/01/2021	09/16/2002	WARBURG DILLION READ LLC		746,000	800,000	6,600	3Z
41933#-AA-0	HAVCO WOOD PRODUCTS SR SUB NTS 08/31/2007	08/07/2002	EXCHANGE		0	6,250,000	0	5
41933#-9A-2	HAVCO WOOD PRODUCTS, INC. NEW TERM A 06/30/2006	08/07/2002	EXCHANGE		614,107	614,107	0	5Z
41933#-9B-0	HAVCO WOOD PRODUCTS, INC. NEW TERM B 06/30/2006	09/30/2002	Various		404,440	404,440	0	5Z
40423Q-AF-4	HMH PROPERTIES 08/01/2008	09/10/2002	Various		193,000	200,000	3,850	3
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15 12/01/2015	09/01/2002	SCHEDULED REDEMPTION		28,689	28,689	0	4Z
44075L-AH-4	HORSESHOE GAMING 05/15/2009	08/20/2002	Various		152,563	150,000	3,414	4
45768Y-AF-9	INSIGHT MIDWEST 11/01/2010	09/12/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP.		472,875	500,000	18,980	4
46185R-AD-2	INVITROGEN INC 12/15/2006	09/13/2002	WARBURG DILLION READ LLC		562,625	700,000	4,069	3Z
465823-AD-4	IVAX CORP 05/15/2007	07/08/2002	WARBURG DILLION READ LLC		1,371,563	1,650,000	14,117	4Z
46625M-LS-6	JPMCC 2002-C1, A3 07/12/2037	09/18/2002	J. P. MORGAN SECURITIES, INC.		10,469,531	10,000,000	32,853	1
442488-AL-6	K. HOVNANIAN ENTERPRISES 04/01/2012	09/12/2002	J. P. MORGAN SECURITIES, INC.		214,875	225,000	8,550	3Z
492386-AP-2	KERR-MCGEE 02/15/2010	09/24/2002	WARBURG DILLION READ LLC		850,475	800,000	4,827	2
502424-AD-6	L-3 COMMUNICATIONS HLDGS 09/15/2011	07/10/2002	LEHMAN BROTHERS INC.		767,900	700,000	9,333	3
512807-AE-8	LAM RESEARCH CORP 06/01/2006	07/18/2002	WARBURG DILLION READ LLC		249,000	300,000	1,733	4
512815-AF-8	LAMAR ADVERTISING CO. 09/15/2006	09/19/2002	GOLDMAN, SACHS & CO.		792,413	825,000	1,083	4
52108H-GZ-1	LBUBS 2001-C7, A5 12/15/2030	07/11/2002	GOLDMAN, SACHS & CO.		10,483,984	10,000,000	8,518	1
526057-AB-0	LENNAR CORP 03/01/2009	08/07/2002	Various		1,257,500	1,250,000	41,673	3
526107-AA-5	LENNOX INTERNATIONAL 06/01/2009	09/23/2002	WARBURG DILLION READ LLC		1,157,105	1,050,000	22,578	3Z
530715-AR-2	LIBERTY MEDIA 03/15/2031	09/16/2002	WARBURG DILLION READ LLC		374,136	400,000	144	2
53219L-AE-9	LIFEPOINT HOSPITALS HLDG 06/01/2009	09/11/2002	Various		1,208,531	1,250,000	15,563	4Z
562567-AF-4	MANDALAY RESORT GROUP 02/15/2010	08/08/2002	Various		1,451,875	1,400,000	83,516	3
585055-AB-2	MEDTRONIC INC 09/15/2021	09/27/2002	Various		1,846,876	1,800,000	646	1
590188-A7-3	MERRILL LYNCH & CO 03/13/2032	09/10/2002	WARBURG DILLION READ LLC		946,110	1,000,000	0	1
552953-AE-1	MGM GRAND INC 02/01/2011	09/12/2002	WARBURG DILLION READ LLC		1,081,500	1,050,000	11,236	3
608328-AK-6	MOHEGAN TRIBAL GAMING 04/01/2012	09/12/2002	Various		1,366,000	1,350,000	55,539	3
61746W-QE-3	MSDWC 2002-IQ2, A3 12/15/2035	09/17/2002	MORGAN STANLEY DEAN WITTER		15,960,938	15,000,000	43,700	1
629568-AF-3	NABORS 02/05/2021	07/09/2002	WARBURG DILLION READ LLC		595,000	1,000,000	0	1
638902-AM-8	NAVISTAR FINANCIAL CORP 04/01/2009	09/10/2002	SALOMON SMITH BARNEY		727,308	900,000	19,950	4Z
64016*-DQ-8	NEIGHBORHOOD HSG SVCS 07/15/2012	07/15/2002	DIRECT		800,000	800,000	0	2Z
640938-AB-2	NETWORK ASSOCIATES 02/13/2018	07/31/2002	WARBURG DILLION READ LLC		1,176,563	2,500,000	0	4
651290-AF-5	NEWFIELD EXPLORATION CO 08/15/2012	08/08/2002	WARBURG DILLION READ LLC		495,840	500,000	0	3
65332V-AV-5	NEXTEL COMMUNIC 11/15/2009	09/25/2002	Various		843,750	1,125,000	35,098	4
65332V-AM-5	NEXTEL COMMUNICATIONS 02/15/2008	09/10/2002	GOLDMAN, SACHS & CO.		523,125	675,000	0	4
65332V-BC-6	NEXTEL COMMUNICATIONS 06/01/2011	08/14/2002	Various		1,521,000	2,500,000	28,150	4
681919-AK-2	OMNICOM GROUP INC 02/07/2031	07/24/2002	Various		800,875	850,000	0	1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
681919-AM-8	OMNICOM GROUP INC 07/31/2032	08/15/2002	Various		1,043,691	1,150,000	0	1
68233D-AE-7	ONCOR ELECTRIC DELIVERY 09/01/2022	08/27/2002	BARCLAYS BANK		16,942,030	17,000,000	0	2PE
68338S-DE-5	ONYX ACCEPTANCE AUTO TRUST 09/15/2006	07/09/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		9,999,167	10,000,000	0	1PE
690768-BE-5	OWENS-ILL INC 05/15/2005	09/10/2002	BANK OF AMERICA		600,750	650,000	14,240	4
690768-BD-7	OWENS-ILL INC. 05/15/2010	08/01/2002	Various		624,975	720,000	11,013	4
697933-AN-9	PANAMSAT CORP 02/01/2012	08/06/2002	Various		681,313	750,000	1,192	4
713755-AA-4	PERFORMANCE FOOD GR COMP 10/16/2008	09/20/2002	Various		1,055,543	900,000	15,889	3Z
743977-AE-0	PROVINCE HEALTHCARE 10/10/2008	08/13/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		979,115	1,050,000	15,247	4
79377W-AA-6	SAKS INC 11/15/2008	09/10/2002	J. P. MORGAN SECURITIES, INC.		746,000	800,000	21,633	4
800907-AB-3	SANMINA CORP 05/01/2004	07/11/2002	THOMAS WEISEL PARTNERS		708,000	800,000	7,083	3
808188-AF-3	SCHULER HOMES 07/15/2009	09/26/2002	SALOMON SMITH BARNEY		275,000	275,000	5,443	3
83001P-AD-1	SIX FLAGS INC 02/01/2010	09/26/2002	Various		748,875	900,000	13,128	4Z
834182-AN-7	SOLECTRON CORP 02/15/2009	09/12/2002	LEHMAN BROTHERS INC.		285,000	300,000	2,567	3
852060-AF-9	SPRINT CAPITAL CORP 05/01/2009	09/09/2002	J. P. MORGAN SECURITIES, INC.		7,300,000	10,000,000	231,979	2
784635-AD-6	SPX CORPORATION 02/06/2021	07/03/2002	JEFFERIES & COMPANY, INC.		703,920	1,200,000	0	3
85590A-AC-8	STARWOOD HOTELS RESORTS 05/01/2012	09/17/2002	WARBURG DILLION READ LLC		1,000,000	1,000,000	33,031	3
871503-AB-4	SYMANTEC CORP 11/01/2006	08/05/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		1,175,000	1,000,000	8,083	4Z
880770-AD-4	TERADYNE INC 10/15/2006	08/22/2002	WARBURG DILLION READ LLC		935,000	1,000,000	13,750	3
880779-AK-9	TEREX CORP 04/01/2008	09/26/2002	Various		1,435,906	1,475,000	40,652	4
883556-AH-5	THERMO INSTR SYS INC CONV 01/15/2005	08/01/2002	WARBURG DILLION READ LLC		478,750	500,000	1,167	2
893830-AE-9	TRANSOCEAN INC 04/15/2011	07/18/2002	LEHMAN BROTHERS INC.		3,147,600	3,000,000	54,104	2
893830-AF-6	TRANSOCEAN INC 04/15/2031	07/30/2002	MORGAN STANLEY DEAN WITTER		5,264,450	5,000,000	111,458	2PE
894172-AF-2	TRAVELCENTERS OF AMERICA 05/01/2009	09/19/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP.		422,688	400,000	17,381	4
896106-AN-1	TRICO MARINE SERVICES 05/15/2012	09/12/2002	LEHMAN BROTHERS INC.		506,000	550,000	14,311	4
896778-AB-3	TRITON PCS INC 05/01/2008	09/03/2002	Various		274,588	375,000	0	4
89824@-AG-0	TRUSERV CORP. MAKE-WHOLE DELTA NOTE 07/01/2008	08/13/2002	EXCHANGE		0	91,789	0	4Z
89824@-AF-2	TRUSERV CORP. MAKE-WHOLE ORIG NOTE 07/01/2008	08/13/2002	EXCHANGE		0	79,420	0	4Z
873119-20-0	TXI CAPITAL TRUST I 06/02/2028	08/02/2002	WARBURG DILLION READ LLC		220,850	7,000	0	4Z
911363-AG-4	UNITED RENTALS INC 01/15/2009	08/01/2002	MERRILL LYNCH CAPITAL MARKETS		226,250	250,000	1,349	4
91528T-20-7	UNOCAL CORP. CONVERTIBLE 6.25% 09/01/2026	07/12/2002	WARBURG DILLION READ LLC		389,280	8,000	0	2
92276M-AB-1	VENTAS REALTY LP 05/01/2009	09/10/2002	WARBURG DILLION READ LLC		51,125	50,000	1,774	3
92344W-AA-9	VERIZON MARYLAND INC 03/01/2012	08/12/2002	J. P. MORGAN SECURITIES, INC.		4,502,400	5,000,000	144,618	1PE
92344X-AA-7	VERIZON NEW YORK INC 04/01/2012	08/13/2002	Various		9,520,900	10,000,000	263,542	1PE
957526-AB-2	WESTDEUTSCE LANDESBANK NY 01/15/2009	07/16/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		5,192,200	5,000,000	3,361	1PE
974280-AB-5	WINN DIXIE 04/01/2008	07/17/2002	Various		507,163	500,000	13,412	3
98152D-AS-0	WOART 2002-A, A3 07/15/2006	06/25/2002	Various		29,994,948	30,000,000	0	1
978093-AE-2	WOLVERINE TUBE INC 04/01/2009	08/01/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES CORP.		403,750	425,000	15,991	4Z
98411F-20-2	XEROX CAPITAL TRUST II 01/01/1	09/17/2002	Various		1,492,677	7,001	0	4
98372P-AB-4	XL CAPITAL LTD 05/23/2021	07/11/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,294,125	2,100,000	0	1
Total UNITED STATES					360,645,794	582,167,229	2,707,912	XXX
Canada								
15101Q-AA-6	CELESTICA INC 08/01/2020	08/19/2002	WARBURG DILLION READ LLC		548,438	1,300,000	0	3
257561-AU-4	DOMTAR INC 10/15/2011	07/23/2002	J. P. MORGAN SECURITIES, INC.		8,011,851	7,193,000	158,920	2
453258-AM-7	INCO LTD. 03/29/2021	08/19/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		588,810	1,000,000	0	2Z
87971K-AC-1	TEMBEC INDUSTR 02/01/2011	07/18/2002	GOLDMAN, SACHS & CO.		180,250	175,000	7,107	3
87971K-AE-7	TEMBEC INDUSTRIES INC 03/15/2012	09/16/2002	Various		727,750	750,000	19,219	3
Total CANADA					10,057,099	10,418,000	185,246	XXX
Other Countries								
06738C-AG-4	BARCLAYS BANK PLC 06/15/2032	09/18/2002	BARCLAYS BANK		10,000,000	10,000,000	0	1PE
861012-AB-8	STMICROELECTRONICS NV 09/22/2009	08/16/2002	JEFFERIES & COMPANY, INC.		996,000	1,200,000	0	2
Total Other Countries					10,996,000	11,200,000	0	XXX
4599996 - Bonds - Industrial and Misc - United States					360,645,794	582,167,229	2,707,912	XXX
4599997 - Bonds - Industrial and Misc - Canada					10,057,099	10,418,000	185,246	XXX
4599998 - Bonds - Industrial and Misc - Other Countries					10,996,000	11,200,000	0	XXX
4599999 - Total - Bonds - Industrial, Misc.					381,698,893	603,785,229	2,893,158	XXX
6099997 - Total - Bonds - Part 3					2,528,612,815	3,111,243,320	9,452,277	XXX
6099998 - Total - Bonds - Part 5					494,744,291	488,701,799	4,621,037	XXX
6099999 - Total - Bonds					3,023,357,106	3,599,945,119	14,073,314	XXX

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
PREFERRED STOCKS								
BANKS, TRUST AND INSURANCE COMPANIES								
United States								
00371G-10-5	ABN AMRO N AMERICAN CAP FUNDING	07/01/2002	DIRECT	35,000.000	35,412,470	0.00	0	P1A
Total UNITED STATES					35,412,470	XXX	0	XXX
Other Countries								
632525-30-9	NATIONAL AUSTRALIA BANK 7.875% CONVERTIBLE	09/27/2002	WARBURG DILLION READ LLC	17,000.000	565,760	0.00	0	P1L
Total Other Countries					565,760	XXX	0	XXX
6299999 - Total - Preferred Stocks - Banks, Trusts, Insurance					35,978,230	XXX	0	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED)								
United States								
25746U-40-6	DOMINION RESOURCES INC	07/01/2002	DIRECT	1,136,250.000	1,136,250	0.00	0	P2LZ
28336L-20-8	EL PASO CORPORATION	08/19/2002	WARBURG DILLION READ LLC	10,000.000	418,000	0.00	0	P2LZ
29477R-10-3	EQUITY SECURITIES TRUST ONE	09/10/2002	Various	1,127,760.000	1,474,288	0.00	0	P2L
268939-40-2	EVI INC 5.0% CONVERTIBLE	08/08/2002	Various	19,000.000	1,455,209	0.00	0	P2U
345395-20-6	FORD MOTOR CO CAP TR II	07/01/2002	DIRECT	4,912,111.670	4,912,112	0.00	0	RP2LZ
52536#-11-8	LEINER HEALTH SERIES B	04/19/2002	DIRECT	109.670	0	0.00	0	P4AZ
744573-30-4	PUBLIC SVC ENTERPRISE GP	09/05/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	20,000.000	1,000,000	0.00	0	P2LZ
81211K-20-9	SEALED AIR CORP., $2.00, CONVERTIBLE	09/24/2002	Various	25,000.000	584,400	0.00	0	P3L
792860-30-6	ST PAUL COMPANIES INC	07/25/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	15,000.000	750,000	0.00	0	P1LZ
89420G-30-7	TRAVELERS PPTY CASUALTY	09/10/2002	WARBURG DILLION READ LLC	23,000.000	490,516	0.00	0	P2A
Total UNITED STATES					12,220,775	XXX	0	XXX
6399999 - Total - Preferred Stocks - Industrial, Misc.					12,220,775	XXX	0	XXX
6599997 - Total - Preferred Stocks - Part 3					48,199,005	XXX	0	XXX
6599998 - Total - Preferred Stocks - Part 5					2,022,533	XXX	0	XXX
6599999 - Total - Preferred Stocks					50,221,538	XXX	0	XXX
COMMON STOCKS								
PUBLIC UTILITIES								
United States								
030411-10-2	AMERICAN WATER WORKS CO., INC.	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	300.000	13,344		0	L
00209A-10-6	AT&T WIRELESS SERVICES INC	08/22/2002	Various	90,500.000	456,422		0	L
15189T-10-7	CENTERPOINT ENERGY	08/12/2002	BANC OF AMERICA SECURITIES	6,400.000	71,428		0	L
172474-10-8	CINERGY CORP	09/30/2002	Various	59,500.000	1,851,956		0	L
17453B-10-1	CITIZEN COMMUNICATIONS CO	08/12/2002	BANC OF AMERICA SECURITIES	9,200.000	60,136		0	L
12561W-10-5	CLECO CORP. HOLDING CO	08/22/2002	MORGAN STANLEY DEAN WITTER	600.000	9,760		0	L
233293-10-9	D P L, INC.	08/22/2002	MORGAN STANLEY DEAN WITTER	11,500.000	226,061		0	L
25746U-10-9	DOMINION RESOURCES, INC.	08/22/2002	Various	19,500.000	1,144,425		0	L
264399-10-6	DUKE ENERGY CORP	09/25/2002	Various	25,400.000	466,344		0	L
281020-10-7	EDISON INTL	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,700.000	20,063		0	L
28336L-10-9	EL PASO CORPORATION	09/25/2002	Various	99,800.000	688,102		0	L
29364G-10-3	ENTERGY CORP	08/22/2002	Various	178,500.000	7,368,043		0	L
30161N-10-1	EXELON CORP	09/30/2002	Various	35,900.000	1,708,079		0	L
337932-10-7	FIRSTENERGY CORP	08/22/2002	Various	68,000.000	2,025,894		0	L
451107-10-6	IDACORP INC	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	400.000	9,768		0	L
69331C-10-8	P G & E CORP	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	24,000.000	277,961		0	L
69351T-10-6	PPL CORPORATION	08/22/2002	Various	29,000.000	965,140		0	L
826428-10-4	SIERRA PACIFIC RESOURCES	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	7,800.000	45,607		0	L
873168-10-8	TXU CORPORATION (HLDG)	08/22/2002	Various	39,900.000	1,724,013		0	L
95709T-10-0	WESTERN ENERGY INC	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	3,000.000	33,990		0	L
92924F-10-6	WGL HOLDINGS INC	08/22/2002	MORGAN STANLEY DEAN WITTER	1,200.000	29,545		0	L
Total UNITED STATES					19,196,080	XXX	0	XXX
Other Countries								
Y1660Q-10-4	CHINA LIGHT AND POWER	08/27/2002	CREDT LYONNAIS SECURITIES	294,000.000	1,207,248		0	L
500631-10-6	KOREA ELEC POWER CO- ADR	06/28/2002	GOLDMAN, SACHS & CO.	0.000	1,475		0	L
Total Other Countries					1,208,723	XXX	0	XXX
6699999 - Total - Common Stocks - Public Utilities					20,404,804	XXX	0	XXX
BANKS, TRUST AND INSURANCE COMPANIES								
United States								
025932-10-4	AMERICAN FINANCIAL GROUP INC	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	900.000	22,087		0	L
026874-10-7	AMERICAN INTERNATIONAL GROUP, INC.	08/22/2002	Various	108,600.000	6,827,566		0	L
046265-10-4	ASTORIA FINANCIAL CORP	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	100.000	3,313		0	L
060505-10-4	BANK OF AMERICA CORP	09/05/2002	Various	93,100.000	6,207,116		0	L

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

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064057-10-2	BANK OF NEW YORK CO., INC.	08/22/2002	Various	72,000.000	2,354,478		0	L
160903-10-0	CHARTER ONE FINL	09/11/2002	STOCK DIV.	659.450	0		0	L
170388-10-2	CHOICEPOINT INC	08/22/2002	Various	400.000	17,823		0	L
172967-10-1	CITIGROUP INC	09/25/2002	Various	518,700.000	16,314,011		0	L
200519-10-6	COMMERCE BANCORP INC	08/22/2002	MORGAN STANLEY DEAN WITTER	500.000	23,219		0	L
316326-10-7	FIDELITY NAT FINL CORP	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	5,800.000	175,520		0	L
316773-10-0	FIFTH THIRD BANCORP	09/05/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	104,900.000	6,987,924		0	L
337477-10-3	FIRST VIRGINIA BANKS, INC.	08/19/2002	SALOMON SMITH BARNEY	6,800.000	0		0	L
38141G-10-4	GOLDMAN SACHS	09/26/2002	Various	98,400.000	6,646,353		0	L
391648-10-2	GREATER BAY BANCORP	08/22/2002	MORGAN STANLEY DEAN WITTER	2,800.000	73,871		0	L
404132-10-2	HCC INSURANCE HOLDINGS INC	08/22/2002	MORGAN STANLEY DEAN WITTER	1,100.000	26,970		0	L
428656-10-2	HIBERNIA CORP	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	3,800.000	80,365		0	L
475070-10-8	JEFFERSON-PILOT CORP	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	3,500.000	145,725		0	L
46625H-10-0	JP MORGAN CHASE & COMPANY	09/24/2002	Various	192,100.000	3,697,189		0	L
55262L-10-0	MBNA CORP	07/17/2002	Various	25,700.000	0		0	L
591598-10-7	METRIS COMPANIES INC	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	15,700.000	35,085		0	L
601148-10-9	MILLS CORP	07/25/2002	INVESTMENT TECHNOLOGY GROUP, INC.	30,600.000	796,515		0	L
648053-10-6	NEW PLAN EXCEL REALTY TRUST	07/12/2002	BANC OF AMERICA SECURITIES	53,000.000	1,007,880		0	L
659424-10-5	NORTH FORK BANCORPORATION	08/12/2002	BANC OF AMERICA SECURITIES	13,700.000	554,775		0	L
743315-10-3	PROGRESSIVE CORP	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	9,400.000	434,769		0	L
743674-10-3	PROTECTIVE LIFE CORP	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	500.000	16,073		0	L
69344M-10-1	THE PMI GROUP INC	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	200.000	6,691		0	L
902973-30-4	U.S. BANCORP	08/22/2002	Various	108,800.000	2,159,557		0	L
91529Y-10-6	UNUM PROVIDENT CORP	09/06/2002	Various	48,200.000	1,053,629		0	L
929903-10-2	WACHOVIA CORP	08/22/2002	Various	135,800.000	4,734,992		0	L
949746-10-1	WELLS FARGO & CO	09/05/2002	Various	360,100.000	17,433,977		0	L
Total UNITED STATES					77,837,474	XXX	0	XXX
Other Countries								
G3223R-10-8	EVEREST RE GROUP LTD	08/22/2002	MORGAN STANLEY DEAN WITTER	200.000	11,157		0	L
Total Other Countries					11,157	XXX	0	XXX
6799999 - Total - Common Stocks - Banks, Trusts, Insurance					77,848,631	XXX	0	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED)								
United States								
885535-10-4	3 COM CORP	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	10,000.000	46,387		0	L
002824-10-0	ABBOTT LABORATORIES	08/22/2002	Various	69,300.000	2,771,141		0	L
004930-20-2	ACTIVISION	08/22/2002	MORGAN STANLEY DEAN WITTER	200.000	6,006		0	L
00751Y-10-6	ADVANCED AUTO PARTS INC	08/22/2002	Various	67,000.000	3,186,501		0	L
00763M-10-8	ADVANCED MEDICAL OPTICS	07/02/2002	Various	7,400.000	75,426		0	L
007903-10-7	ADVANCED MICRO DEVICES, INC.	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	11,000.000	90,816		0	L
007974-10-8	ADVENT SOFTWARE	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,800.000	32,920		0	L
011659-10-9	ALASKA AIR GROUP, INC.	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	900.000	19,332		0	L
013068-10-1	ALBERTO CULVER CO.	08/22/2002	Various	86,800.000	4,102,045		0	L
013817-10-1	ALCOA INC	09/30/2002	GOLDMAN, SACHS & CO.	127,100.000	2,440,782		0	L
015271-10-9	ALEXANDRIA REAL ESTATE	07/22/2002	LEHMAN BROTHERS INC.	70,000.000	2,930,974		0	L
019589-30-8	ALLIED WASTE INDUSTRIES INC	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	17,200.000	115,756		0	L
020039-82-2	ALLTEL CORP	09/27/2002	Various	1,067,500.000	1,504,200		0	L
023551-10-4	AMERADA HESS CORP	09/06/2002	Various	9,400.000	672,839		0	L
025816-10-9	AMERICAN EXPRESS CO.	09/18/2002	GOLDMAN, SACHS & CO.	185,900.000	5,959,917		0	L
03060R-10-1	AMERICREDIT CORP	09/18/2002	Various	2,000.000	35,125		0	L
031162-10-0	AMGEN, INC.	08/22/2002	Various	85,384.000	3,850,654		0	L
03232P-40-5	AMSUNG CORP	07/09/2002	CANTOR, FITZGERALD & CO.	4,600.000	116,197		0	L
032511-10-7	ANADARKO PETROLEUM CORP	09/30/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	18,200.000	805,314		0	L
034425-10-8	ANDREW CORP	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	200.000	2,354		0	L
03674B-10-4	ANTHEM INC	08/12/2002	BANC OF AMERICA SECURITIES	2,500.000	156,575		0	L
037411-10-5	APACHE CORP	09/30/2002	Various	30,300.000	1,717,893		0	L
03760A-10-1	APOGENT TECHNOLOGIES INTL	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,800.000	32,754		0	L
037833-10-0	APPLE COMPUTER, INC.	09/30/2002	MORGAN STANLEY DEAN WITTER	322,200.000	4,689,299		0	L
038020-10-3	APPLERA CORPORATION	08/12/2002	BANC OF AMERICA SECURITIES	600.000	11,686		0	L
04362P-10-8	ASCENTIAL SOFTWARE CORPORATION	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	2,700.000	6,154		0	L
001957-10-9	AT & T	08/22/2002	Various	121,500.000	1,231,952		0	L
049164-10-6	ATLAS AIR WORLDWIDE HOLDINGS	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	2,200.000	6,234		0	L
053499-10-9	AVAYA INC	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	16,100.000	31,783		0	L
053893-10-3	AVOCENT CORP	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	4,000.000	65,302		0	L
054303-10-2	AVON PRODUCTS, INC.	09/27/2002	Various	232,200.000	10,707,331		0	L

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

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068306-10-9	BARR LABS INC	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,000.000	54,022		0	L
071707-10-3	BAUSCH & LOMB, INC.	08/12/2002	BANC OF AMERICA SECURITIES	4,400.000	138,534		0	L
073902-10-8	BEAR STEARNS COS., INC.	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	13,000.000	676,397		0	L
079860-10-2	BELLSOUTH CORP.	08/22/2002	Various	52,800.000	1,317,706		0	L
055482-10-3	BJ SERVICES CO	08/22/2002	Various	57,100.000	1,670,060		0	L
093671-10-5	BLOCK (H. & R.), INC.	09/06/2002	Various	13,700.000	662,220		0	L
09643P-10-8	BLYTH INC.	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	3,800.000	108,777		0	L
099724-10-6	BORG WARNER INC.	08/22/2002	Various	71,400.000	3,902,306		0	L
103430-10-4	BOYKIN LODGING	07/02/2002	MORGAN STANLEY DEAN WITTER	4,700.000	46,930		0	L
110122-10-8	BRISTOL-MYERS SQUIBB CO.	09/09/2002	Various	117,400.000	2,886,836		0	L
111621-10-8	BROCADE COMMUNICATIONS SYSTEMS INC	09/16/2002	Various	160,900.000	2,260,779		0	L
117043-10-9	BRUNSWICK CORP.	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	400.000	9,616		0	L
126408-10-3	C S X CORP.	09/06/2002	Various	2,800.000	83,099		0	L
12709P-10-3	CABOT MICROELECTRONICS CORPORATION	08/22/2002	MORGAN STANLEY DEAN WITTER	200.000	9,790		0	L
127387-10-8	CADENCE DESIGNS SYS INC	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	3,400.000	38,527		0	L
139733-10-9	CAPITAL AUTOMOTIVE REIT	08/06/2002	CANTOR, FITZGERALD & CO.	6,200.000	153,333		0	L
14040H-10-5	CAPITAL ONE FINANCIAL CORP	09/18/2002	Various	79,700.000	2,794,178		0	L
124830-10-0	CBL AND ASSOCIATES	07/12/2002	LEHMAN BROTHERS INC.	27,700.000	1,026,399		0	L
15101Q-10-8	CELESTICA	09/17/2002	Various	194,300.000	4,035,414		0	L
151313-10-3	CENDANT CORPORATION	08/19/2002	Various	188,100.000	2,521,759		0	L
151895-10-9	CENTERPOINT PROPERTIES CORP	09/24/2002	BERNSTEIN (SANFORD C.) & CO., INC.	50,000.000	2,758,285		0	L
156700-10-6	CENTURYTEL INC	08/22/2002	Various	31,200.000	819,029		0	L
156700-40-3	CENTURYTEL INC	07/01/2002	DIRECT	1,116,725.000	1,116,725		0	L
156880-10-6	CERTEGY INC.	08/22/2002	Various	900.000	29,930		0	L
159864-10-7	CHARLES RIVER LAB	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	6,200.000	230,774		0	L
161726-10-4	CHATEAU COMMUNITIES	07/25/2002	Various	73,400.000	2,064,133		0	L
162813-10-9	CHECKFREE CORP	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	800.000	8,776		0	L
166764-10-0	CHEVRONTEXACO CORP	08/22/2002	Various	68,900.000	5,075,419		0	L
168615-10-2	CHICO FAS INC	07/30/2002	Various	9,050.000	0		0	L
170040-10-9	CHIRON CORP.	08/12/2002	BANC OF AMERICA SECURITIES	200.000	7,570		0	L
171779-10-1	CIENA CORP	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	9,000.000	40,860		0	L
172737-10-8	CIRCUIT CITY STORES, INC.	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	11,800.000	170,739		0	L
17275R-10-2	CISCO SYSTEMS, INC.	09/20/2002	Various	831,200.000	10,502,751		0	L
12612W-10-4	CNF INC	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	6,600.000	203,292		0	L
189754-10-4	COACH INC	08/22/2002	Various	11,200.000	24,300		0	L
19034Q-11-0	COAST FEDERAL LITIGATION CONTINGENT PAYMENT RIGHTS TRUST	01/01/2002	DIRECT	10,800.000	0		0	L
191216-10-0	COCA-COLA CO.	08/22/2002	Various	211,900.000	10,795,093		0	L
191219-10-4	COCA-COLA ENTERPRISES, INC.	08/22/2002	Various	76,400.000	1,529,466		0	L
201723-10-3	COMMERCIAL METALS CO	07/01/2002	Various	4,800.000	0		0	L
205363-10-4	COMPUTER SCIENCES CORP.	09/06/2002	Various	24,300.000	871,191		0	L
205887-10-2	CONAGRA FOODS INC	09/06/2002	Various	95,600.000	2,438,107		0	L
20825C-10-4	CONOCOPHILLIPS	09/03/2002	CANTOR, FITZGERALD & CO.	85,000.000	4,474,953		0	L
209115-10-4	CONSOLIDATED EDISON CO. OF NEW YORK, INC.	09/19/2002	SALOMON SMITH BARNEY	87,100.000	3,486,790		0	L
216831-10-7	COOPER TIRE & RUBBER CO.	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	9,600.000	167,195		0	L
217204-10-6	COPART INC	08/22/2002	Various	2,700.000	37,748		0	L
219350-10-5	CORNING, INC.	09/05/2002	FRANKEL, STUART, & CO., INC	200,000.000	411,560		0	L
222795-10-6	COUSINS PROPERTY	07/12/2002	LEHMAN BROTHERS INC.	32,700.000	770,419		0	L
225302-10-8	CREDENCE SYS CORP	08/22/2002	Various	1,700.000	22,507		0	L
225447-10-1	CREE INC	08/22/2002	Various	800.000	11,833		0	L
225756-10-5	CRESCENT REAL ESTATE	07/26/2002	Various	178,800.000	3,069,643		0	L
227116-10-0	CROMPTON CORPORATION	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,300.000	14,984		0	L
228186-10-2	CROWN AMERICAN REALTY	09/30/2002	Various	66,000.000	619,608		0	L
126349-10-9	CSG SYSTEMS INTERNATION	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,600.000	24,186		0	L
232806-10-9	CYPRESS SEMICONDUCTOR CORP.	08/22/2002	Various	2,300.000	29,170		0	L
232946-10-3	CYTYC CORPORATION	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	6,100.000	54,948		0	L
237194-10-5	DARDEN RESTAURANTS INC	08/12/2002	BANC OF AMERICA SECURITIES	2,900.000	64,880		0	L
242370-10-4	DEAN FOODS	08/22/2002	Various	800.000	30,160		0	L
247025-10-9	DELL COMPUTER, INC.	08/22/2002	Various	200,200.000	5,062,554		0	L
248019-10-1	DELUXE CORP.	09/06/2002	Various	5,600.000	248,110		0	L
251591-10-3	DEVELOPERS DIVER REALTY CORP	07/15/2002	SALOMON SMITH BARNEY	37,000.000	780,738		0	L
25179M-10-3	DEVON ENERGY CORP	09/30/2002	Various	36,300.000	1,708,672		0	L
251893-10-3	DEVRY INC	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	200.000	3,806		0	L
25247D-10-1	DIAL CORP.	08/19/2002	Various	59,900.000	1,202,079		0	L
254067-10-1	DILLARDS INC	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	16,600.000	366,528		0	L

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256605-10-6	DOLE FOODS CO.	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	500.000	13,410		0	L
261878-10-2	DREYER'S GRAND ICE CREAM, INC.	08/22/2002	Various	100.000	6,743		0	L
261934-10-3	DREYFUS MONEY MARKET	09/24/2002	DIRECT	53,743,870.970	53,743,871		0	L
263534-10-9	DU PONT (E.I.) DE NEMOURS & CO., INC.	09/09/2002	Various	297,600.000	12,403,626		0	L
264399-54-4	DUKE ENERGY CORP	09/27/2002	GOLDMAN, SACHS & CO.	75,000.000	1,188,750		0	L
277432-10-0	EASTMAN CHEMICAL COMPANY	08/12/2002	BANC OF AMERICA SECURITIES	1,000.000	45,310		0	L
277461-10-9	EASTMAN KODAK CO.	09/23/2002	Various	477,600.000	14,047,454		0	L
278265-10-3	EATON VANCE CORP	08/22/2002	Various	1,300.000	38,347		0	L
278642-10-3	EBAY INC	08/12/2002	Various	14,000.000	758,001		0	L
28176E-10-8	EDWARDS LIFESCIENCES CORP	08/22/2002	MORGAN STANLEY DEAN WITTER	200.000	5,047		0	L
285512-10-9	ELECTRONIC ARTS INC	08/12/2002	BANC OF AMERICA SECURITIES	13,000.000	790,322		0	L
291011-10-4	EMERSON ELECTRIC CO.	09/16/2002	Various	187,100.000	8,706,687		0	L
291525-10-3	EMMIS COMMUNICATIONS CORP	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	2,000.000	31,946		0	L
29266R-10-8	ENERGIZER HOLDINGS INC	08/22/2002	MORGAN STANLEY DEAN WITTER	1,000.000	29,516		0	L
292866-10-0	ENGINEERED SUPPORT SYSTEMS INC	07/15/2002	CANTOR, FITZGERALD & CO.	2,500.000	124,239		0	L
294741-10-3	EQUITY OFFICE PROPERTIES TRUST	08/22/2002	Various	41,600.000	994,431		0	L
29476L-10-7	EQUITY RESIDENTIAL	08/22/2002	Various	17,300.000	443,442		0	L
30231G-10-2	EXXON MOBIL CORPORATION	08/22/2002	Various	229,900.000	8,272,319		0	L
302491-30-3	F M C CORP	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	4,100.000	101,689		0	L
303250-10-4	FAIR ISAAC & CO	08/05/2002	MERGER	3,165.900	110,507		0	L
313586-10-9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/20/2002	Various	109,100.000	7,609,227		0	L
31428X-10-6	FEDEX CORPORATION	08/12/2002	BANC OF AMERICA SECURITIES	8,900.000	424,765		0	L
30241L-10-9	FEI COMPANY	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	100.000	1,873		0	L
81369Y-60-5	FINANCIAL SELECT SECTOR SPR FUND	08/28/2002	Various	216,300.000	4,720,178		0	L
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST	07/15/2002	BANC OF AMERICA SECURITIES	53,000.000	1,620,955		0	L
345838-10-6	FOREST LABORATORIES, INC.	08/28/2002	Various	63,500.000	4,596,937		0	L
313400-30-1	FREDDIE MAC	09/18/2002	Various	132,400.000	8,062,483		0	L
363576-10-9	GALLAGHER (ARTHUR J & CO)	08/22/2002	MORGAN STANLEY DEAN WITTER	1,600.000	48,047		0	L
369604-10-3	GENERAL ELECTRIC CO.	08/22/2002	Various	466,400.000	12,730,371		0	L
375558-10-3	GILEAD	09/12/2002	Various	144,200.000	4,665,267		0	L
37803P-10-5	GLENBOROUGH REALTY	07/25/2002	Various	63,900.000	1,316,187		0	L
379302-10-2	GLIMCHER REALTY TRUST	09/27/2002	Various	44,900.000	813,966		0	L
382388-10-6	GOODRICH CORPORATION	08/12/2002	BANC OF AMERICA SECURITIES	7,000.000	167,922		0	L
406216-10-1	HALLIBURTON CO.	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	10,900.000	99,221		0	L
410768-10-5	HANOVER COMPRESSOR	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	200.000	1,578		0	L
413619-10-7	HARRAH'S ENTERTAINMENT INC	09/27/2002	Various	122,200.000	5,736,913		0	L
413875-10-5	HARRIS CORP.	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	2,400.000	76,233		0	L
415864-10-7	HARSCO CORP.	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	5,800.000	169,047		0	L
41933#-ZZ-8	HAVCO WOOD PRODUCT COMMON STOCK	08/07/2002	EXCHANGE	395.310	400,000		0	A
42222G-10-8	HEALTH NET INC	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,600.000	35,973		0	L
426281-10-1	HENRY JACK & ASSOCIATES	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,800.000	25,458		0	L
428236-10-3	HEWLETT-PACKARD CO.	08/22/2002	Various	376,300.000	5,134,003		0	L
43357B-10-4	HISPANIC BROADCASTING CORP.	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	200.000	4,420		0	L
437076-10-2	HOME DEPOT, INC. (THE)	08/22/2002	Various	73,300.000	2,144,430		0	L
44106M-10-2	HOSPITALITY PROPERTY TRUST	07/02/2002	LEGG MASON	7,000.000	255,390		0	L
441815-10-7	HOUSEHOLD INTERNATIONAL, INC.	09/19/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	59,300.000	1,713,562		0	L
444859-10-2	HUMANA, INC.	08/21/2002	Various	48,800.000	610,896		0	L
448924-10-0	ICN PHARMACEUTICALS, INC.	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	11,200.000	99,644		0	L
449370-10-5	IDEC PHARMECEUTICALS CORP	09/26/2002	Various	1,500.000	62,903		0	L
45337C-10-2	INCYTE GENOMICS INC.	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	8,900.000	55,555		0	L
458118-10-6	INTEGRATED DEVISE TECHNOLOGY	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	600.000	7,272		0	L
458140-10-0	INTEL CORP.	09/17/2002	Various	607,800.000	10,680,658		0	L
459200-10-1	INTERNATIONAL BUSINESS MACHINE	08/22/2002	Various	110,200.000	7,904,001		0	L
460146-10-3	INTERNATIONAL PAPER CO.	09/27/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	132,500.000	4,461,948		0	L
46060X-10-7	INTERNET SECURITY SYSTEMS	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	900.000	14,229		0	L
46072H-10-8	INTERSTATE BAKERIES CORP.	09/09/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	7,000.000	162,455		0	L
461202-10-3	INTUIT INC	09/06/2002	Various	5,400.000	241,258		0	L
45031U-10-1	ISTAR FINANCIAL	07/02/2002	LEGG MASON	16,400.000	471,605		0	L
450911-10-2	ITT INDUSTRIES, INC.	08/22/2002	Various	23,900.000	1,583,273		0	L
466189-10-7	J.JILL GROUP	07/02/2002	CANTOR, FITZGERALD & CO.	1,700.000	0		0	L
466313-10-3	JABIL CIRCUIT INC	08/12/2002	BANC OF AMERICA SECURITIES	11,000.000	191,761		0	L
46612K-10-8	JDA SOFTWARE GROUP INC	07/02/2002	CANTOR, FITZGERALD & CO.	8,000.000	202,142		0	L
478160-10-4	JOHNSON & JOHNSON	08/22/2002	Various	83,000.000	4,415,614		0	L
478366-10-7	JOHNSON CONTROLS, INC.	08/19/2002	Various	53,400.000	4,259,057		0	L

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487836-10-8	KELLOGG CO.	08/22/2002	Various	161,600.000	5,401,716		0	L
49427F-10-8	KILROY REALTY CORPORATION	07/12/2002	SALOMON SMITH BARNEY	35,000.000	867,598		0	L
482480-10-0	KLA-TENCOR CORP	08/22/2002	Various	154,800.000	5,867,325		0	L
50075N-10-4	KRAFT FOODS INC	08/22/2002	Various	59,400.000	2,325,548		0	L
501014-10-4	KRISPY KREME DOUGHNUTS INC	07/23/2002	CANTOR, FITZGERALD & CO.	13,900.000	479,957		0	L
502161-10-2	L S I LOGIC CORP.	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	6,500.000	45,334		0	L
502392-10-3	L T X CORP.	08/22/2002	MORGAN STANLEY DEAN WITTER	200.000	2,185		0	L
502424-10-4	L-3 COMMUNICATIONS HOLDINGS	08/22/2002	Various	400.000	20,569		0	L
515098-10-1	LANDSTAR SYSTEMS INC	08/13/2002	Various	2,700.000	0		0	L
518415-10-4	LATTICE SEMICONDUCTOR	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	400.000	2,841		0	L
524651-10-6	LEGATO SYS INC	08/22/2002	Various	4,600.000	14,389		0	L
531172-10-4	LIBERTY PROPERTY TRUST	09/19/2002	Various	70,000.000	2,200,478		0	L
53219L-10-9	LIFEPOINT HOSPITALS INC	08/22/2002	Various	1,700.000	54,788		0	L
535678-10-6	LINEAR TECHNOLOGY CORP.	09/03/2002	Various	215,500.000	5,631,643		0	L
539320-10-1	LIZ CLAIBORNE, INC.	08/19/2002	Various	98,300.000	2,861,039		0	L
546347-10-5	LOUISIANA-PACIFIC CORP.	08/12/2002	BANC OF AMERICA SECURITIES	9,800.000	72,902		0	L
548661-10-7	LOWE'S COS., INC.	09/27/2002	Various	130,200.000	5,422,904		0	L
552078-10-7	LYONDELL PETROCHEMICAL CO.	08/22/2002	Various	70,500.000	946,443		0	L
556100-10-5	MACROMEDIA INC	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	4,000.000	30,423		0	L
562567-10-7	MANDALAY RESORT GROUP	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	4,000.000	120,030		0	L
564682-10-2	MANUFACTURED HOME COMMUNITIES, INC.	07/01/2002	LEHMAN BROTHERS INC.	40,800.000	1,430,448		0	L
565849-10-6	MARATHON OIL CORP	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	6,100.000	150,114		0	L
571748-10-2	MARSH & MC LENNAN CO., INC.	07/01/2002	Various	16,600.000	0		0	L
577081-10-2	MATTEL, INC.	08/19/2002	Various	227,500.000	4,269,243		0	L
577914-10-4	MAVERICK TUBE CORP	07/16/2002	CANTOR, FITZGERALD & CO.	9,400.000	120,881		0	L
578592-10-7	MAYTAG CORP.	08/12/2002	BANC OF AMERICA SECURITIES	800.000	23,972		0	L
580037-10-9	MCDERMOTT INTERNATIONAL, INC.	08/12/2002	Various	34,300.000	207,380		0	L
58155Q-10-3	MCKESSON CORP	08/12/2002	BANC OF AMERICA SECURITIES	8,700.000	294,471		0	L
584699-10-2	MEDIMMUNE INC	08/22/2002	Various	274,800.000	7,696,082		0	L
585055-10-6	MEDTRONICS, INC.	09/19/2002	Various	182,400.000	7,462,045		0	L
589331-10-7	MERCK & CO., INC.	08/22/2002	Various	79,600.000	3,953,036		0	L
590188-10-8	MERRILL LYNCH & CO., INC.	08/22/2002	Various	98,100.000	3,522,062		0	L
59156R-10-8	METLIFE	09/19/2002	Various	249,900.000	6,582,782		0	L
594918-10-4	MICROSOFT CORP.	08/22/2002	Various	211,500.000	9,733,971		0	L
604675-10-8	MIRANT CORPORATION	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	54,100.000	156,517		0	L
61166W-10-1	MONSANTO COMPANY	08/22/2002	Various	13,260.370	207,147		0	L
617446-44-8	MORGAN STANLEY	09/19/2002	Various	183,600.000	7,188,875		0	L
620076-10-9	MOTOROLA, INC.	09/30/2002	Various	454,200.000	4,934,107		0	L
628464-10-9	MYERS INDS INC	09/03/2002	Various	1,931.000	0		0	L
637071-10-1	NATIONAL OILWELL INC	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	4,800.000	84,057		0	L
63934E-10-8	NAVISTAR INTERNATIONAL CORP.	09/13/2002	Various	141,700.000	3,527,043		0	L
62886E-10-8	NCR CORP	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	9,200.000	254,600		0	L
640938-10-6	NETWORK ASSOCIATES INC	08/22/2002	MORGAN STANLEY DEAN WITTER	800.000	12,266		0	L
641234-10-9	NEUBERGER BERMAN INC	08/22/2002	Various	1,700.000	53,846		0	L
67066G-10-4	NIVIDIA	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	3,600.000	57,888		0	L
666807-10-2	NORTHROP GRUMMAN CORP	08/22/2002	Various	41,400.000	4,453,189		0	L
670006-10-5	NOVELL, INC.	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	117,100.000	261,882		0	L
674599-10-5	OCCIDENTAL PETROLEUM CORP.	09/20/2002	Various	86,700.000	2,426,479		0	L
682680-10-3	ONEOK INC	09/09/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	21,000.000	404,640		0	L
68389X-10-5	ORACLE CORP.	09/04/2002	Various	499,900.000	4,791,142		0	L
693506-10-7	P P G INDUSTRIES, INC.	08/12/2002	BANC OF AMERICA SECURITIES	4,100.000	232,203		0	L
693718-10-8	PACCAR, INC.	09/12/2002	JEFFERIES & COMPANY, INC.	101,500.000	3,528,851		0	L
703481-10-1	PATTERSON UTI ENERGY INC	08/22/2002	MORGAN STANLEY DEAN WITTER	200.000	5,162		0	L
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUST	07/15/2002	WACHOVIA SECURITIES	41,000.000	998,195		0	L
709323-10-9	PENNZOIL-QUAKER STATE CO	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,800.000	39,359		0	L
714290-10-3	PERRIGO COMPANY	08/22/2002	Various	1,400.000	14,977		0	L
716768-10-6	PETSMART INC	09/06/2002	Various	33,900.000	502,702		0	L
717081-10-3	PFIZER, INC.	08/22/2002	Various	351,400.000	11,162,059		0	L
71713U-10-2	PHARMACIA CORPORATION	08/22/2002	Various	82,300.000	3,411,334		0	L
720279-10-8	PIER 1, INC.	08/22/2002	Various	21,700.000	366,331		0	L
725701-10-6	PITTSTON BRINK'S GROUP	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	4,400.000	103,022		0	L
729132-10-0	PLEXUS CORP	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	200.000	2,762		0	L
729251-10-8	PLUM CREEK TIMBER CO INC COM	08/22/2002	Various	6,900.000	186,081		0	L
69344F-10-6	PMC - SIERRA INC	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	3,000.000	28,415		0	L

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
73172K-10-4	POLYCOM INC.	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,400.000	14,447		0	L
739363-10-9	POWERWAVE TECHNOLOGIES INC	08/22/2002	Various	10,700.000	71,112		0	L
741917-10-8	PRIME HOSPITALITY	07/02/2002	MORGAN STANLEY DEAN WITTER	7,000.000	84,770		0	L
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC	08/12/2002	Various	2,300.000	64,654		0	L
742718-10-9	PROCTER & GAMBLE CO.	08/22/2002	Various	54,000.000	4,779,709		0	L
744320-10-2	PRUDENTIAL FINANCIAL INC	09/27/2002	Various	158,500.000	4,617,845		0	L
74460D-10-9	PUBLIC STORAGE INC	09/19/2002	GOLDMAN, SACHS & CO.	60,000.000	1,922,172		0	L
747277-10-1	QLOGIC CORP	08/12/2002	BANC OF AMERICA SECURITIES	1,100.000	38,832		0	L
74762E-10-2	QUANTA SERVICES	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	9,200.000	23,276		0	L
747906-20-4	QUANTUM CORP.-DLT & STORAGE	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	16,000.000	38,517		0	L
748767-10-0	QUINTILES	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	56,300.000	517,735		0	L
755111-60-6	RATHEON	09/30/2002	SALOMON SMITH BARNEY	5,500.000	278,009		0	L
755111-50-7	RAYTHEON COMPANY	08/22/2002	Various	116,500.000	3,702,811		0	L
755267-10-1	READERS DIGEST ASSOC., INC.	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	600.000	8,898		0	L
76128Q-10-9	RETEK INC	08/22/2002	MORGAN STANLEY DEAN WITTER	100.000	693		0	L
74955J-10-8	RFS HOTEL INVESTORS	07/02/2002	MORGAN STANLEY DEAN WITTER	7,000.000	94,220		0	L
772739-20-7	ROCK TENN CO.	08/22/2002	CANTOR, FITZGERALD & CO.	8,200.000	137,873		0	L
773903-10-9	ROCKWELL INTERNATIONAL CORP.	08/12/2002	BANC OF AMERICA SECURITIES	29,600.000	543,962		0	L
779273-10-1	ROUSE CO	09/30/2002	Various	89,100.000	2,749,339		0	L
779382-10-0	ROWAN COS., INC.	08/22/2002	Various	141,000.000	2,667,904		0	L
749719-10-0	RSA SECURITY INC	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	9,200.000	35,483		0	L
783549-10-8	RYDER SYSTEM, INC.	09/06/2002	Various	48,900.000	1,191,674		0	L
784117-10-3	S E I CORP	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	2,800.000	68,517		0	L
80004C-10-1	SANDISK CORP.	08/22/2002	Various	6,400.000	101,666		0	L
78387G-10-3	SBC COMMUNICATIONS INC.	09/12/2002	Various	160,500.000	4,304,082		0	L
807066-10-5	SCHOLASTIC CORP.	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	700.000	25,007		0	L
808655-10-4	SCIENTIFIC-ATLANTA, INC.	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	34,900.000	424,908		0	L
81211K-10-0	SEALED AIR CORP.	09/06/2002	Various	36,300.000	561,035		0	L
816850-10-1	SEMTECH CORPORATION	08/22/2002	MORGAN STANLEY DEAN WITTER	700.000	15,565		0	L
82567D-10-4	SHURGARD STORAGE CENTERS CL A	07/23/2002	Various	41,600.000	1,279,204		0	L
825846-10-8	SICOR INC	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	37,200.000	519,156		0	L
828806-10-9	SIMON PROPERTY GROUP INC	08/22/2002	Various	50,700.000	1,612,315		0	L
829073-10-5	SIMPSON MANUFACTURING	08/19/2002	Various	2,600.000	0		0	L
83088M-10-2	SKYWORKS SOLUTIONS INC	06/28/2002	DISTRIBUTION	4,808.700	182,671		0	L
832110-10-0	SMITH INTERNATIONAL, INC.	08/22/2002	Various	132,553.000	3,521,779		0	L
83237C-50-0	SMITHKLINE BEECHAM SERIES B1, AUCTION RATE PREFERRED	07/01/2002	DIRECT	15,279,200.000	15,279,200		0	A
834376-10-5	SOLUTIA INC	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	5,800.000	33,991		0	L
852061-10-0	SPRINT	09/06/2002	Various	9,700.000	97,313		0	L
852061-50-6	SPRINT CORP (PCS GROUP)	08/12/2002	Various	3,800.000	15,864		0	L
784635-10-4	SPX CORP	08/22/2002	Various	26,100.000	2,611,424		0	L
790849-10-3	ST JUDE MEDICAL, INC.	08/12/2002	Various	7,800.000	104,625		0	L
852891-10-0	STANCORP FINANCIAL GROUP INC	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	600.000	32,520		0	L
85590A-20-3	STARWOOD HOTELS & RESORTS TRUST	07/25/2002	Various	118,800.000	3,049,921		0	L
862111-20-0	STORAGE TECHNOLOGY CORP.	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	6,300.000	86,326		0	L
868536-10-3	SUPER VALU STORES, INC.	09/06/2002	Various	42,300.000	897,315		0	L
870756-10-3	SWIFT TRANSPORTATION CO INC	08/22/2002	Various	2,100.000	39,687		0	L
871399-10-1	SYLVAN KEE SYSTEMS	08/22/2002	Various	2,800.000	44,903		0	L
871503-10-8	SYMANTEC CORP.	08/22/2002	Various	155,700.000	5,184,776		0	L
871607-10-7	SYNOPSYS INC	08/22/2002	Various	200.000	9,006		0	L
876664-10-3	TAUBMAN CENTERS INC	09/27/2002	Various	66,100.000	959,531		0	L
878895-20-0	TECUMSEH PRODUCTS CO - CL A	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	2,400.000	117,631		0	L
879868-20-6	TEMPLE-INLAND INC	07/01/2002	DIRECT	1,000,000.000	1,000,000		0	L
88033G-10-0	TENET HEALTHCARE CORP.	09/06/2002	Various	250,050.000	10,150,714		0	L
882508-10-4	TEXAS INSTRUMENTS, INC.	09/16/2002	Various	242,100.000	4,458,901		0	L
883203-10-1	TEXTRON, INC.	08/22/2002	Various	22,400.000	887,842		0	L
884315-10-2	THOMAS & BETTS CORP.	08/12/2002	Various	13,200.000	192,303		0	L
885160-10-1	THOR INDUSTRIES, INC.	07/09/2002	Various	3,550.000	0		0	L
872443-40-3	THQ INC	09/30/2002	Various	204,500.000	4,300,386		0	L
886423-10-2	TIDEWATER, INC.	08/22/2002	Various	33,600.000	913,175		0	L
888266-10-3	TITAN CORP.	08/22/2002	Various	3,400.000	38,635		0	L
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	1,200.000	45,000		0	L
89420G-10-9	TRAVELERS PROPERTY CASUALTY CO, CL A	08/30/2002	Various	13,088.000	12,723		0	L
89420G-40-6	TRAVELERS PROPERTY CASUALTY CO, CL B	08/30/2002	Various	26,890.000	26,657		0	L
89674K-10-3	TRIQUENT SEMICONDUCTOR	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	24,400.000	168,767		0	L

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902124-10-6	TYCO INTERNATIONAL LTD	08/22/2002	Various	435,500.000	4,565,018		0	L
907818-10-8	UNION PACIFIC CORP	08/12/2002	BANC OF AMERICA SECURITIES	11,900.000	710,772		0	L
909214-10-8	UNISYS CORP.	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	3,000.000	20,844		0	L
909218-10-9	UNIT CORP	08/22/2002	CANTOR, FITZGERALD & CO.	2,000.000	35,316		0	L
910197-10-2	UNITED DOMINION	09/30/2002	JEFFERIES & COMPANY, INC.	92,400.000	1,474,084		0	L
911312-10-6	UNITED PARCEL SERVICE INC	08/12/2002	Various	6,700.000	408,297		0	L
913017-10-9	UNITED TECHNOLOGIES CORP.	08/22/2002	Various	19,600.000	1,305,373		0	L
903236-10-7	URS CORP	08/29/2002	CANTOR, FITZGERALD & CO.	2,800.000	64,676		0	L
918204-10-8	V F CORP.	08/19/2002	Various	54,400.000	2,073,016		0	L
922206-10-7	VARIAN INC	08/22/2002	MORGAN STANLEY DEAN WITTER	6,700.000	234,491		0	L
92220P-10-5	VARIAN MEDICAL SYSTEMS INC	08/22/2002	MORGAN STANLEY DEAN WITTER	400.000	16,724		0	L
92343V-10-4	VERIZON COMMUNICATIONS	09/18/2002	Various	266,100.000	8,160,084		0	L
92532F-10-0	VERTEX PHARMACEUTICALS	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	11,000.000	199,293		0	L
925524-30-8	VIACOM - CLASS B	08/22/2002	Various	119,400.000	4,608,248		0	L
92839U-10-7	VISTEON CORP	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	9,200.000	95,590		0	L
92844S-10-5	VISX INC	07/25/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	900.000	7,038		0	L
930059-10-0	WADDELL & REED FINANCIAL	08/22/2002	Various	9,200.000	174,511		0	L
932270-10-1	WALLACE COMPUTER SERVICES, INC.	09/09/2002	Various	10,700.000	203,019		0	L
931142-10-3	WAL-MART STORES, INC.	09/26/2002	Various	188,100.000	9,513,806		0	L
939640-10-8	WASHINGTON POST CO. (THE)	08/22/2002	Various	200.000	134,617		0	L
94106L-10-9	WASTE MANAGEMENT INC	09/20/2002	Various	271,100.000	6,611,018		0	L
942683-10-3	WATSON PHARMACEUTICALS INC	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	3,100.000	57,930		0	L
942712-10-0	WATSON WYATT	07/24/2002	CANTOR, FITZGERALD & CO.	6,900.000	151,158		0	L
948741-10-3	WEINGARTEN REALTY	07/12/2002	BANC OF AMERICA SECURITIES	16,600.000	575,358		0	L
950590-10-9	WENDY'S INTERNATIONAL, INC.	09/26/2002	MORGAN STANLEY DEAN WITTER	169,700.000	5,535,008		0	L
961765-10-4	WESTWOOD HOLDINGS GROUP	07/01/2002	DISTRIBUTION	970.750	10,325		0	L
963320-10-6	WHIRLPOOL CORP.	08/12/2002	BANC OF AMERICA SECURITIES	2,900.000	152,328		0	L
969904-10-1	WILLIAMS SONOMA, INC.	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	900.000	23,135		0	L
983024-10-0	WYETH	09/27/2002	Various	303,400.000	11,541,066		0	L
984121-10-3	XEROX CORP.	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	7,800.000	42,599		0	L
98385X-10-6	XTO ENERGY INC	09/30/2002	Various	1,807.000	37,296		0	L
988498-10-1	YUM BRANDS INC	08/19/2002	Various	256,100.000	7,300,755		0	L
98956P-10-2	ZIMMER HOLDINGS	08/21/2002	Various	138,400.000	5,018,148		0	L
Total UNITED STATES					618,251,812	XXX	0	XXX
Canada								
656568-10-2	NORTEL NETWORKS CORP	09/05/2002	FRANKEL, STUART, & CO., INC	200,000.000	237,700		0	L
Total CANADA					237,700	XXX	0	XXX
Other Countries								
G1150G-11-1	ACCENTURE LTD	09/27/2002	BANC OF AMERICA SECURITIES	261,700.000	3,695,204		0	L
G0070K-10-3	ACE LIMITED	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	14,400.000	389,945		0	L
J01176-11-4	ALPS ELECTRIC	09/17/2002	DAIWA SECURITIES AMERICA INC.	50,000.000	610,907		0	U
Y04327-10-5	ASUSTEK COMPUTER INC	09/05/2002	SALOMON SMITH BARNEY	300,000.000	696,824		0	U
Q18193-12-0	BHP BILLITON LTD	08/23/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	117,000.000	612,154		0	U
J05124-14-4	CANON	08/23/2002	GOLDMAN, SACHS & CO.	20,000.000	741,496		0	L
G24182-10-0	COOPER INDUSTRIES INC CLASS A	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	300.000	9,879		0	L
Q3018U-10-9	CSL LTD.	08/21/2002	MACQUARIE EQUITIES (USA), INC	26,000.000	400,995		0	L
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	09/09/2002	NOMURA SECURITIES INTERNATIONAL	115.000	536,485		0	U
J13440-10-2	FANUC	08/23/2002	DEUTSCHE BANK CAPITAL CORP.	13,100.000	614,269		0	U
Y30327-10-3	HANG SENG BANK	08/27/2002	CREDT LYONNAIS SECURITIES	55,000.000	601,243		0	U
Y36861-10-5	HON HAI PRECISION INDUSTRIES	08/28/2002	SALOMON SMITH BARNEY	154,000.000	593,253		0	U
G4611#-13-6	INTERTEK TESTING SERVICES LIMITED	08/01/2002	DIRECT	243,794.000	620,880		0	U
Y4989M-10-1	KT CORP	08/21/2002	GOOD MORNING SECURITIES	27,000.000	1,204,332		0	U
J43830-11-6	MITSUBISHI CORPORATION	09/17/2002	DEUTSCHE BANK CAPITAL CORP.	90,000.000	587,203		0	L
J44497-10-5	MITSUBISHI TOKYO FINANCIAL GROUP	09/09/2002	GOLDMAN, SACHS & CO.	88.000	574,466		0	L
J51699-10-6	NINTENDO CO LTD	08/23/2002	Various	12,800.000	1,567,951		0	U
Y7174J-10-6	QUANTA COMPUTER INCORP	08/27/2002	SALOMON SMITH BARNEY	250,000.000	614,733		0	U
Y7220N-10-1	REALTEK SEMICONDUCTOR CORP	08/28/2002	SALOMON SMITH BARNEY	191,000.000	589,037		0	U
V81378-14-9	SINGAPORE PRESS	08/21/2002	DEUTSCHE BANK CAPITAL CORP.	101,500.000	1,155,404		0	U
J75605-10-5	SKYLARK CO LTD	09/09/2002	GOLDMAN, SACHS & CO.	25,000.000	562,823		0	U
J81281-11-5	TAKEDA CHEMICAL	08/05/2002	Various	28,000.000	1,182,975		0	L
Q9104H-10-0	TOLL HOLDINGS LTD	09/16/2002	Various	43,900.000	810,132		0	U
V96194-12-7	UNITED OVERSEAS BANK	08/27/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	78,000.000	598,236		0	L
J96612-11-4	YAMATO TRANSPORT CO	09/09/2002	Various	60,000.000	1,033,740		0	U

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
Total Other Countries					20,604,565	XXX	0	XXX
6899999 - Total - Common Stocks - Industrial, Misc.					639,094,077	XXX	0	XXX
PARENT, SUBSIDIARIES, AND AFFILIATES United States								
02003@-10-1	ALLSTATE LIFE INSURANCE COMPANY	09/30/2002	DISTRIBUTION	0.000	100,000,000		0	A
Total UNITED STATES					100,000,000	XXX	0	XXX
6999999 - Total - Common Stocks - Parent, Subsidiaries, Affiliates					100,000,000	XXX	0	XXX
7099997 - Total - Common Stocks - Part 3					837,347,511	XXX	0	XXX
7099998 - Total - Common Stock - Part 5					364,341,991	XXX	0	XXX
7099999 - Total - Common Stocks					1,201,689,502	XXX	0	XXX
7199999 - Total - Preferred and Common Stocks					1,251,911,040	XXX	0	XXX
7299999 - Totals					4,275,268,146	XXX	14,073,314	XXX

(a) For all common stock bearing the NAIC designation "U" provide: the number of such issues 17 .

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
BONDS GOVERNMENTS UNITED STATES																
313313-A2-4	FC DISCOUNT NOTE	07/31/2002	MATURED		1,500,000	1,500,000	1,496,600	1,500,000	2,101	0	0	0	0	0		1PE
362034-CV-0	GOVT NATL MTG ASSOC I #008184	09/01/2002	SCHEDULED REDEMPTION		721	721	737	721	(13)	0	0	0	0	15		1
362041-W8-4	GOVT NATL MTG ASSOC I #014171	09/01/2002	SCHEDULED REDEMPTION		47	47	47	47	0	0	0	0	0	1		1
362041-Z2-4	GOVT NATL MTG ASSOC I #014261	09/01/2002	SCHEDULED REDEMPTION		592	592	595	592	(4)	0	0	0	0	10		1
362042-UB-7	GOVT NATL MTG ASSOC I #014978	09/01/2002	SCHEDULED REDEMPTION		432	432	434	432	(2)	0	0	0	0	7		1
362043-TC-5	GOVT NATL MTG ASSOC I #015847	09/01/2002	SCHEDULED REDEMPTION		59	59	59	59	0	0	0	0	0	1		1
362044-L6-4	GOVT NATL MTG ASSOC I #016549	09/01/2002	SCHEDULED REDEMPTION		46	46	46	46	0	0	0	0	0	1		1
362045-HA-7	GOVT NATL MTG ASSOC I #017325	09/01/2002	SCHEDULED REDEMPTION		36	36	36	36	0	0	0	0	0	1		1
36215X-KG-6	GOVT NATL MTG ASSOC I #147995	09/01/2002	SCHEDULED REDEMPTION		7,445	7,445	7,793	7,445	(571)	0	0	0	0	64		1
362162-WV-7	GOVT NATL MTG ASSOC I #181660	09/01/2002	SCHEDULED REDEMPTION		485	485	510	485	(32)	0	0	0	0	9		1
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840	09/01/2002	SCHEDULED REDEMPTION		83	83	83	83	(1)	0	0	0	0	2		1
36219N-BZ-2	GOVT NATL MTG ASSOC I #253956	09/01/2002	SCHEDULED REDEMPTION		14,162	14,162	14,892	14,162	(650)	0	0	0	0	108		1
36220G-7G-1	GOVT NATL MTG ASSOC I #278195	09/01/2002	SCHEDULED REDEMPTION		788	788	818	788	(36)	0	0	0	0	18		1
36220N-MY-0	GOVT NATL MTG ASSOC I #283075	09/01/2002	SCHEDULED REDEMPTION		8,801	8,801	9,195	8,801	(358)	0	0	0	0	357		1
36220S-LV-6	GOVT NATL MTG ASSOC I #286640	09/01/2002	SCHEDULED REDEMPTION		345	345	369	345	(24)	0	0	0	0	122		1
36220T-G2-4	GOVT NATL MTG ASSOC I #287417	09/01/2002	SCHEDULED REDEMPTION		667	667	698	667	(36)	0	0	0	0	210		1
362205-TM-8	GOVT NATL MTG ASSOC I #297656	09/01/2002	SCHEDULED REDEMPTION		958,390	958,390	941,533	958,390	22,684	0	0	0	0	15,476		1
362206-QT-4	GOVT NATL MTG ASSOC I #298466	09/01/2002	SCHEDULED REDEMPTION		59	59	64	59	(7)	0	0	0	0	1		1
36224G-RB-6	GOVT NATL MTG ASSOC I #328182	09/01/2002	SCHEDULED REDEMPTION		880	880	900	880	(19)	0	0	0	0	20		1
36224H-GW-0	GOVT NATL MTG ASSOC I #328813	09/01/2002	SCHEDULED REDEMPTION		876	876	880	876	(8)	0	0	0	0	6		1
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059	09/01/2002	SCHEDULED REDEMPTION		22,141	22,141	22,393	22,141	(230)	0	0	0	0	134		1
36224T-W9-7	GOVT NATL MTG ASSOC I #338272	09/01/2002	SCHEDULED REDEMPTION		354,194	354,194	348,150	354,194	5,657	0	0	0	0	8,016		1
36224T-XN-5	GOVT NATL MTG ASSOC I #338285	09/01/2002	SCHEDULED REDEMPTION		1,192,245	1,192,245	1,173,758	1,192,245	24,335	0	0	0	0	24,853		1
36224W-TL-7	GOVT NATL MTG ASSOC I #340855	09/01/2002	SCHEDULED REDEMPTION		20,396	20,396	21,305	20,396	(794)	0	0	0	0	393		1
36224X-HX-2	GOVT NATL MTG ASSOC I #341446	09/01/2002	SCHEDULED REDEMPTION		431	431	436	431	(5)	0	0	0	0	8		1
36203C-6C-1	GOVT NATL MTG ASSOC I #345667	09/01/2002	SCHEDULED REDEMPTION		48,567	48,567	50,065	48,567	(1,681)	0	0	0	0	958		1
36203C-7J-5	GOVT NATL MTG ASSOC I #345697	09/01/2002	SCHEDULED REDEMPTION		188,677	188,677	194,544	188,677	(5,313)	0	0	0	0	3,572		1
36203E-VF-2	GOVT NATL MTG ASSOC I #347214	09/01/2002	SCHEDULED REDEMPTION		44,808	44,808	46,803	44,808	(2,238)	0	0	0	0	683		1
36203G-PS-6	GOVT NATL MTG ASSOC I #348833	09/01/2002	SCHEDULED REDEMPTION		1,173,800	1,173,800	1,177,406	1,173,800	(3,341)	0	0	0	0	19,251		1
36203K-MR-2	GOVT NATL MTG ASSOC I #351468	09/01/2002	SCHEDULED REDEMPTION		26,782	26,782	27,608	26,782	(762)	0	0	0	0	513		1
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056	09/01/2002	SCHEDULED REDEMPTION		104,969	104,969	99,729	104,969	6,901	0	0	0	0	2,518		1
36203L-D7-4	GOVT NATL MTG ASSOC I #352126	09/01/2002	Various		1,493,667	1,493,667	1,495,443	1,493,667	(3,094)	0	0	0	0	29,161		1
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632	09/01/2002	SCHEDULED REDEMPTION		9,483	9,483	9,624	9,483	(127)	0	0	0	0	211		1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733	09/01/2002	SCHEDULED REDEMPTION		82,448	82,448	81,175	82,448	1,505	0	0	0	0	1,603		1
36203S-HF-7	GOVT NATL MTG ASSOC I #357630	09/01/2002	SCHEDULED REDEMPTION		144	144	145	144	(2)	0	0	0	0	3		1
36203S-QM-2	GOVT NATL MTG ASSOC I #357860	09/01/2002	SCHEDULED REDEMPTION		165	165	167	165	(2)	0	0	0	0	3		1
36203T-DT-9	GOVT NATL MTG ASSOC I #358414	09/01/2002	SCHEDULED REDEMPTION		2,677	2,677	2,708	2,677	(29)	0	0	0	0	64		1
36204D-HW-2	GOVT NATL MTG ASSOC I #366645	09/01/2002	SCHEDULED REDEMPTION		198,230	198,230	188,504	198,230	8,958	0	0	0	0	2,415		1
36204D-NJ-4	GOVT NATL MTG ASSOC I #366793	09/01/2002	SCHEDULED REDEMPTION		160,230	160,230	162,821	160,230	(2,349)	0	0	0	0	3,284		1
36204E-5C-7	GOVT NATL MTG ASSOC I #368143	09/01/2002	SCHEDULED REDEMPTION		118,999	118,999	113,091	118,999	7,584	0	0	0	0	1,933		1
36204F-W2-6	GOVT NATL MTG ASSOC I #368865	09/01/2002	SCHEDULED REDEMPTION		87,412	87,412	86,066	87,412	1,186	0	0	0	0	1,418		1
36204J-NW-2	GOVT NATL MTG ASSOC I #371305	09/01/2002	SCHEDULED REDEMPTION		688	688	691	688	(5)	0	0	0	0	9		1
36204L-C9-0	GOVT NATL MTG ASSOC I #372796	09/01/2002	SCHEDULED REDEMPTION		110,009	110,009	113,540	110,009	(3,260)	0	0	0	0	2,150		1
36204L-DE-8	GOVT NATL MTG ASSOC I #372801	09/01/2002	SCHEDULED REDEMPTION		98,744	98,744	101,990	98,744	(3,707)	0	0	0	0	2,290		1
36204P-4B-5	GOVT NATL MTG ASSOC I #376218	09/01/2002	SCHEDULED REDEMPTION		33,539	33,539	34,587	33,539	(1,176)	0	0	0	0	927		1
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345	09/01/2002	SCHEDULED REDEMPTION		324,984	324,984	308,836	324,984	16,097	0	0	0	0	5,253		1
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367	09/01/2002	SCHEDULED REDEMPTION		155,051	155,051	152,625	155,051	2,903	0	0	0	0	3,063		1
36204R-AT-5	GOVT NATL MTG ASSOC I #377218	09/01/2002	SCHEDULED REDEMPTION		84,018	84,018	85,739	84,018	(2,145)	0	0	0	0	1,703		1
36204S-FN-1	GOVT NATL MTG ASSOC I #378273	09/01/2002	SCHEDULED REDEMPTION		24	24	24	24	0	0	0	0	0	0		1
36204S-UL-8	GOVT NATL MTG ASSOC I #378687	09/01/2002	SCHEDULED REDEMPTION		17	17	17	17	0	0	0	0	0	9		1
36204U-VK-4	GOVT NATL MTG ASSOC I #380518	07/01/2002	SCHEDULED REDEMPTION		4,038	4,038	4,056	4,038	(25)	0	0	0	0	25		1
36205A-DX-9	GOVT NATL MTG ASSOC I #384518	09/01/2002	SCHEDULED REDEMPTION		1,311	1,311	1,337	1,311	(22)	0	0	0	0	940		1
36205B-DS-8	GOVT NATL MTG ASSOC I #385413	09/01/2002	SCHEDULED REDEMPTION		102,919	102,919	100,571	102,919	2,376	0	0	0	0	2,126		1
36205B-LC-4	GOVT NATL MTG ASSOC I #385623	09/01/2002	SCHEDULED REDEMPTION		320,934	320,934	326,146	320,934	(5,087)	0	0	0	0	6,699		1
36205B-PG-1	GOVT NATL MTG ASSOC I #385723	09/01/2002	SCHEDULED REDEMPTION		108,101	108,101	109,876	108,101	(1,750)	0	0	0	0	2,223		1
36205E-LP-9	GOVT NATL MTG ASSOC I #388334	09/01/2002	SCHEDULED REDEMPTION		117,153	117,153	119,075	117,153	(1,807)	0	0	0	0	1,998		1
36205J-6E-0	GOVT NATL MTG ASSOC I #392469	09/01/2002	SCHEDULED REDEMPTION		10,460	10,460	10,864	10,460	(439)	0	0	0	0	499		1
36205K-CH-3	GOVT NATL MTG ASSOC I #392572	09/01/2002	SCHEDULED REDEMPTION		17,265	17,265	17,931	17,265	(596)	0	0	0	0	117		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707	09/01/2002	SCHEDULED REDEMPTION		1,731	1,731	1,739	1,731	(11)	0	0	0	0	32		1
36205R-W9-4	GOVT NATL MTG ASSOC I #398572	09/01/2002	SCHEDULED REDEMPTION		51,690	51,690	51,690	51,690	290	0	0	0	0	763		1
36205R-XM-4	GOVT NATL MTG ASSOC I #398584	09/01/2002	SCHEDULED REDEMPTION		47,312	47,312	48,979	47,312	(2,037)	0	0	0	0	1,156		1
36205R-2W-6	GOVT NATL MTG ASSOC I #398689	09/01/2002	SCHEDULED REDEMPTION		12,139	12,139	12,679	12,139	(518)	0	0	0	0	243		1
36205V-U2-2	GOVT NATL MTG ASSOC I #402101	09/01/2002	SCHEDULED REDEMPTION		10,926	10,926	11,103	10,926	(177)	0	0	0	0	665		1
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054	09/01/2002	SCHEDULED REDEMPTION		157	157	159	157	(2)	0	0	0	0	3		1
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613	09/01/2002	SCHEDULED REDEMPTION		653	653	655	653	(4)	0	0	0	0	4		1
36206E-4K-8	GOVT NATL MTG ASSOC I #409526	09/01/2002	SCHEDULED REDEMPTION		183	183	185	183	(2)	0	0	0	0	3		1
36206F-RH-7	GOVT NATL MTG ASSOC I #410088	09/01/2002	SCHEDULED REDEMPTION		30,399	30,399	31,349	30,399	(983)	0	0	0	0	574		1
36206F-Y7-1	GOVT NATL MTG ASSOC I #410334	09/01/2002	SCHEDULED REDEMPTION		290,772	290,772	303,721	290,772	(12,833)	0	0	0	0	4,264		1
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455	09/01/2002	SCHEDULED REDEMPTION		51,366	51,366	52,648	51,366	(1,208)	0	0	0	0	903		1
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464	09/01/2002	SCHEDULED REDEMPTION		79,052	79,052	80,806	79,052	(1,627)	0	0	0	0	1,111		1
36206H-XB-9	GOVT NATL MTG ASSOC I #412074	09/01/2002	SCHEDULED REDEMPTION		29,444	29,444	30,481	29,444	(1,073)	0	0	0	0	517		1
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239	09/01/2002	SCHEDULED REDEMPTION		71,144	71,144	74,212	71,144	(3,151)	0	0	0	0	970		1
36206J-KR-4	GOVT NATL MTG ASSOC I #412604	09/01/2002	SCHEDULED REDEMPTION		263,044	263,044	274,757	263,044	(12,532)	0	0	0	0	4,208		1
36206L-LV-9	GOVT NATL MTG ASSOC I #414440	09/01/2002	SCHEDULED REDEMPTION		1,579	1,579	1,586	1,579	(12)	0	0	0	0	58		1
36206M-BH-9	GOVT NATL MTG ASSOC I #415040	09/01/2002	SCHEDULED REDEMPTION		14,161	14,161	14,791	14,161	(657)	0	0	0	0	293		1
36206N-XY-6	GOVT NATL MTG ASSOC I #416595	09/01/2002	SCHEDULED REDEMPTION		9,157	9,157	9,292	9,157	(134)	0	0	0	0	211		1
36206P-S2-7	GOVT NATL MTG ASSOC I #417337	09/01/2002	SCHEDULED REDEMPTION		36,651	36,651	36,651	36,651	212	0	0	0	0	713		1
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716	09/01/2002	SCHEDULED REDEMPTION		119,443	119,443	121,869	119,443	(1,910)	0	0	0	0	1,744		1
36206S-PT-5	GOVT NATL MTG ASSOC I #419934	09/01/2002	SCHEDULED REDEMPTION		26,682	26,682	27,871	26,682	(1,139)	0	0	0	0	205		1
36206S-YF-5	GOVT NATL MTG ASSOC I #420210	09/01/2002	SCHEDULED REDEMPTION		44,289	44,289	46,261	44,289	(1,716)	0	0	0	0	301		1
36206V-LU-9	GOVT NATL MTG ASSOC I #422539	09/01/2002	SCHEDULED REDEMPTION		115,832	115,832	120,990	115,832	(6,145)	0	0	0	0	1,408		1
36206V-M5-3	GOVT NATL MTG ASSOC I #422580	09/01/2002	SCHEDULED REDEMPTION		41,285	41,285	41,285	41,285	240	0	0	0	0	986		1
36206V-3A-3	GOVT NATL MTG ASSOC I #422993	09/01/2002	SCHEDULED REDEMPTION		17,477	17,477	18,255	17,477	(715)	0	0	0	0	127		1
36206W-B2-0	GOVT NATL MTG ASSOC I #423157	09/01/2002	SCHEDULED REDEMPTION		70,782	70,782	73,276	70,782	(2,721)	0	0	0	0	1,192		1
36206W-DL-6	GOVT NATL MTG ASSOC I #423207	09/01/2002	SCHEDULED REDEMPTION		295	295	298	295	(3)	0	0	0	0	5		1
36206W-GY-5	GOVT NATL MTG ASSOC I #423315	09/01/2002	SCHEDULED REDEMPTION		16,497	16,497	17,232	16,497	(691)	0	0	0	0	119		1
36206W-YW-9	GOVT NATL MTG ASSOC I #423825	09/01/2002	SCHEDULED REDEMPTION		22,308	22,308	23,302	22,308	(1,153)	0	0	0	0	387		1
36206Y-5T-4	GOVT NATL MTG ASSOC I #425758	09/01/2002	SCHEDULED REDEMPTION		1,784	1,784	1,804	1,784	(21)	0	0	0	0	31		1
36207A-F6-4	GOVT NATL MTG ASSOC I #425989	09/01/2002	SCHEDULED REDEMPTION		32,007	32,007	32,007	32,007	186	0	0	0	0	680		1
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012	09/01/2002	SCHEDULED REDEMPTION		28,826	28,826	30,110	28,826	(1,552)	0	0	0	0	387		1
36207B-MT-4	GOVT NATL MTG ASSOC I #427070	09/01/2002	SCHEDULED REDEMPTION		38,279	38,279	39,983	38,279	(1,907)	0	0	0	0	1,058		1
36207B-UT-5	GOVT NATL MTG ASSOC I #427294	09/01/2002	SCHEDULED REDEMPTION		7,292	7,292	7,400	7,292	(125)	0	0	0	0	342		1
36207B-3Q-1	GOVT NATL MTG ASSOC I #427507	09/01/2002	SCHEDULED REDEMPTION		1,260,178	1,260,178	1,255,410	1,260,178	5,102	0	0	0	0	13,522		1
36207C-BT-4	GOVT NATL MTG ASSOC I #427650	09/01/2002	SCHEDULED REDEMPTION		637	637	666	637	(31)	0	0	0	0	13		1
36207C-GB-8	GOVT NATL MTG ASSOC I #427794	09/01/2002	SCHEDULED REDEMPTION		81,546	81,546	82,947	81,546	(1,402)	0	0	0	0	1,185		1
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573	09/01/2002	SCHEDULED REDEMPTION		60,614	60,614	63,313	60,614	(2,457)	0	0	0	0	695		1
36207D-WP-7	GOVT NATL MTG ASSOC I #429154	09/01/2002	SCHEDULED REDEMPTION		81,125	81,125	84,737	81,125	(6,179)	0	0	0	0	1,621		1
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262	09/01/2002	SCHEDULED REDEMPTION		9,366	9,366	9,783	9,366	(434)	0	0	0	0	74		1
36207H-2H-9	GOVT NATL MTG ASSOC I #432876	09/01/2002	SCHEDULED REDEMPTION		60,461	60,461	63,154	60,461	(2,915)	0	0	0	0	1,151		1
36207H-3D-7	GOVT NATL MTG ASSOC I #432896	09/01/2002	SCHEDULED REDEMPTION		77,944	77,944	78,833	77,944	(1,012)	0	0	0	0	2,577		1
36207J-SR-5	GOVT NATL MTG ASSOC I #433528	09/01/2002	SCHEDULED REDEMPTION		66,407	66,407	67,549	66,407	(1,199)	0	0	0	0	1,109		1
36207J-UU-5	GOVT NATL MTG ASSOC I #433595	09/01/2002	SCHEDULED REDEMPTION		30,415	30,415	30,938	30,415	(571)	0	0	0	0	750		1
36207J-W6-6	GOVT NATL MTG ASSOC I #433669	09/01/2002	SCHEDULED REDEMPTION		86,900	86,900	88,394	86,900	(1,580)	0	0	0	0	1,692		1
36207K-KT-6	GOVT NATL MTG ASSOC I #434206	09/01/2002	SCHEDULED REDEMPTION		61,949	61,949	61,252	61,949	(2,349)	0	0	0	0	900		1
36207K-MW-7	GOVT NATL MTG ASSOC I #434273	09/01/2002	SCHEDULED REDEMPTION		8,286	8,286	8,578	8,286	(298)	0	0	0	0	104		1
36207K-NV-8	GOVT NATL MTG ASSOC I #434304	09/01/2002	SCHEDULED REDEMPTION		10,457	10,457	10,318	10,457	208	0	0	0	0	169		1
36207K-PD-6	GOVT NATL MTG ASSOC I #434320	09/01/2002	SCHEDULED REDEMPTION		8,590	8,590	8,688	8,590	(102)	0	0	0	0	187		1
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647	09/01/2002	SCHEDULED REDEMPTION		38,479	38,479	40,066	38,479	(1,003)	0	0	0	0	634		1
36207L-BN-7	GOVT NATL MTG ASSOC I #434845	09/01/2002	SCHEDULED REDEMPTION		198,151	198,151	206,696	198,151	(9,865)	0	0	0	0	2,955		1
36207L-R3-4	GOVT NATL MTG ASSOC I #435306	09/01/2002	SCHEDULED REDEMPTION		8,858	8,858	9,253	8,858	(541)	0	0	0	0	125		1
36207L-SQ-2	GOVT NATL MTG ASSOC I #435327	09/01/2002	SCHEDULED REDEMPTION		33,431	33,431	34,920	33,431	(1,468)	0	0	0	0	451		1
36207L-4D-7	GOVT NATL MTG ASSOC I #435620	09/01/2002	SCHEDULED REDEMPTION		637	637	665	637	(31)	0	0	0	0	13		1
36207M-NM-4	GOVT NATL MTG ASSOC I #436096	09/01/2002	SCHEDULED REDEMPTION		27,363	27,363	27,834	27,363	(488)	0	0	0	0	500		1
36207M-RR-9	GOVT NATL MTG ASSOC I #436196	09/01/2002	SCHEDULED REDEMPTION		61,297	61,297	61,297	61,297	342	0	0	0	0	1,333		1
36207N-RX-4	GOVT NATL MTG ASSOC I #437102	09/01/2002	SCHEDULED REDEMPTION		48,717	48,717	50,886	48,717	(2,310)	0	0	0	0	1,163		1
36207N-5N-0	GOVT NATL MTG ASSOC I #437453	09/01/2002	SCHEDULED REDEMPTION		1,974	1,974	2,003	1,974	(30)	0	0	0	0	84		1
36207N-6M-1	GOVT NATL MTG ASSOC I #437476	09/01/2002	SCHEDULED REDEMPTION		43,517	43,517	42,939	43,517	615	0	0	0	0	602		1
36207U-F8-6	GOVT NATL MTG ASSOC I #442191	09/01/2002	SCHEDULED REDEMPTION		55,691	55,691	58,171	55,691	(3,118)	0	0	0	0	898		1
36207V-R7-3	GOVT NATL MTG ASSOC I #443410	09/01/2002	SCHEDULED REDEMPTION		23,958	23,958	23,640	23,958	314	0	0	0	0	512		1

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
36207X-X8-0	GOVT NATL MTG ASSOC I #445403	09/01/2002	SCHEDULED REDEMPTION		11,367	11,367	11,271	11,367	86	0	0	0	0	181		1
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609	09/01/2002	SCHEDULED REDEMPTION		14,936	14,936	15,193	14,936	(299)	0	0	0	0	1,589		1
36208C-L8-8	GOVT NATL MTG ASSOC I #446851	09/01/2002	SCHEDULED REDEMPTION		2,011	2,011	2,034	2,011	(21)	0	0	0	0	40		1
36208D-KB-0	GOVT NATL MTG ASSOC I #447690	09/01/2002	SCHEDULED REDEMPTION		5,999	5,999	6,134	5,999	(156)	0	0	0	0	154		1
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985	09/01/2002	SCHEDULED REDEMPTION		72,812	72,812	74,063	72,812	(1,385)	0	0	0	0	1,344		1
36208E-6T-5	GOVT NATL MTG ASSOC I #449182	09/01/2002	SCHEDULED REDEMPTION		74,237	74,237	75,513	74,237	(1,342)	0	0	0	0	1,160		1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486	09/01/2002	SCHEDULED REDEMPTION		937	937	956	937	(16)	0	0	0	0	19		1
36208F-KT-6	GOVT NATL MTG ASSOC I #449506	09/01/2002	SCHEDULED REDEMPTION		43,655	43,655	43,205	43,655	420	0	0	0	0	635		1
36208F-K2-5	GOVT NATL MTG ASSOC I #449513	09/01/2002	SCHEDULED REDEMPTION		75,058	75,058	75,058	75,058	359	0	0	0	0	1,769		1
36208F-2T-6	GOVT NATL MTG ASSOC I #449986	09/01/2002	SCHEDULED REDEMPTION		16,260	16,260	16,501	16,260	(218)	0	0	0	0	397		1
36208H-UP-9	GOVT NATL MTG ASSOC I #451590	09/01/2002	SCHEDULED REDEMPTION		44,313	44,313	45,074	44,313	(830)	0	0	0	0	1,313		1
36208L-SE-8	GOVT NATL MTG ASSOC I #454217	09/01/2002	SCHEDULED REDEMPTION		20,135	20,135	20,160	20,135	(23)	0	0	0	0	938		1
36208L-WM-5	GOVT NATL MTG ASSOC I #454352	09/01/2002	SCHEDULED REDEMPTION		48,390	48,390	49,221	48,390	(807)	0	0	0	0	617		1
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340	09/01/2002	SCHEDULED REDEMPTION		200,912	200,912	204,058	200,912	(2,657)	0	0	0	0	3,656		1
36208N-YT-4	GOVT NATL MTG ASSOC I #456222	09/01/2002	SCHEDULED REDEMPTION		15,009	15,009	15,232	15,009	(230)	0	0	0	0	179		1
36208P-NB-0	GOVT NATL MTG ASSOC I #456786	09/01/2002	SCHEDULED REDEMPTION		90,926	90,926	89,988	90,926	840	0	0	0	0	1,465		1
36208P-NX-2	GOVT NATL MTG ASSOC I #456806	09/01/2002	SCHEDULED REDEMPTION		90,253	90,253	91,804	90,253	(1,639)	0	0	0	0	1,270		1
36208P-UB-2	GOVT NATL MTG ASSOC I #456978	09/01/2002	SCHEDULED REDEMPTION		136,360	136,360	139,130	136,360	(2,130)	0	0	0	0	1,559		1
36208P-4G-0	GOVT NATL MTG ASSOC I #457223	09/01/2002	SCHEDULED REDEMPTION		91,172	91,172	92,739	91,172	(1,463)	0	0	0	0	3,001		1
36208P-6E-3	GOVT NATL MTG ASSOC I #457269	09/01/2002	SCHEDULED REDEMPTION		58,602	58,602	59,610	58,602	(1,269)	0	0	0	0	359		1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300	09/01/2002	SCHEDULED REDEMPTION		145,897	145,897	138,648	145,897	7,423	0	0	0	0	2,539		1
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082	09/01/2002	SCHEDULED REDEMPTION		63,927	63,927	62,010	63,927	1,867	0	0	0	0	659		1
36208Q-4U-7	GOVT NATL MTG ASSOC I #458135	09/01/2002	SCHEDULED REDEMPTION		76,258	76,258	77,569	76,258	(1,533)	0	0	0	0	1,666		1
36208R-FB-5	GOVT NATL MTG ASSOC I #458362	09/01/2002	SCHEDULED REDEMPTION		63,646	63,646	64,740	63,646	(1,115)	0	0	0	0	1,634		1
36208R-FK-5	GOVT NATL MTG ASSOC I #458370	09/01/2002	SCHEDULED REDEMPTION		70,184	70,184	71,226	70,184	(1,083)	0	0	0	0	1,445		1
36208R-SR-6	GOVT NATL MTG ASSOC I #458728	09/01/2002	SCHEDULED REDEMPTION		117,119	117,119	112,562	117,119	4,609	0	0	0	0	2,892		1
36208R-V5-0	GOVT NATL MTG ASSOC I #458836	09/01/2002	SCHEDULED REDEMPTION		119,181	119,181	121,825	119,181	(2,274)	0	0	0	0	4,857		1
36208R-W9-1	GOVT NATL MTG ASSOC I #458872	09/01/2002	SCHEDULED REDEMPTION		57,309	57,309	56,718	57,309	763	0	0	0	0	1,240		1
36208R-XV-1	GOVT NATL MTG ASSOC I #458892	09/01/2002	SCHEDULED REDEMPTION		35,441	35,441	36,051	35,441	(667)	0	0	0	0	619		1
36208S-BE-1	GOVT NATL MTG ASSOC I #459137	09/01/2002	SCHEDULED REDEMPTION		47,019	47,019	45,189	47,019	2,206	0	0	0	0	2,153		1
36208U-CK-1	GOVT NATL MTG ASSOC I #460974	09/01/2002	SCHEDULED REDEMPTION		119,825	119,825	122,259	119,825	(2,450)	0	0	0	0	1,563		1
36208U-C8-8	GOVT NATL MTG ASSOC I #460995	09/01/2002	SCHEDULED REDEMPTION		97,062	97,062	99,034	97,062	(1,780)	0	0	0	0	1,671		1
36208U-JW-8	GOVT NATL MTG ASSOC I #461177	09/01/2002	SCHEDULED REDEMPTION		44,465	44,465	45,229	44,465	(847)	0	0	0	0	1,024		1
36208U-KA-4	GOVT NATL MTG ASSOC I #461189	09/01/2002	SCHEDULED REDEMPTION		36,107	36,107	36,727	36,107	(693)	0	0	0	0	1,620		1
36208U-KV-8	GOVT NATL MTG ASSOC I #461208	09/01/2002	SCHEDULED REDEMPTION		65,507	65,507	66,633	65,507	(1,305)	0	0	0	0	1,185		1
36208U-K6-3	GOVT NATL MTG ASSOC I #461217	09/01/2002	SCHEDULED REDEMPTION		50,563	50,563	51,433	50,563	(992)	0	0	0	0	1,329		1
36208U-3X-3	GOVT NATL MTG ASSOC I #461714	09/01/2002	SCHEDULED REDEMPTION		49,123	49,123	50,854	49,123	(4,214)	0	0	0	0	1,047		1
36208V-E2-7	GOVT NATL MTG ASSOC I #461953	09/01/2002	SCHEDULED REDEMPTION		5,874	5,874	5,961	5,874	(96)	0	0	0	0	255		1
36208V-KV-6	GOVT NATL MTG ASSOC I #462108	09/01/2002	SCHEDULED REDEMPTION		1,353	1,353	1,312	1,353	42	0	0	0	0	14		1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363	09/01/2002	SCHEDULED REDEMPTION		70,130	70,130	71,335	70,130	(1,269)	0	0	0	0	1,186		1
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481	09/01/2002	SCHEDULED REDEMPTION		49,556	49,556	50,408	49,556	(921)	0	0	0	0	1,182		1
36208V-XY-6	GOVT NATL MTG ASSOC I #462495	09/01/2002	SCHEDULED REDEMPTION		201,689	201,689	205,612	201,689	(3,616)	0	0	0	0	3,701		1
36208V-YA-7	GOVT NATL MTG ASSOC I #462505	09/01/2002	SCHEDULED REDEMPTION		35,617	35,617	36,230	35,617	(575)	0	0	0	0	1,624		1
36208V-ZK-4	GOVT NATL MTG ASSOC I #462546	09/01/2002	SCHEDULED REDEMPTION		1,368	1,368	1,399	1,368	(39)	0	0	0	0	64		1
36208V-2A-2	GOVT NATL MTG ASSOC I #462569	09/01/2002	SCHEDULED REDEMPTION		53,469	53,469	52,918	53,469	518	0	0	0	0	1,193		1
36208W-B9-3	GOVT NATL MTG ASSOC I #462764	09/01/2002	SCHEDULED REDEMPTION		6,111	6,111	6,181	6,111	(69)	0	0	0	0	95		1
36208W-MN-0	GOVT NATL MTG ASSOC I #463065	09/01/2002	SCHEDULED REDEMPTION		339,023	339,023	347,486	339,023	(6,922)	0	0	0	0	5,371		1
36208X-CJ-8	GOVT NATL MTG ASSOC I #463673	09/01/2002	SCHEDULED REDEMPTION		172,179	172,179	175,138	172,179	(3,918)	0	0	0	0	3,011		1
36208X-PV-7	GOVT NATL MTG ASSOC I #464036	09/01/2002	SCHEDULED REDEMPTION		96,083	96,083	95,283	96,083	706	0	0	0	0	6,534		1
36208Y-EX-3	GOVT NATL MTG ASSOC I #464650	09/01/2002	SCHEDULED REDEMPTION		54,775	54,775	56,067	54,775	(1,404)	0	0	0	0	336		1
36208Y-GE-3	GOVT NATL MTG ASSOC I #464697	09/01/2002	SCHEDULED REDEMPTION		23,582	23,582	23,339	23,582	296	0	0	0	0	1,084		1
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283	09/01/2002	SCHEDULED REDEMPTION		40,866	40,866	41,473	40,866	(697)	0	0	0	0	1,027		1
36209A-H6-0	GOVT NATL MTG ASSOC I #465653	09/01/2002	SCHEDULED REDEMPTION		34,302	34,302	34,891	34,302	(523)	0	0	0	0	1,128		1
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904	09/01/2002	SCHEDULED REDEMPTION		66,107	66,107	67,243	66,107	(1,150)	0	0	0	0	1,067		1
36209B-U2-2	GOVT NATL MTG ASSOC I #466901	09/01/2002	SCHEDULED REDEMPTION		81,199	81,199	82,595	81,199	(1,470)	0	0	0	0	934		1
36209B-ZU-5	GOVT NATL MTG ASSOC I #467055	09/01/2002	SCHEDULED REDEMPTION		34,317	34,317	33,175	34,317	1,140	0	0	0	0	563		1
36209C-FB-7	GOVT NATL MTG ASSOC I #467362	09/01/2002	SCHEDULED REDEMPTION		1,096	1,096	1,082	1,096	15	0	0	0	0	12		1
36209C-S2-3	GOVT NATL MTG ASSOC I #467737	09/01/2002	SCHEDULED REDEMPTION		75,819	75,819	76,684	75,819	(918)	0	0	0	0	1,094		1
36209C-VV-5	GOVT NATL MTG ASSOC I #467828	09/01/2002	SCHEDULED REDEMPTION		2,193	2,193	2,244	2,193	(46)	0	0	0	0	1,104		1
36209C-2J-4	GOVT NATL MTG ASSOC I #467977	09/01/2002	SCHEDULED REDEMPTION		65,822	65,822	66,573	65,822	(714)	0	0	0	0	1,147		1
36209C-5K-8	GOVT NATL MTG ASSOC I #468050	09/01/2002	SCHEDULED REDEMPTION		179,282	179,282	170,374	179,282	9,878	0	0	0	0	3,693		1

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
36209D-VA-9	GOVT NATL MTG ASSOC I #468709	09/01/2002	SCHEDULED REDEMPTION		118,669	118,669	117,446	118,669	1,174	0	0	0	0	2,686		1
36209D-WV-2	GOVT NATL MTG ASSOC I #468760	09/01/2002	SCHEDULED REDEMPTION		52,489	52,489	53,728	52,489	(1,239)	0	0	0	0	1,035		1
36209E-7L-0	GOVT NATL MTG ASSOC I #469899	09/01/2002	SCHEDULED REDEMPTION		2,954	2,954	2,915	2,954	42	0	0	0	0	49		1
36209F-CW-7	GOVT NATL MTG ASSOC I #469985	09/01/2002	SCHEDULED REDEMPTION		32,432	32,432	31,459	32,432	1,011	0	0	0	0	557		1
36209F-C4-9	GOVT NATL MTG ASSOC I #469991	09/01/2002	SCHEDULED REDEMPTION		95,956	95,956	96,136	95,956	(170)	0	0	0	0	1,592		1
36209F-PX-1	GOVT NATL MTG ASSOC I #470338	09/01/2002	SCHEDULED REDEMPTION		41,870	41,870	43,345	41,870	(1,783)	0	0	0	0	584		1
36209F-7D-5	GOVT NATL MTG ASSOC I #470792	09/01/2002	SCHEDULED REDEMPTION		18,456	18,456	18,837	18,456	(525)	0	0	0	0	471		1
36209G-RS-8	GOVT NATL MTG ASSOC I #471297	07/16/2002	Various		956,425	930,710	945,834	945,690	(77)	0	0	10,735	10,735	8,567		1
36209H-DP-7	GOVT NATL MTG ASSOC I #471810	09/01/2002	SCHEDULED REDEMPTION		31,555	31,555	32,097	31,555	(638)	0	0	0	0	769		1
36209H-SC-0	GOVT NATL MTG ASSOC I #472215	09/01/2002	SCHEDULED REDEMPTION		5,145	5,145	5,076	5,145	72	0	0	0	0	62		1
36209J-MH-1	GOVT NATL MTG ASSOC I #472960	09/01/2002	SCHEDULED REDEMPTION		130,176	130,176	128,711	130,176	(4,234)	0	0	0	0	2,489		1
36209K-PC-6	GOVT NATL MTG ASSOC I #473919	09/01/2002	SCHEDULED REDEMPTION		27,571	27,571	28,045	27,571	(590)	0	0	0	0	480		1
36209K-V6-2	GOVT NATL MTG ASSOC I #474137	09/01/2002	SCHEDULED REDEMPTION		40,797	40,797	41,498	40,797	(743)	0	0	0	0	1,184		1
36209L-5L-6	GOVT NATL MTG ASSOC I #475251	09/01/2002	SCHEDULED REDEMPTION		9,351	9,351	9,207	9,351	125	0	0	0	0	276		1
36209M-DQ-4	GOVT NATL MTG ASSOC I #475411	09/01/2002	SCHEDULED REDEMPTION		43,236	43,236	44,256	43,236	(1,019)	0	0	0	0	879		1
36209M-LA-0	GOVT NATL MTG ASSOC I #475621	09/01/2002	SCHEDULED REDEMPTION		61,936	61,936	60,896	61,936	928	0	0	0	0	1,192		1
36209N-EX-6	GOVT NATL MTG ASSOC I #476350	09/01/2002	SCHEDULED REDEMPTION		80,811	80,811	80,937	80,811	(111)	0	0	0	0	1,702		1
36209P-AA-5	GOVT NATL MTG ASSOC I #477101	09/01/2002	SCHEDULED REDEMPTION		119,075	119,075	121,717	119,075	(2,591)	0	0	0	0	1,460		1
36209P-A5-6	GOVT NATL MTG ASSOC I #477128	09/01/2002	SCHEDULED REDEMPTION		239,985	239,985	245,310	239,985	(4,384)	0	0	0	0	5,445		1
36209P-HH-3	GOVT NATL MTG ASSOC I #477332	09/01/2002	SCHEDULED REDEMPTION		213,304	213,304	216,004	213,304	(1,926)	0	0	0	0	4,387		1
36209P-R4-1	GOVT NATL MTG ASSOC I #477607	09/01/2002	SCHEDULED REDEMPTION		111,107	111,107	113,880	111,107	(2,261)	0	0	0	0	2,611		1
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015	09/01/2002	SCHEDULED REDEMPTION		127,277	127,277	130,101	127,277	(2,818)	0	0	0	0	1,820		1
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065	09/01/2002	SCHEDULED REDEMPTION		80,749	80,749	79,917	80,749	984	0	0	0	0	1,428		1
36209Q-DR-3	GOVT NATL MTG ASSOC I #478112	09/01/2002	SCHEDULED REDEMPTION		50,962	50,962	50,962	50,962	273	0	0	0	0	358		1
36209Q-DZ-5	GOVT NATL MTG ASSOC I #478120	09/01/2002	SCHEDULED REDEMPTION		54,424	54,424	54,509	54,424	(81)	0	0	0	0	1,364		1
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282	09/01/2002	SCHEDULED REDEMPTION		305,077	305,077	289,918	305,077	17,105	0	0	0	0	5,599		1
36209Q-J6-3	GOVT NATL MTG ASSOC I #478285	09/01/2002	SCHEDULED REDEMPTION		186,568	186,568	189,774	186,568	(3,482)	0	0	0	0	3,261		1
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657	09/01/2002	SCHEDULED REDEMPTION		14,646	14,646	14,451	14,646	195	0	0	0	0	238		1
36209R-LM-3	GOVT NATL MTG ASSOC I #479232	09/01/2002	SCHEDULED REDEMPTION		11,586	11,586	12,063	11,586	(415)	0	0	0	0	280		1
36209R-XP-3	GOVT NATL MTG ASSOC I #479586	09/01/2002	SCHEDULED REDEMPTION		156,753	156,753	163,512	156,753	(8,146)	0	0	0	0	2,774		1
36209R-XR-9	GOVT NATL MTG ASSOC I #479588	09/01/2002	SCHEDULED REDEMPTION		174,889	174,889	182,431	174,889	(9,625)	0	0	0	0	3,204		1
36209S-AN-1	GOVT NATL MTG ASSOC I #479813	09/01/2002	SCHEDULED REDEMPTION		77,719	77,719	79,375	77,719	(1,631)	0	0	0	0	1,665		1
36209S-HF-1	GOVT NATL MTG ASSOC I #480030	09/01/2002	SCHEDULED REDEMPTION		29,616	29,616	29,119	29,616	439	0	0	0	0	227		1
36209S-WG-2	GOVT NATL MTG ASSOC I #480447	09/01/2002	SCHEDULED REDEMPTION		100,863	100,863	101,021	100,863	(126)	0	0	0	0	1,332		1
36209V-B9-4	GOVT NATL MTG ASSOC I #482564	09/01/2002	SCHEDULED REDEMPTION		150,026	150,026	147,717	150,026	1,898	0	0	0	0	2,273		1
36209V-S5-4	GOVT NATL MTG ASSOC I #483040	09/01/2002	SCHEDULED REDEMPTION		2,226	2,226	2,204	2,226	20	0	0	0	0	81		1
36209Y-DU-9	GOVT NATL MTG ASSOC I #485315	09/01/2002	SCHEDULED REDEMPTION		56,329	56,329	57,245	56,329	(911)	0	0	0	0	1,256		1
36209Y-LR-7	GOVT NATL MTG ASSOC I #485536	09/01/2002	SCHEDULED REDEMPTION		60,321	60,321	61,605	60,321	(1,235)	0	0	0	0	1,456		1
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552	09/01/2002	SCHEDULED REDEMPTION		34,970	34,970	35,715	34,970	(751)	0	0	0	0	642		1
36209Y-RB-6	GOVT NATL MTG ASSOC I #485682	09/01/2002	SCHEDULED REDEMPTION		54,341	54,341	55,224	54,341	(879)	0	0	0	0	1,048		1
36209Y-UB-2	GOVT NATL MTG ASSOC I #485778	09/01/2002	SCHEDULED REDEMPTION		50,742	50,742	51,823	50,742	(1,054)	0	0	0	0	863		1
36210A-PM-3	GOVT NATL MTG ASSOC I #486528	09/01/2002	SCHEDULED REDEMPTION		26,920	26,920	26,920	26,920	132	0	0	0	0	715		1
36210A-5N-3	GOVT NATL MTG ASSOC I #486953	09/01/2002	SCHEDULED REDEMPTION		73	73	72	73	1	0	0	0	0	1		1
36210B-RW-7	GOVT NATL MTG ASSOC I #487501	09/01/2002	SCHEDULED REDEMPTION		1,328	1,328	1,311	1,328	16	0	0	0	0	788		1
36210B-UM-5	GOVT NATL MTG ASSOC I #487588	09/01/2002	SCHEDULED REDEMPTION		101,252	101,252	99,955	101,252	1,288	0	0	0	0	1,380		1
36210C-UN-1	GOVT NATL MTG ASSOC I #488489	09/01/2002	SCHEDULED REDEMPTION		26,457	26,457	26,105	26,457	355	0	0	0	0	468		1
36210D-CG-4	GOVT NATL MTG ASSOC I #488871	09/01/2002	SCHEDULED REDEMPTION		23,840	23,840	21,962	23,840	1,476	0	0	0	0	194		1
36210D-C5-8	GOVT NATL MTG ASSOC I #488892	09/01/2002	SCHEDULED REDEMPTION		6,515	6,515	6,002	6,515	407	0	0	0	0	91		1
36210D-KV-2	GOVT NATL MTG ASSOC I #489108	09/01/2002	SCHEDULED REDEMPTION		26,941	26,941	27,890	26,941	(1,227)	0	0	0	0	358		1
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852	09/01/2002	SCHEDULED REDEMPTION		13,248	13,248	13,530	13,248	(304)	0	0	0	0	158		1
36210E-QS-1	GOVT NATL MTG ASSOC I #490165	09/01/2002	SCHEDULED REDEMPTION		6,567	6,567	6,050	6,567	434	0	0	0	0	89		1
36210H-DD-1	GOVT NATL MTG ASSOC I #492500	09/01/2002	SCHEDULED REDEMPTION		43,110	43,110	42,538	43,110	566	0	0	0	0	533		1
36210H-RF-1	GOVT NATL MTG ASSOC I #492886	09/01/2002	SCHEDULED REDEMPTION		86,433	86,433	82,503	86,433	4,244	0	0	0	0	3,715		1
36210J-C2-2	GOVT NATL MTG ASSOC I #493389	09/01/2002	SCHEDULED REDEMPTION		4,799	4,799	4,581	4,799	204	0	0	0	0	1,375		1
36210J-SL-3	GOVT NATL MTG ASSOC I #493823	09/01/2002	SCHEDULED REDEMPTION		7,234	7,234	6,664	7,234	467	0	0	0	0	100		1
36210J-UL-0	GOVT NATL MTG ASSOC I #493887	09/01/2002	SCHEDULED REDEMPTION		32,617	32,617	30,049	32,617	2,247	0	0	0	0	327		1
36210K-J7-1	GOVT NATL MTG ASSOC I #494486	09/01/2002	SCHEDULED REDEMPTION		18,699	18,699	18,451	18,699	278	0	0	0	0	304		1
36210K-WK-7	GOVT NATL MTG ASSOC I #494850	09/01/2002	SCHEDULED REDEMPTION		18,619	18,619	17,153	18,619	1,279	0	0	0	0	283		1
36210L-QL-0	GOVT NATL MTG ASSOC I #495559	09/01/2002	SCHEDULED REDEMPTION		17,895	17,895	17,923	17,895	(24)	0	0	0	0	126		1
36210L-3A-9	GOVT NATL MTG ASSOC I #495893	09/01/2002	SCHEDULED REDEMPTION		64,881	64,881	65,003	64,881	(106)	0	0	0	0	1,020		1
36210N-UW-7	GOVT NATL MTG ASSOC I #497497	09/01/2002	SCHEDULED REDEMPTION		88,185	88,185	83,838	88,185	4,086	0	0	0	0	1,587		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
36210N-VY-2	GOVT NATL MTG ASSOC I #497531	09/01/2002	SCHEDULED REDEMPTION		93,933	93,933	93,140	93,933	736	0	0	0	0	578		1
36210P-K8-6	GOVT NATL MTG ASSOC I #498119	09/01/2002	SCHEDULED REDEMPTION		24,473	24,473	25,335	24,473	(938)	0	0	0	0	922		1
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302	09/01/2002	SCHEDULED REDEMPTION		10,714	10,714	9,870	10,714	762	0	0	0	0	150		1
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353	09/01/2002	SCHEDULED REDEMPTION		13,762	13,762	13,967	13,762	(217)	0	0	0	0	935		1
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403	09/01/2002	SCHEDULED REDEMPTION		25,791	25,791	26,323	25,791	(559)	0	0	0	0	1,211		1
36210Q-ZF-2	GOVT NATL MTG ASSOC I #499442	09/01/2002	SCHEDULED REDEMPTION		25,802	25,802	25,459	25,802	367	0	0	0	0	720		1
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484	09/01/2002	SCHEDULED REDEMPTION		144	144	143	144	1	0	0	0	0	2		1
36210R-GV-6	GOVT NATL MTG ASSOC I #499812	09/01/2002	SCHEDULED REDEMPTION		44,964	44,964	45,922	44,964	(911)	0	0	0	0	1,028		1
36210R-S2-7	GOVT NATL MTG ASSOC I #500137	09/01/2002	SCHEDULED REDEMPTION		49,078	49,078	50,808	49,078	(1,974)	0	0	0	0	778		1
36210R-W2-2	GOVT NATL MTG ASSOC I #500265	09/01/2002	SCHEDULED REDEMPTION		80,670	80,670	82,333	80,670	(2,020)	0	0	0	0	1,602		1
36210R-W3-0	GOVT NATL MTG ASSOC I #500266	09/01/2002	SCHEDULED REDEMPTION		22,607	22,607	23,345	22,607	(873)	0	0	0	0	399		1
36210S-7C-6	GOVT NATL MTG ASSOC I #501391	09/01/2002	SCHEDULED REDEMPTION		6,903	6,903	6,696	6,903	246	0	0	0	0	80		1
36210T-3F-1	GOVT NATL MTG ASSOC I #502198	09/01/2002	SCHEDULED REDEMPTION		16,768	16,768	15,448	16,768	1,121	0	0	0	0	238		1
36210T-4C-7	GOVT NATL MTG ASSOC I #502219	09/01/2002	SCHEDULED REDEMPTION		56,745	56,745	52,276	56,745	3,614	0	0	0	0	419		1
36210U-AP-8	GOVT NATL MTG ASSOC I #502314	09/01/2002	SCHEDULED REDEMPTION		65,372	65,372	64,504	65,372	897	0	0	0	0	999		1
36210U-RQ-8	GOVT NATL MTG ASSOC I #502795	09/01/2002	SCHEDULED REDEMPTION		45,655	45,655	47,538	45,655	(1,713)	0	0	0	0	610		1
36210U-WH-2	GOVT NATL MTG ASSOC I #502948	09/01/2002	SCHEDULED REDEMPTION		236,044	236,044	233,019	236,044	2,925	0	0	0	0	2,725		1
36210V-HA-2	GOVT NATL MTG ASSOC I #503425	09/01/2002	SCHEDULED REDEMPTION		32,316	32,316	29,771	32,316	2,082	0	0	0	0	444		1
36210V-M5-7	GOVT NATL MTG ASSOC I #503580	09/01/2002	SCHEDULED REDEMPTION		1,433	1,433	1,414	1,433	20	0	0	0	0	21		1
36210V-RB-9	GOVT NATL MTG ASSOC I #503682	09/01/2002	SCHEDULED REDEMPTION		1,866	1,866	1,778	1,866	87	0	0	0	0	32		1
36210V-R5-2	GOVT NATL MTG ASSOC I #503708	09/01/2002	SCHEDULED REDEMPTION		1,290	1,290	1,273	1,290	17	0	0	0	0	21		1
36210V-XA-4	GOVT NATL MTG ASSOC I #503873	09/01/2002	SCHEDULED REDEMPTION		51,351	51,351	50,669	51,351	683	0	0	0	0	841		1
36210W-EE-5	GOVT NATL MTG ASSOC I #504233	09/01/2002	SCHEDULED REDEMPTION		1,723	1,723	1,587	1,723	111	0	0	0	0	25		1
36210X-KT-3	GOVT NATL MTG ASSOC I #505306	09/01/2002	SCHEDULED REDEMPTION		98,466	98,466	93,827	98,466	4,459	0	0	0	0	1,599		1
36210X-MU-8	GOVT NATL MTG ASSOC I #505371	09/01/2002	SCHEDULED REDEMPTION		4,086	4,086	4,255	4,086	(120)	0	0	0	0	73		1
36210X-W4-5	GOVT NATL MTG ASSOC I #505667	09/01/2002	SCHEDULED REDEMPTION		1,624	1,624	1,496	1,624	107	0	0	0	0	20		1
36210X-5D-5	GOVT NATL MTG ASSOC I #505844	09/01/2002	SCHEDULED REDEMPTION		28,175	28,175	29,168	28,175	(1,335)	0	0	0	0	540		1
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444	09/01/2002	SCHEDULED REDEMPTION		38,696	38,696	40,059	38,696	(1,438)	0	0	0	0	460		1
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455	09/01/2002	SCHEDULED REDEMPTION		20,277	20,277	20,509	20,277	(233)	0	0	0	0	337		1
36210Y-TZ-8	GOVT NATL MTG ASSOC I #506468	09/01/2002	SCHEDULED REDEMPTION		38	38	39	38	(2)	0	0	0	0	1		1
36210Y-WF-8	GOVT NATL MTG ASSOC I #506546	09/01/2002	SCHEDULED REDEMPTION		69,192	69,192	69,074	69,192	114	0	0	0	0	874		1
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561	09/01/2002	SCHEDULED REDEMPTION		94,554	94,554	96,504	94,554	(2,198)	0	0	0	0	1,235		1
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737	09/01/2002	SCHEDULED REDEMPTION		291	291	303	291	(9)	0	0	0	0	402		1
36211A-FK-7	GOVT NATL MTG ASSOC I #506970	09/01/2002	SCHEDULED REDEMPTION		739	739	765	739	(34)	0	0	0	0	1,314		1
36211A-NF-9	GOVT NATL MTG ASSOC I #507190	09/01/2002	SCHEDULED REDEMPTION		58,705	58,705	60,774	58,705	(2,225)	0	0	0	0	824		1
36211A-PZ-3	GOVT NATL MTG ASSOC I #507240	09/01/2002	SCHEDULED REDEMPTION		31,828	31,828	32,949	31,828	(1,296)	0	0	0	0	662		1
36211B-CC-6	GOVT NATL MTG ASSOC I #507767	09/01/2002	SCHEDULED REDEMPTION		19,471	19,471	17,938	19,471	1,295	0	0	0	0	271		1
36211B-DU-5	GOVT NATL MTG ASSOC I #507815	09/01/2002	SCHEDULED REDEMPTION		18,921	18,921	18,669	18,921	271	0	0	0	0	274		1
36211B-E9-1	GOVT NATL MTG ASSOC I #507860	09/01/2002	SCHEDULED REDEMPTION		10,507	10,507	10,368	10,507	165	0	0	0	0	247		1
36211B-GC-2	GOVT NATL MTG ASSOC I #507895	09/01/2002	SCHEDULED REDEMPTION		44,736	44,736	44,142	44,736	626	0	0	0	0	710		1
36211B-HL-1	GOVT NATL MTG ASSOC I #507935	09/01/2002	SCHEDULED REDEMPTION		16,907	16,907	15,576	16,907	1,123	0	0	0	0	234		1
36211C-MH-2	GOVT NATL MTG ASSOC I #508960	09/01/2002	SCHEDULED REDEMPTION		17,392	17,392	18,110	17,392	(598)	0	0	0	0	243		1
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341	09/01/2002	SCHEDULED REDEMPTION		38,048	38,048	35,052	38,048	2,445	0	0	0	0	512		1
36211C-Z7-0	GOVT NATL MTG ASSOC I #509366	09/01/2002	SCHEDULED REDEMPTION		63,269	63,269	65,498	63,269	(2,563)	0	0	0	0	843		1
36211C-4V-1	GOVT NATL MTG ASSOC I #509436	09/01/2002	SCHEDULED REDEMPTION		26,199	26,199	27,123	26,199	(912)	0	0	0	0	508		1
36211D-UC-2	GOVT NATL MTG ASSOC I #510079	09/01/2002	SCHEDULED REDEMPTION		122,080	122,080	112,466	122,080	7,691	0	0	0	0	1,501		1
36211E-AJ-7	GOVT NATL MTG ASSOC I #510409	09/01/2002	SCHEDULED REDEMPTION		4,769	4,769	4,937	4,769	(192)	0	0	0	0	100		1
36211E-AX-6	GOVT NATL MTG ASSOC I #510422	09/01/2002	SCHEDULED REDEMPTION		26,825	26,825	27,770	26,825	(1,310)	0	0	0	0	701		1
36211E-EE-4	GOVT NATL MTG ASSOC I #510533	09/01/2002	SCHEDULED REDEMPTION		38,412	38,412	39,765	38,412	(1,586)	0	0	0	0	837		1
36211E-E7-9	GOVT NATL MTG ASSOC I #510558	09/01/2002	SCHEDULED REDEMPTION		38,459	38,459	39,814	38,459	(1,888)	0	0	0	0	895		1
36211E-LM-8	GOVT NATL MTG ASSOC I #510732	09/01/2002	SCHEDULED REDEMPTION		14,426	14,426	14,733	14,426	(303)	0	0	0	0	353		1
36211E-RR-1	GOVT NATL MTG ASSOC I #510896	09/01/2002	SCHEDULED REDEMPTION		187,189	187,189	172,448	187,189	11,160	0	0	0	0	1,283		1
36211E-R2-6	GOVT NATL MTG ASSOC I #510905	09/01/2002	SCHEDULED REDEMPTION		48,393	48,393	49,391	48,393	(1,001)	0	0	0	0	1,095		1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924	09/01/2002	SCHEDULED REDEMPTION		5,205	5,205	5,161	5,205	33	0	0	0	0	87		1
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959	09/01/2002	SCHEDULED REDEMPTION		28,867	28,867	29,884	28,867	(1,146)	0	0	0	0	391		1
36211E-3N-6	GOVT NATL MTG ASSOC I #511205	09/01/2002	SCHEDULED REDEMPTION		33,652	33,652	34,838	33,652	(2,109)	0	0	0	0	906		1
36211G-CM-3	GOVT NATL MTG ASSOC I #512276	09/01/2002	SCHEDULED REDEMPTION		5,576	5,576	5,772	5,576	(294)	0	0	0	0	106		1
36211G-E5-8	GOVT NATL MTG ASSOC I #512356	09/01/2002	SCHEDULED REDEMPTION		113	113	117	113	(6)	0	0	0	0	173		1
36211H-MM-0	GOVT NATL MTG ASSOC I #513464	09/01/2002	SCHEDULED REDEMPTION		145,078	145,078	150,190	145,078	(5,930)	0	0	0	0	1,620		1
36211H-TA-9	GOVT NATL MTG ASSOC I #513645	09/01/2002	SCHEDULED REDEMPTION		24,539	24,539	22,629	24,539	1,692	0	0	0	0	539		1
36211J-LB-1	GOVT NATL MTG ASSOC I #514322	09/01/2002	SCHEDULED REDEMPTION		89,330	89,330	92,478	89,330	(3,225)	0	0	0	0	1,768		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335	09/01/2002	SCHEDULED REDEMPTION		21,192	21,192	21,939	21,192	(1,031)	0	0	0	0	753		1
36211J-LS-4	GOVT NATL MTG ASSOC I #514337	09/01/2002	SCHEDULED REDEMPTION		60,405	60,405	62,533	60,405	(2,096)	0	0	0	0	1,004		1
36211K-3U-6	GOVT NATL MTG ASSOC I #515711	09/01/2002	SCHEDULED REDEMPTION		14,738	14,738	15,346	14,738	(478)	0	0	0	0	428		1
36211K-5U-4	GOVT NATL MTG ASSOC I #515759	09/01/2002	SCHEDULED REDEMPTION		14,867	14,867	15,480	14,867	(542)	0	0	0	0	506		1
36211K-6V-1	GOVT NATL MTG ASSOC I #515784	09/01/2002	SCHEDULED REDEMPTION		32,286	32,286	33,618	32,286	(1,191)	0	0	0	0	440		1
36211L-HR-6	GOVT NATL MTG ASSOC I #516040	09/01/2002	SCHEDULED REDEMPTION		70,619	70,619	73,107	70,619	(5,454)	0	0	0	0	443		1
36211L-XW-7	GOVT NATL MTG ASSOC I #516493	09/01/2002	SCHEDULED REDEMPTION		38	38	39	38	(2)	0	0	0	0	22		1
36211M-BR-0	GOVT NATL MTG ASSOC I #516748	09/01/2002	SCHEDULED REDEMPTION		8,369	8,369	8,714	8,369	(310)	0	0	0	0	161		1
36211M-ZU-7	GOVT NATL MTG ASSOC I #517455	09/01/2002	SCHEDULED REDEMPTION		30,002	30,002	31,059	30,002	(1,603)	0	0	0	0	1,364		1
36211N-MR-6	GOVT NATL MTG ASSOC I #517968	09/01/2002	SCHEDULED REDEMPTION		68,329	68,329	69,784	68,329	(1,490)	0	0	0	0	955		1
36211N-PJ-1	GOVT NATL MTG ASSOC I #518025	09/01/2002	SCHEDULED REDEMPTION		47,246	47,246	48,911	47,246	(2,035)	0	0	0	0	665		1
36211N-R7-5	GOVT NATL MTG ASSOC I #518110	09/01/2002	SCHEDULED REDEMPTION		452,900	452,900	457,995	452,900	(5,030)	0	0	0	0	10,645		1
36211P-J3-8	GOVT NATL MTG ASSOC I #518782	09/01/2002	SCHEDULED REDEMPTION		16,530	16,530	17,113	16,530	(820)	0	0	0	0	612		1
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086	09/01/2002	SCHEDULED REDEMPTION		2,978	2,978	3,101	2,978	(101)	0	0	0	0	81		1
36211R-MK-2	GOVT NATL MTG ASSOC I #520662	09/01/2002	SCHEDULED REDEMPTION		27,477	27,477	28,445	27,477	(1,541)	0	0	0	0	667		1
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433	09/01/2002	SCHEDULED REDEMPTION		13,448	13,448	13,922	13,448	(549)	0	0	0	0	291		1
36211S-RD-1	GOVT NATL MTG ASSOC I #521684	09/01/2002	SCHEDULED REDEMPTION		57,578	57,578	59,606	57,578	(2,855)	0	0	0	0	713		1
36211U-AB-8	GOVT NATL MTG ASSOC I #523002	09/01/2002	SCHEDULED REDEMPTION		115,862	115,862	116,912	115,862	(1,046)	0	0	0	0	2,300		1
36211U-K2-7	GOVT NATL MTG ASSOC I #523313	09/01/2002	SCHEDULED REDEMPTION		13,645	13,645	14,126	13,645	(578)	0	0	0	0	237		1
36211U-ZP-0	GOVT NATL MTG ASSOC I #523750	09/01/2002	SCHEDULED REDEMPTION		15,806	15,806	16,363	15,806	(603)	0	0	0	0	290		1
36211V-N9-7	GOVT NATL MTG ASSOC I #524316	09/01/2002	SCHEDULED REDEMPTION		23,242	23,242	24,061	23,242	(1,115)	0	0	0	0	153		1
36211W-KL-1	GOVT NATL MTG ASSOC I #525099	09/01/2002	SCHEDULED REDEMPTION		3,558	3,558	3,638	3,558	(130)	0	0	0	0	78		1
36211W-LC-0	GOVT NATL MTG ASSOC I #525123	09/01/2002	SCHEDULED REDEMPTION		72,390	72,390	75,512	72,390	(3,873)	0	0	0	0	883		1
36211X-K9-6	GOVT NATL MTG ASSOC I #526020	09/01/2002	SCHEDULED REDEMPTION		1,361	1,361	1,409	1,361	(49)	0	0	0	0	1,815		1
36211X-L4-6	GOVT NATL MTG ASSOC I #526047	09/01/2002	SCHEDULED REDEMPTION		538	538	562	538	(42)	0	0	0	0	647		1
36211Y-PT-5	GOVT NATL MTG ASSOC I #527034	09/01/2002	SCHEDULED REDEMPTION		11,937	11,937	12,358	11,937	(422)	0	0	0	0	1,189		1
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130	09/01/2002	SCHEDULED REDEMPTION		521	521	540	521	(34)	0	0	0	0	10		1
36211Y-Z4-9	GOVT NATL MTG ASSOC I #527363	09/01/2002	SCHEDULED REDEMPTION		34,302	34,302	35,510	34,302	(1,309)	0	0	0	0	1,031		1
36211Y-4S-0	GOVT NATL MTG ASSOC I #527433	09/01/2002	SCHEDULED REDEMPTION		40,969	40,969	42,412	40,969	(1,935)	0	0	0	0	509		1
36212A-EK-7	GOVT NATL MTG ASSOC I #527638	09/01/2002	SCHEDULED REDEMPTION		78,147	78,147	80,320	78,147	(2,127)	0	0	0	0	1,229		1
36212A-G6-6	GOVT NATL MTG ASSOC I #527721	09/01/2002	SCHEDULED REDEMPTION		8,686	8,686	9,045	8,686	(446)	0	0	0	0	158		1
36212C-N3-1	GOVT NATL MTG ASSOC I #529710	09/01/2002	SCHEDULED REDEMPTION		9,855	9,855	10,203	9,855	(373)	0	0	0	0	137		1
36212D-4K-2	GOVT NATL MTG ASSOC I #531026	09/01/2002	SCHEDULED REDEMPTION		4,363	4,363	4,434	4,363	(71)	0	0	0	0	450		1
36212E-GW-1	GOVT NATL MTG ASSOC I #531313	09/01/2002	SCHEDULED REDEMPTION		37,797	37,797	39,129	37,797	(1,712)	0	0	0	0	1,408		1
36212E-JV-0	GOVT NATL MTG ASSOC I #531376	09/01/2002	SCHEDULED REDEMPTION		19,422	19,422	20,259	19,422	(928)	0	0	0	0	487		1
36212E-U6-2	GOVT NATL MTG ASSOC I #531705	09/01/2002	SCHEDULED REDEMPTION		105,019	105,019	109,548	105,019	(5,630)	0	0	0	0	1,436		1
36212E-VT-1	GOVT NATL MTG ASSOC I #531726	09/01/2002	SCHEDULED REDEMPTION		8,084	8,084	8,369	8,084	(361)	0	0	0	0	216		1
36212F-YB-4	GOVT NATL MTG ASSOC I #532706	09/01/2002	SCHEDULED REDEMPTION		117,953	117,953	123,040	117,953	(5,448)	0	0	0	0	2,773		1
36212G-GE-6	GOVT NATL MTG ASSOC I #533097	09/01/2002	SCHEDULED REDEMPTION		99,211	99,211	102,706	99,211	(3,275)	0	0	0	0	1,270		1
36212G-MA-7	GOVT NATL MTG ASSOC I #533253	09/01/2002	SCHEDULED REDEMPTION		76,268	76,268	79,557	76,268	(5,249)	0	0	0	0	548		1
36212H-EN-6	GOVT NATL MTG ASSOC I #533941	09/01/2002	SCHEDULED REDEMPTION		1,925,183	1,925,183	1,979,930	1,925,183	(53,873)	0	0	0	0	46,431		1
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415	09/01/2002	SCHEDULED REDEMPTION		27,671	27,671	28,261	27,671	(585)	0	0	0	0	760		1
36212L-3J-8	GOVT NATL MTG ASSOC I #537301	09/01/2002	SCHEDULED REDEMPTION		3,618	3,618	3,509	3,618	101	0	0	0	0	55		1
36212N-MB-0	GOVT NATL MTG ASSOC I #538654	09/01/2002	SCHEDULED REDEMPTION		35,658	35,658	37,129	35,658	(1,275)	0	0	0	0	801		1
36212P-UY-6	GOVT NATL MTG ASSOC I #539799	09/01/2002	SCHEDULED REDEMPTION		65,543	65,543	67,366	65,543	(1,781)	0	0	0	0	864		1
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819	09/01/2002	SCHEDULED REDEMPTION		28,476	28,476	29,479	28,476	(1,162)	0	0	0	0	878		1
36212R-QT-8	GOVT NATL MTG ASSOC I #541466	09/01/2002	SCHEDULED REDEMPTION		21,510	21,510	21,969	21,510	(439)	0	0	0	0	701		1
36212R-YY-8	GOVT NATL MTG ASSOC I #541727	09/01/2002	SCHEDULED REDEMPTION		20,925	20,925	21,662	20,925	(1,069)	0	0	0	0	442		1
36212R-3V-8	GOVT NATL MTG ASSOC I #541812	09/01/2002	SCHEDULED REDEMPTION		49,698	49,698	50,756	49,698	(1,056)	0	0	0	0	650		1
36212S-AV-8	GOVT NATL MTG ASSOC I #541920	09/01/2002	SCHEDULED REDEMPTION		58,160	58,160	59,399	58,160	(1,220)	0	0	0	0	1,201		1
36212T-D4-3	GOVT NATL MTG ASSOC I #542923	09/01/2002	SCHEDULED REDEMPTION		926	926	946	926	(19)	0	0	0	0	17		1
36212T-GE-8	GOVT NATL MTG ASSOC I #542997	07/16/2002	Various		970,787	945,059	960,416	960,043	(306)	0	0	10,744	10,744	8,646		1
36212U-BC-4	GOVT NATL MTG ASSOC I #543735	09/01/2002	SCHEDULED REDEMPTION		21,254	21,254	21,706	21,254	(432)	0	0	0	0	437		1
36212U-XY-2	GOVT NATL MTG ASSOC I #544395	09/01/2002	SCHEDULED REDEMPTION		358	358	366	358	(7)	0	0	0	0	7		1
36212V-TV-1	GOVT NATL MTG ASSOC I #545164	09/01/2002	SCHEDULED REDEMPTION		29,205	29,205	29,679	29,205	(472)	0	0	0	0	934		1
36212W-MJ-3	GOVT NATL MTG ASSOC I #545861	09/01/2002	SCHEDULED REDEMPTION		58,144	58,144	59,089	58,144	(941)	0	0	0	0	602		1
36212W-NL-7	GOVT NATL MTG ASSOC I #545895	09/01/2002	SCHEDULED REDEMPTION		38,559	38,559	39,380	38,559	(768)	0	0	0	0	976		1
36212W-2A-4	GOVT NATL MTG ASSOC I #546269	09/01/2002	SCHEDULED REDEMPTION		56,234	56,234	57,433	56,234	(1,120)	0	0	0	0	996		1
36212X-W6-8	GOVT NATL MTG ASSOC I #547069	07/16/2002	Various		963,635	937,724	952,962	952,806	(90)	0	0	10,828	10,828	8,632		1
36213B-LF-7	GOVT NATL MTG ASSOC I #549426	09/01/2002	SCHEDULED REDEMPTION		32,101	32,101	32,785	32,101	(706)	0	0	0	0	1,074		1
36213B-NF-5	GOVT NATL MTG ASSOC I #549490	09/01/2002	SCHEDULED REDEMPTION		47	47	49	47	(3)	0	0	0	0	1		1

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
36213B-N2-4	GOVT NATL MTG ASSOC I #549509	09/01/2002	SCHEDULED REDEMPTION		12,589	12,589	13,032	12,589	(745)	0	0	0	0	216		1
36213C-BN-9	GOVT NATL MTG ASSOC I #550045	09/01/2002	SCHEDULED REDEMPTION		194,992	194,992	199,145	194,992	(4,013)	0	0	0	0	4,767		1
36213C-PM-6	GOVT NATL MTG ASSOC I #550428	09/01/2002	SCHEDULED REDEMPTION		81,993	81,993	83,326	81,993	(1,326)	0	0	0	0	2,146		1
36213C-Q7-8	GOVT NATL MTG ASSOC I #550478	09/01/2002	SCHEDULED REDEMPTION		2,373	2,373	2,456	2,373	(97)	0	0	0	0	44		1
36213C-6B-1	GOVT NATL MTG ASSOC I #550866	09/01/2002	SCHEDULED REDEMPTION		851,772	851,772	875,462	851,772	(23,184)	0	0	0	0	19,058		1
36213D-NS-3	GOVT NATL MTG ASSOC I #551301	09/01/2002	SCHEDULED REDEMPTION		68,307	68,307	69,762	68,307	(1,480)	0	0	0	0	1,352		1
36213D-4F-2	GOVT NATL MTG ASSOC I #551722	07/11/2002	Various		16,294,658	15,623,640	16,039,863	16,014,911	(18,590)	0	0	279,746	279,746	152,452		1
36213E-YA-8	GOVT NATL MTG ASSOC I #552505	09/10/2002	Various		10,349,602	9,923,089	10,203,726	10,166,766	(32,535)	0	0	182,836	182,836	208,930		1
36213E-YK-6	GOVT NATL MTG ASSOC I #552514	09/01/2002	SCHEDULED REDEMPTION		65,258	65,258	65,850	65,258	(589)	0	0	0	0	1,791		1
36213F-4V-2	GOVT NATL MTG ASSOC I #553536	09/01/2002	SCHEDULED REDEMPTION		2,646	2,646	2,733	2,646	(86)	0	0	0	0	47		1
36213H-E3-9	GOVT NATL MTG ASSOC I #554654	09/01/2002	SCHEDULED REDEMPTION		17,776	17,776	18,065	17,776	(287)	0	0	0	0	724		1
36213H-MV-8	GOVT NATL MTG ASSOC I #554872	09/01/2002	SCHEDULED REDEMPTION		65,056	65,056	66,441	65,056	(1,344)	0	0	0	0	1,570		1
36213H-YM-5	GOVT NATL MTG ASSOC I #555216	07/16/2002	Various		995,145	968,580	984,319	984,043	(208)	0	0	11,102	11,102	8,889		1
36213H-ZE-2	GOVT NATL MTG ASSOC I #555241	07/16/2002	Various		989,726	963,116	978,766	978,602	(98)	0	0	11,124	11,124	8,865		1
36213J-VC-6	GOVT NATL MTG ASSOC I #556011	07/16/2002	Various		955,265	929,882	944,993	944,664	(262)	0	0	10,601	10,601	8,517		1
36213L-DU-1	GOVT NATL MTG ASSOC I #557315	09/01/2002	SCHEDULED REDEMPTION		80,200	80,200	81,908	80,200	(1,670)	0	0	0	0	1,685		1
36213L-E9-7	GOVT NATL MTG ASSOC I #557360	09/01/2002	SCHEDULED REDEMPTION		51,356	51,356	52,450	51,356	(1,160)	0	0	0	0	1,023		1
36213L-GL-8	GOVT NATL MTG ASSOC I #557403	09/01/2002	SCHEDULED REDEMPTION		18,603	18,603	18,815	18,603	(310)	0	0	0	0	313		1
36213L-M3-1	GOVT NATL MTG ASSOC I #557578	09/01/2002	SCHEDULED REDEMPTION		13,727	13,727	14,210	13,727	(518)	0	0	0	0	175		1
36213M-ZP-6	GOVT NATL MTG ASSOC I #558850	09/01/2002	SCHEDULED REDEMPTION		55,875	55,875	56,783	55,875	(904)	0	0	0	0	905		1
36213M-2H-0	GOVT NATL MTG ASSOC I #558876	09/01/2002	SCHEDULED REDEMPTION		384	384	397	384	(12)	0	0	0	0	6		1
36213N-JG-2	GOVT NATL MTG ASSOC I #559263	09/01/2002	SCHEDULED REDEMPTION		138,326	138,326	141,273	138,326	(2,930)	0	0	0	0	1,992		1
36213N-JW-7	GOVT NATL MTG ASSOC I #559277	09/01/2002	SCHEDULED REDEMPTION		24,194	24,194	24,709	24,194	(501)	0	0	0	0	542		1
36213P-HE-4	GOVT NATL MTG ASSOC I #560129	09/01/2002	SCHEDULED REDEMPTION		2,858	2,858	2,952	2,858	(93)	0	0	0	0	1,775		1
36213P-R2-9	GOVT NATL MTG ASSOC I #560405	09/01/2002	SCHEDULED REDEMPTION		290	290	281	290	8	0	0	0	0	4		1
36213Q-GJ-2	GOVT NATL MTG ASSOC I #561001	09/01/2002	SCHEDULED REDEMPTION		446,560	446,560	472,237	446,560	(25,069)	0	0	0	0	8,248		1
36213Q-NQ-8	GOVT NATL MTG ASSOC I #561199	09/01/2002	SCHEDULED REDEMPTION		27,340	27,340	27,784	27,340	(442)	0	0	0	0	313		1
36213Q-SB-6	GOVT NATL MTG ASSOC I #561314	09/01/2002	SCHEDULED REDEMPTION		44,610	44,610	45,334	44,610	(722)	0	0	0	0	276		1
36213S-EM-3	GOVT NATL MTG ASSOC I #562740	09/01/2002	SCHEDULED REDEMPTION		23,933	23,933	24,443	23,933	(492)	0	0	0	0	419		1
36213S-WE-1	GOVT NATL MTG ASSOC I #563245	09/01/2002	SCHEDULED REDEMPTION		18,273	18,273	18,570	18,273	(296)	0	0	0	0	296		1
36213T-B5-1	GOVT NATL MTG ASSOC I #563560	09/01/2002	SCHEDULED REDEMPTION		1,404,185	1,404,185	1,450,260	1,404,185	(45,287)	0	0	0	0	36,389		1
36213T-RX-3	GOVT NATL MTG ASSOC I #564002	09/01/2002	SCHEDULED REDEMPTION		95,905	95,905	97,947	95,905	(2,109)	0	0	0	0	1,173		1
36213T-UJ-0	GOVT NATL MTG ASSOC I #564085	09/01/2002	SCHEDULED REDEMPTION		40,098	40,098	40,952	40,098	(796)	0	0	0	0	777		1
36213U-CK-4	GOVT NATL MTG ASSOC I #564474	09/10/2002	Various		1,311,917	1,264,992	1,300,175	1,291,418	(7,990)	0	0	20,500	20,500	27,142		1
36213V-JJ-8	GOVT NATL MTG ASSOC I #565565	07/16/2002	Various		985,949	959,960	975,559	975,103	(386)	0	0	10,845	10,845	8,763		1
36213V-R6-7	GOVT NATL MTG ASSOC I #565809	09/01/2002	SCHEDULED REDEMPTION		55,479	55,479	56,380	55,479	(898)	0	0	0	0	1,283		1
36213X-DV-3	GOVT NATL MTG ASSOC I #567216	07/16/2002	Various		984,388	957,918	973,485	973,338	(78)	0	0	11,050	11,050	8,818		1
36213X-E4-2	GOVT NATL MTG ASSOC I #567255	07/16/2002	Various		935,355	910,620	925,417	925,029	(323)	0	0	10,326	10,326	8,324		1
36213X-G3-2	GOVT NATL MTG ASSOC I #567318	07/16/2002	Various		966,500	941,226	956,521	955,946	(509)	0	0	10,555	10,555	8,563		1
36213X-VE-1	GOVT NATL MTG ASSOC I #567713	09/01/2002	SCHEDULED REDEMPTION		11,215	11,215	11,397	11,215	(182)	0	0	0	0	135		1
36213Y-SS-2	GOVT NATL MTG ASSOC I #568529	09/01/2002	Various		399,636	388,930	395,250	395,170	(51)	0	0	4,466	4,466	3,590		1
36213Y-YB-2	GOVT NATL MTG ASSOC I #568706	09/01/2002	SCHEDULED REDEMPTION		7,705	7,705	7,808	7,705	(103)	0	0	0	0	1,640		1
36213Y-YG-1	GOVT NATL MTG ASSOC I #568711	09/01/2002	SCHEDULED REDEMPTION		140,795	140,795	145,437	140,795	(4,561)	0	0	0	0	2,467		1
36213Y-YH-9	GOVT NATL MTG ASSOC I #568712	09/01/2002	SCHEDULED REDEMPTION		218,757	218,757	225,970	218,757	(7,086)	0	0	0	0	8,171		1
36213Y-ZG-0	GOVT NATL MTG ASSOC I #568743	09/01/2002	SCHEDULED REDEMPTION		21,262	21,262	21,963	21,262	(689)	0	0	0	0	1,047		1
36200Q-PZ-1	GOVT NATL MTG ASSOC I #569340	09/01/2002	SCHEDULED REDEMPTION		726,724	726,724	747,617	726,724	(20,560)	0	0	0	0	13,022		1
36200Q-3L-6	GOVT NATL MTG ASSOC I #569703	07/16/2002	Various		958,343	932,710	947,867	947,631	(171)	0	0	10,712	10,712	8,566		1
36200R-DA-7	GOVT NATL MTG ASSOC I #569897	09/01/2002	SCHEDULED REDEMPTION		58,150	58,150	59,095	58,150	(941)	0	0	0	0	2,147		1
36200R-NN-8	GOVT NATL MTG ASSOC I #570197	07/16/2002	Various		966,536	940,549	955,833	955,687	(78)	0	0	10,849	10,849	8,657		1
36200R-PB-2	GOVT NATL MTG ASSOC I #570218	07/16/2002	Various		967,869	941,845	957,150	957,001	(82)	0	0	10,868	10,868	8,670		1
36200R-PQ-9	GOVT NATL MTG ASSOC I #570231	07/16/2002	Various		944,145	919,463	934,404	933,838	(501)	0	0	10,308	10,308	8,364		1
36200S-V4-9	GOVT NATL MTG ASSOC I #571335	09/01/2002	SCHEDULED REDEMPTION		83,055	83,055	84,824	83,055	(1,766)	0	0	0	0	1,575		1
36200S-V9-8	GOVT NATL MTG ASSOC I #571340	09/01/2002	SCHEDULED REDEMPTION		17,569	17,569	17,943	17,569	(400)	0	0	0	0	419		1
36200T-FK-9	GOVT NATL MTG ASSOC I #571770	07/16/2002	Various		984,237	957,988	973,555	973,283	(203)	0	0	10,954	10,954	8,788		1
36200T-KQ-0	GOVT NATL MTG ASSOC I #571903	09/01/2002	SCHEDULED REDEMPTION		40,817	40,817	41,187	40,817	(368)	0	0	0	0	726		1
36200V-HA-4	GOVT NATL MTG ASSOC I #573625	09/01/2002	SCHEDULED REDEMPTION		104,783	104,783	106,486	104,783	(1,696)	0	0	0	0	2,036		1
36200W-WM-9	GOVT NATL MTG ASSOC I #574952	07/16/2002	Various		944,838	919,434	934,374	934,225	(85)	0	0	10,613	10,613	8,463		1
36200W-WV-9	GOVT NATL MTG ASSOC I #574960	07/16/2002	Various		947,873	922,386	937,375	937,222	(89)	0	0	10,651	10,651	8,490		1
36200W-XX-4	GOVT NATL MTG ASSOC I #574994	09/01/2002	SCHEDULED REDEMPTION		30,163	30,163	30,553	30,163	(389)	0	0	0	0	491		1
36200W-YE-5	GOVT NATL MTG ASSOC I #575009	09/01/2002	SCHEDULED REDEMPTION		4,907	4,907	4,952	4,907	(44)	0	0	0	0	80		1
36200W-Z3-8	GOVT NATL MTG ASSOC I #575062	07/16/2002	Various		981,880	955,480	971,007	970,855	(83)	0	0	11,025	11,025	8,795		1

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
36200X-CB-3	GOVT NATL MTG ASSOC I #575266	07/16/2002	Various		939,924	914,651	929,514	929,374	(75)	0	0	10,551	10,551	8,419		1
36200X-ZC-6	GOVT NATL MTG ASSOC I #575939	07/16/2002	Various		977,697	951,412	966,872	966,712	(94)	0	0	10,985	10,985	8,757		1
36201A-6R-4	GOVT NATL MTG ASSOC I #577880	09/01/2002	SCHEDULED REDEMPTION		2,498	2,498	2,539	2,498	(40)	0	0	0	0	2,031		1
36201C-NL-4	GOVT NATL MTG ASSOC I #579195	07/16/2002	Various		989,953	963,338	978,992	978,827	(99)	0	0	11,126	11,126	8,867		1
36201D-J4-5	GOVT NATL MTG ASSOC I #579983	09/01/2002	SCHEDULED REDEMPTION		192,821	192,821	199,178	192,821	(6,247)	0	0	0	0	3,370		1
36201F-HJ-9	GOVT NATL MTG ASSOC I #581733	09/01/2002	SCHEDULED REDEMPTION		124,062	124,062	125,668	124,062	(1,599)	0	0	0	0	2,015		1
36201F-LF-2	GOVT NATL MTG ASSOC I #581826	09/01/2002	SCHEDULED REDEMPTION		2,884	2,884	2,931	2,884	(47)	0	0	0	0	49		1
36201F-RE-9	GOVT NATL MTG ASSOC I #581985	09/01/2002	SCHEDULED REDEMPTION		37,642	37,642	38,254	37,642	(609)	0	0	0	0	755		1
36201J-CD-9	GOVT NATL MTG ASSOC I #584268	09/01/2002	SCHEDULED REDEMPTION		43,819	43,819	44,277	43,819	(456)	0	0	0	0	711		1
36201J-F7-9	GOVT NATL MTG ASSOC I #584390	09/01/2002	SCHEDULED REDEMPTION		259,554	259,554	268,111	259,554	(8,409)	0	0	0	0	17,500		1
36201J-HV-4	GOVT NATL MTG ASSOC I #584444	09/01/2002	SCHEDULED REDEMPTION		15,063	15,063	15,308	15,063	(244)	0	0	0	0	700		1
36201K-JS-6	GOVT NATL MTG ASSOC I #585373	09/01/2002	SCHEDULED REDEMPTION		250,035	250,035	258,318	250,035	(8,150)	0	0	0	0	9,721		1
36201K-J2-3	GOVT NATL MTG ASSOC I #585381	09/01/2002	SCHEDULED REDEMPTION		1,174,286	1,174,286	1,211,992	1,174,286	(37,121)	0	0	0	0	28,358		1
36201K-LB-0	GOVT NATL MTG ASSOC I #585422	09/01/2002	SCHEDULED REDEMPTION		19,647	19,647	19,966	19,647	(318)	0	0	0	0	659		1
36201L-UV-4	GOVT NATL MTG ASSOC I #586596	09/01/2002	SCHEDULED REDEMPTION		27,738	27,738	28,189	27,738	(449)	0	0	0	0	780		1
36201M-Y5-5	GOVT NATL MTG ASSOC I #587632	09/01/2002	SCHEDULED REDEMPTION		1,122,221	1,122,221	1,159,658	1,122,221	(36,841)	0	0	0	0	25,529		1
36201M-ZC-9	GOVT NATL MTG ASSOC I #587639	09/01/2002	SCHEDULED REDEMPTION		799,608	799,608	820,910	799,608	(20,976)	0	0	0	0	24,393		1
36201N-EE-6	GOVT NATL MTG ASSOC I #587933	09/01/2002	SCHEDULED REDEMPTION		45,306	45,306	46,042	45,306	(733)	0	0	0	0	1,464		1
36201N-FM-7	GOVT NATL MTG ASSOC I #587972	09/01/2002	SCHEDULED REDEMPTION		7,628	7,628	7,697	7,628	(69)	0	0	0	0	2,496		1
36201Q-JZ-7	GOVT NATL MTG ASSOC I #589880	09/01/2002	SCHEDULED REDEMPTION		2,528	2,528	2,569	2,528	(41)	0	0	0	0	972		1
36225A-LG-3	GOVT NATL MTG ASSOC I #780327	09/01/2002	SCHEDULED REDEMPTION		49,663	49,663	52,146	49,663	(2,456)	0	0	0	0	686		1
36225A-LP-3	GOVT NATL MTG ASSOC I #780334	09/01/2002	SCHEDULED REDEMPTION		400,182	400,182	421,793	400,182	(22,780)	0	0	0	0	5,548		1
36225A-LQ-1	GOVT NATL MTG ASSOC I #780335	09/01/2002	SCHEDULED REDEMPTION		159,417	159,417	167,153	159,417	(8,804)	0	0	0	0	2,511		1
36225A-LU-2	GOVT NATL MTG ASSOC I #780339	09/01/2002	SCHEDULED REDEMPTION		9,076	9,076	9,454	9,076	(377)	0	0	0	0	118		1
36225A-PW-4	GOVT NATL MTG ASSOC I #780437	09/01/2002	SCHEDULED REDEMPTION		70,329	70,329	73,846	70,329	(3,601)	0	0	0	0	1,012		1
36225A-QL-7	GOVT NATL MTG ASSOC I #780459	09/01/2002	SCHEDULED REDEMPTION		2,000	2,000	2,023	2,000	(24)	0	0	0	0	24		1
36225A-UL-2	GOVT NATL MTG ASSOC I #780587	09/01/2002	SCHEDULED REDEMPTION		148,886	148,886	143,094	148,886	5,601	0	0	0	0	1,878		1
36225A-UR-9	GOVT NATL MTG ASSOC I #780592	09/01/2002	SCHEDULED REDEMPTION		451,189	451,189	467,545	451,189	(13,211)	0	0	0	0	6,813		1
36225A-VY-3	GOVT NATL MTG ASSOC I #780631	09/01/2002	SCHEDULED REDEMPTION		105,689	105,689	108,033	105,689	(2,167)	0	0	0	0	1,211		1
36225A-WL-0	GOVT NATL MTG ASSOC I #780651	09/01/2002	SCHEDULED REDEMPTION		122,156	122,156	124,660	122,156	(2,390)	0	0	0	0	1,482		1
36225A-YN-4	GOVT NATL MTG ASSOC I #780717	09/01/2002	SCHEDULED REDEMPTION		47,887	47,887	48,710	47,887	(889)	0	0	0	0	591		1
36225A-7H-7	GOVT NATL MTG ASSOC I #780896	09/01/2002	SCHEDULED REDEMPTION		42,913	42,913	43,402	42,913	(514)	0	0	0	0	515		1
36225B-C7-1	GOVT NATL MTG ASSOC I #780994	09/01/2002	SCHEDULED REDEMPTION		2,261	2,261	2,193	2,261	69	0	0	0	0	23		1
36225B-GB-8	GOVT NATL MTG ASSOC I #781094	09/01/2002	SCHEDULED REDEMPTION		14,525	14,525	15,124	14,525	(395)	0	0	0	0	202		1
36225B-GD-4	GOVT NATL MTG ASSOC I #781096	09/01/2002	SCHEDULED REDEMPTION		2,166	2,166	2,137	2,166	30	0	0	0	0	25		1
36225B-HZ-4	GOVT NATL MTG ASSOC I #781148	09/01/2002	Various		1,011,909	1,011,909	997,827	1,011,909	25,302	0	0	0	0	13,463		1
36225B-PC-6	GOVT NATL MTG ASSOC I #781319	09/01/2002	SCHEDULED REDEMPTION		74,778	74,778	76,371	74,778	(1,557)	0	0	0	0	940		1
36202D-RZ-6	GOVT NATL MTG ASSOC II #003204	09/01/2002	SCHEDULED REDEMPTION		1,535,358	1,535,358	1,618,363	1,535,358	(81,132)	0	0	0	0	17,917		1
36202D-SF-9	GOVT NATL MTG ASSOC II #003218	09/01/2002	SCHEDULED REDEMPTION		1,507,397	1,507,397	1,588,891	1,507,397	(79,731)	0	0	0	0	18,340		1
912827-7L-0	US TREASURY N/B	09/04/2002	Various		53,632,815	50,000,000	49,832,033	49,843,067	2,321	0	0	3,789,748	3,789,748	1,357,846		1
	Totals - UNITED STATES				145,569,292	140,238,895	141,786,473	141,065,445	(723,255)	0	0	4,503,847	4,503,847	2,756,638	XXX	XXX
0399996 - Bonds - U.S. Government					145,569,292	140,238,895	141,786,473	141,065,445	(723,255)	0	0	4,503,847	4,503,847	2,756,638	XXX	XXX
0399999 - Bonds - U.S. Governments					145,569,292	140,238,895	141,786,473	141,065,445	(723,255)	0	0	4,503,847	4,503,847	2,756,638	XXX	XXX
OTHER GOVERNMENTS																
OTHER COUNTRIES																
760942-AH-5	URUGUAY 7 1/4 05/04/09	07/26/2002	MERRILL LYNCH CAPITAL MARKETS		2,131,250	6,250,000	5,693,188	5,772,899	2,272,899	0	0	(3,641,649)	(3,641,649)	108,247		3
	Totals - OTHER COUNTRIES				2,131,250	6,250,000	5,693,188	5,772,899	2,272,899	0	0	(3,641,649)	(3,641,649)	108,247	XXX	XXX
1099997 - Bonds - All Other Governments - Canada					0	0	0	0	0	0	0	0	0	0	XXX	XXX
1099998 - Bonds - All Other Governments - Other Countries					2,131,250	6,250,000	5,693,188	5,772,899	2,272,899	0	0	(3,641,649)	(3,641,649)	108,247	XXX	XXX
1099999 - Bonds - All Other Governments					2,131,250	6,250,000	5,693,188	5,772,899	2,272,899	0	0	(3,641,649)	(3,641,649)	108,247	XXX	XXX
STATES, TERRITORIES AND POSSESSIONS																
OTHER COUNTRIES																
745145-WA-6	PUERTO RICO COMWLTH PUB IMPT GO 02 REF	08/26/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,497,704	1,300,000	1,382,134	1,379,235	(1,176)	0	0	118,469	118,469	28,807		1
745219-BY-0	PUERTO RICO INFRASTRUCTURE SPL TAX 88A	07/01/2002	CALLED @ 100.00000000		850,000	850,000	850,000	850,000	0	0	0	0	0	33,576		2PE
	Totals - OTHER COUNTRIES				2,347,704	2,150,000	2,232,134	2,229,235	(1,176)	0	0	118,469	118,469	62,383	XXX	XXX
1799996 - Bonds - States, Territory, Poss - United States					0	0	0	0	0	0	0	0	0	0	XXX	XXX
1799997 - Bonds - States, Territory, Poss - Canada					0	0	0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
1799998 - Bonds - States, Territory, Poss - Other Countries					2,347,704	2,150,000	2,232,134	2,229,235	(1,176)	0	0	118,469	118,469	62,383	XXX	XXX
1799999 - Bonds - States, Territories and Possessions					2,347,704	2,150,000	2,232,134	2,229,235	(1,176)	0	0	118,469	118,469	62,383	XXX	XXX
POLITICAL SUBDIVISIONS																
UNITED STATES																
ALABAMA																
810317-AV-9	SCOTTSBORO AL CITY BRD ED SPL TAX WTS	08/01/2002	MATURED		175,000	175,000	175,000	175,000	175,000	0	0	0	0	5,250		6*
Total ALABAMA					175,000	175,000	175,000	175,000	175,000	0	0	0	0	5,250	XXX	XXX
CALIFORNIA																
085599-CQ-9	BERRENDA MESA CA WTR DIST SER B	07/01/2002	MATURED		105,000	105,000	108,933	105,000	105,000	0	0	0	0	3,518		6*
184067-BP-0	CLAYTON CA LTD IMPT OAKHURST AD 1989	09/02/2002	MATURED		20,000	20,000	20,000	20,000	20,000	0	0	0	0	760		6*
206130-BJ-4	CONCORD CA AD 59 1915 ACT	07/02/2002	MATURED		35,000	35,000	34,980	35,000	35,000	0	0	0	0	1,208		6*
206130-BK-1	CONCORD CA AD 65 SUN VALLEY PKG	07/02/2002	MATURED		380,000	380,000	380,000	380,000	0	0	0	0	0	13,680		2
304211-HL-2	FAIRFIELD CA SMITH RANCH AD SER B36	09/02/2002	MATURED		185,000	185,000	185,000	185,000	0	0	0	0	0	7,400		4
461860-AG-3	INYO CNTY CA BISHOP CREEK AD	07/02/2002	MATURED		16,000	16,000	16,461	16,000	16,000	0	0	0	0	600		6*
497060-AK-9	KINNELOA CA IRR DIST IMPT NO 01	07/01/2002	MATURED		40,000	40,000	41,123	40,000	40,000	0	0	0	0	1,600		6*
69672H-BL-7	PALMDALE CA 10TH ST AD NO 88-1 89A	09/30/2002	Various		46,164	46,164	46,164	46,169	21,240	0	0	(5)	(5)	0		6
69672H-BM-5	PALMDALE CA 10TH ST AD NO 88-1 89A	09/30/2002	Various		49,493	49,493	49,493	49,493	22,767	0	0	0	0	0		6
69672H-BN-3	PALMDALE CA 10TH ST AD NO 88-1 89A	09/30/2002	Various		53,044	53,044	52,782	53,044	24,400	0	0	0	0	0		6
69672H-BP-8	PALMDALE CA 10TH ST AD NO 88-1 89A	09/30/2002	Various		57,039	57,039	57,039	57,039	26,238	0	0	0	0	0		6
69672H-BQ-6	PALMDALE CA 10TH ST AD NO 88-1 89A	09/30/2002	Various		61,034	61,034	61,034	61,034	28,075	0	0	0	0	0		6
69672H-BR-4	PALMDALE CA 10TH ST AD NO 88-1 89A	09/30/2002	Various		65,472	65,472	65,125	65,472	30,117	0	0	0	0	0		6
714399-AX-0	PERRIS UN HIGH SCH DIST CA CTFS PARTN	07/01/2002	Various		2,803,600	2,750,000	2,750,000	2,750,000	0	0	0	53,600	53,600	93,500		1
757810-HD-1	REDWOOD CITY CA IMPT DIST 1 64 SER E	07/01/2002	CALLED @ 100.00000000		130,000	130,000	104,950	123,561	123,561	0	0	6,439	6,439	7,954		6*
764436-DJ-7	RICHMOND CA HILLTOP AREA AD E 76	07/02/2002	MATURED		170,000	170,000	172,008	170,000	170,000	0	0	0	0	5,950		6*
798160-YE-1	SAN JOSE CA IMPT DIST 78 153 SJ	07/02/2002	MATURED		520,000	520,000	520,000	520,000	0	0	0	0	0	18,200		2
798160-VF-1	SAN JOSE CA IMPT DIST 89 205 SJ	09/02/2002	MATURED		485,000	485,000	485,000	485,000	0	0	0	0	0	18,188		2
Total CALIFORNIA					5,221,845	5,168,245	5,150,090	5,161,811	662,399	0	0	60,034	60,034	172,557	XXX	XXX
ILLINOIS																
213183-A4-8	COOK CNTY IL G O SER 1997 A	07/23/2002	MCDONALD & COMPANY		13,720,930	13,000,000	12,990,770	12,991,711	17	0	0	729,219	729,219	143,594		1PE
Total ILLINOIS					13,720,930	13,000,000	12,990,770	12,991,711	17	0	0	729,219	729,219	143,594	XXX	XXX
INDIANA																
199240-CM-2	COLUMBUS IN MULTI SCH BLDG CORP 92 BARTHOLOMEW	07/18/2002	CALLED @ 102		3,825,000	3,750,000	3,707,813	3,725,778	135	0	0	99,222	99,222	135,951		1PE
484519-AT-0	KANKAKEE VY IN SCH CORP 1984	07/01/2002	MATURED		195,000	195,000	192,498	195,000	0	0	0	0	0	9,506		1
664363-AS-7	NORTHEAST SULLIVAN IN SCH BLDG CORP	07/01/2002	MATURED		690,000	690,000	690,000	690,000	0	0	0	0	0	34,155		1
666679-DB-8	NORTHRIDGE IN HIGH SCH BLDG CORP 92	06/30/2002	CALLED @ 102.00000000		4,080,000	4,000,000	3,885,323	3,939,767	(26)	0	0	140,233	140,233	120,000		1PE
726302-CL-4	PLAINFIELD QUAKER IN SCH BLDG CORP	07/01/2002	MATURED		245,000	245,000	245,000	245,000	0	0	0	0	0	12,556		1
837608-BR-8	SOUTH DEARBORN IN COM SCH CTFS INT	08/15/2002	MATURED		105,000	105,000	91,433	105,000	154	0	0	0	0	3,885		1
850090-BH-3	SPRINGS VALLEY IN SCH BLDG 1ST MTG	07/01/2002	MATURED		100,000	100,000	100,000	100,000	0	0	0	0	0	4,063		1PE
917840-AH-3	UTICA IN SCH BLDG CORP CAP APPREC 99	07/12/2002	LOOP CAPITAL MARKETS		1,133,995	1,155,000	963,351	1,102,744	2,162	0	0	31,250	31,250	0		1PE
917840-AM-2	UTICA IN SCH BLDG CORP CAP APPREC 99	07/26/2002	LOOP CAPITAL MARKETS		1,559,828	1,675,000	1,256,334	1,450,203	5,631	0	0	109,625	109,625	0		1PE
917840-AP-5	UTICA IN SCH BLDG CORP CAP APPREC 99	08/21/2002	LOOP CAPITAL MARKETS		1,053,687	1,170,000	830,232	963,860	6,560	0	0	89,827	89,827	0		1PE
917840-AQ-3	UTICA IN SCH BLDG CORP CAP APPREC 99	07/16/2002	LOOP CAPITAL MARKETS		1,363,021	1,575,000	1,082,356	1,254,678	3,172	0	0	108,343	108,343	0		1PE
Total INDIANA					14,350,530	14,660,000	13,044,339	13,772,031	17,789	0	0	578,500	578,500	320,116	XXX	XXX
KENTUCKY																
546802-CL-1	LOUISVILLE KY RIVERFRONT CORP 1977	07/01/2002	CALLED @ 100.00000000		85,000	85,000	79,652	82,764	0	0	0	2,236	2,236	2,443		1
Total KENTUCKY					85,000	85,000	79,652	82,764	0	0	0	2,236	2,236	2,443	XXX	XXX
NEVADA																
180847-DF-9	CLARK CNTY NV G O LAS VEGAS CONV 98A	07/08/2002	PRAGER MCCARTHY & SEALY		98,042	100,000	100,000	100,000	0	0	0	(1,958)	(1,958)	8,269		1PE
940773-NP-5	WASHOE CNTY NV MED CTR REF 84	08/01/2002	CALLED @ 100.00000000		395,000	395,000	393,519	394,767	17	0	0	233	233	26,522		1
Total NEVADA					493,042	495,000	493,519	494,767	17	0	0	(1,725)	(1,725)	34,790	XXX	XXX

SCHEDULE D - PART 4

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

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NEW JERSEY																
895130-PZ-9	TRENTON NJ FISCAL YR ADJUSTMENT	08/15/2002	CALLED @ 102.00000000		5,100,000	5,000,000	4,987,500	4,993,021	147	0	0	106,979	106,979	163,750		1
Total NEW JERSEY					5,100,000	5,000,000	4,987,500	4,993,021	147	0	0	106,979	106,979	163,750	XXX	XXX
NEW YORK																
63165N-KR-8	NASSAU CNTY NY G O GEN IMPT 1997 W	08/08/2002	E BOND TRADE		748,951	700,000	695,429	696,589	30	0	0	52,362	52,362	15,750		1PE
649665-R8-1	NEW YORK N Y	07/18/2002	PRAGER MCCARTHY & SEALY		793,125	705,000	779,385	745,279	(529)	0	0	47,846	47,846	11,515		1PE
649665-X4-3	NEW YORK N Y	07/18/2002	PRAGER MCCARTHY & SEALY		8,489,325	7,500,000	8,487,975	8,105,433	(6,563)	0	0	383,892	383,892	215,000		1PE
649668-BX-7	NEW YORK NY G O FISCAL 1992 SER B	07/18/2002	CALLED @ 101.50000000		1,319,500	1,300,000	1,281,263	1,291,120	147	0	0	28,380	28,380	45,229		1
649668-UK-4	NEW YORK NY G O FISCAL 1993 SER A	08/01/2002	CALLED @ 101.50000000		431,375	425,000	419,849	422,379	29	0	0	8,996	8,996	13,547		1
649668-VC-1	NEW YORK NY G O FISCAL 1993 SER A	08/01/2002	CALLED @ 101.5		888,125	875,000	867,243	869,604	60	0	0	18,521	18,521	27,891		1PE
649667-R6-1	NEW YORK NY G O FISCAL 1998 SER F	07/18/2002	RAMIREZ, SAMUAL A. & COMPANY		2,176,240	2,000,000	2,142,260	2,080,215	(1,104)	0	0	96,025	96,025	52,556		1PE
Total NEW YORK					14,846,641	13,505,000	14,673,403	14,210,619	(7,928)	0	0	636,022	636,022	381,487	XXX	XXX
OHIO																
407271-AR-6	HAMILTON CNTY OH JEWISH HOSP	07/15/2002	CALLED @ 100		85,000	85,000	85,000	85,000	0	0	0	0	0	0		1
Total OHIO					85,000	85,000	85,000	85,000	0	0	0	0	0	0	XXX	XXX
OREGON																
250325-KX-4	DESCHUTES CNTY OR ADMIN SCH	08/06/2002	Various		1,049,152	1,000,000	1,065,230	1,019,395	(1,367)	0	0	29,756	29,756	9,370		1PE
625506-GL-8	MULTNOMAH CNTY OR GO REF BDS 1999	08/05/2002	PRAGER MCCARTHY & SEALY		778,219	750,000	746,468	747,442	20	0	0	30,777	30,777	9,803		1PE
Total OREGON					1,827,371	1,750,000	1,811,698	1,766,838	(1,347)	0	0	60,533	60,533	19,172	XXX	XXX
PENNSYLVANIA																
307114-AR-9	FANNETT METAL SCH DIST PA	08/01/2002	CALLED @ 100.00000000		55,000	55,000	55,000	55,000	55,000	0	0	0	0	1,705		6*
725209-AN-0	PITTSBURGH PA G O SER 1998 D REF	07/10/2002	PRAGER MCCARTHY & SEALY		311,019	300,000	298,701	299,079	4	0	0	11,940	11,940	4,858		1PE
Total PENNSYLVANIA					366,019	355,000	353,701	354,079	55,004	0	0	11,940	11,940	6,562	XXX	XXX
SOUTH CAROLINA																
83714R-AH-6	SOUTH CAROLINA STUDENT LOAN	07/10/2002	HOUGH, WILLIAM R., & COMPANY		9,500,000	9,500,000	9,499,620	9,499,621	0	0	0	379	379	13,596		1
Total SOUTH CAROLINA					9,500,000	9,500,000	9,499,620	9,499,621	0	0	0	379	379	13,596	XXX	XXX
TEXAS																
077158-AU-7	BEEVILLE TX WTR SUPPLY DIST 1982	09/01/2002	MATURED		1,025,000	1,025,000	1,025,000	1,025,000	0	0	0	0	0	54,325		1
078043-BA-3	BELL CNTY TX WTR CTL & IMPT DIST 001	07/10/2002	MATURED		250,000	250,000	224,838	250,000	49	0	0	0	0	6,875		1
145231-QU-3	CARROLL TX INDPT SCH DIST	08/07/2002	PRAGER MCCARTHY & SEALY		2,705,255	2,655,000	2,636,123	2,637,688	46	0	0	67,567	67,567	67,157		1PE
279270-AZ-5	ECTOR CNTY TX UTIL DIST WTR SYS 1977	08/01/2002	MATURED		125,000	125,000	121,070	125,000	125,000	0	0	0	0	3,750		6*
283268-BW-9	EL DORADO UTIL DIST TX WTR & SWR	08/01/2002	MATURED		70,000	70,000	68,666	70,000	70,000	0	0	0	0	2,100		6*
414003-M3-4	HARRIS CNTY TX TOLL RD SR LIEN 1992A	08/15/2002	CALLED @ 102.00000000		9,455,400	9,270,000	9,026,663	9,126,289	1,761	0	0	329,111	329,111	301,275		1
487692-YE-9	KELLER TEX INDPT SCH DIST	08/14/2002	LOOP CAPITAL MARKETS		78,474	100,000	59,394	71,776	453	0	0	6,698	6,698	0		1PE
Total TEXAS					13,709,129	13,495,000	13,161,753	13,305,753	197,308	0	0	403,376	403,376	435,482	XXX	XXX
WASHINGTON																
494746-RD-4	KING CNTY WA G O VAR PURP 1969	07/01/2002	MATURED		75,000	75,000	78,295	75,000	0	0	0	0	0	2,288		1
939745-KE-4	WASHINGTON ST VAR PURP G O SER 1997 C	07/29/2002	Various		3,145,528	3,150,000	3,115,949	3,119,202	74	0	0	26,326	26,326	90,194		1PE
Total WASHINGTON					3,220,528	3,225,000	3,194,243	3,194,202	74	0	0	26,326	26,326	92,481	XXX	XXX
WEST VIRGINIA																
956553-NA-5	WEST VIRGINIA ST G O STATE ROAD 1998	07/15/2002	Various		659,695	600,000	609,846	607,421	(41)	0	0	52,274	52,274	4,032		1PE
Total WEST VIRGINIA					659,695	600,000	609,846	607,421	(41)	0	0	52,274	52,274	4,032	XXX	XXX
Totals - UNITED STATES					83,360,729	81,098,245	80,310,134	80,694,635	1,098,440	0	0	2,666,094	2,666,094	1,795,313	XXX	XXX
2499996 - Bonds - Political Subdivisions - United States					83,360,729	81,098,245	80,310,134	80,694,635	1,098,440	0	0	2,666,094	2,666,094	1,795,313	XXX	XXX
2499997 - Bonds - Political Subdivisions - Canada					0	0	0	0	0	0	0	0	0	0	XXX	XXX
2499998 - Bonds - Political Subdivisions - Other Countries					0	0	0	0	0	0	0	0	0	0	XXX	XXX
2499999 - Bonds - Political Subdivisions					83,360,729	81,098,245	80,310,134	80,694,635	1,098,440	0	0	2,666,094	2,666,094	1,795,313	XXX	XXX
ALABAMA																
010230-KD-1	ALABAMA A & M UNIV REVS 1998	08/05/2002	E BOND TRADE		434,201	400,000	397,460	398,221	14	0	0	35,980	35,980	5,585		1PE
010257-EC-3	ALABAMA DRINK WTR FIN REVOLVG FD LN 02A	07/25/2002	PRAGER MCCARTHY & SEALY		206,575	200,000	196,388	196,448	6	0	0	10,127	10,127	4,535		1PE
01030N-ZZ-7	ALABAMA HSG FIN AUTH SGL FAM 00 A-1	08/21/2002	LOOP CAPITAL MARKETS		7,174,350	6,705,000	6,705,000	6,705,000	0	0	0	469,350	469,350	163,388		1PE
010608-SZ-1	ALABAMA PUB SCH & CLG CAP IMPT 98	08/30/2002	Various		828,828	850,000	778,651	783,070	370	0	0	45,757	45,757	10,767		1PE
010610-AF-0	ALABAMA PUB SCH & CLG SPL OBLIG 01 C	08/02/2002	PRAGER MCCARTHY & SEALY		268,988	250,000	256,018	255,736	(50)	0	0	13,251	13,251	8,056		1PE
010662-FN-9	ALABASTER AL G O WARRANTS 2002	08/27/2002	GMS GROUP		402,000	400,000	396,048	396,050	2	0	0	5,950	5,950	1,611		1PE
091020-AN-7	BIRMINGHAM AL INDL WTR BRD WTR 78	07/01/2002	CALLED @ 100.00000000		40,000	40,000	44,696	40,000	0	0	0	0	0	2,896		1

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091086-AL-2	BIRMINGHAM AL WTR & SWR WTS 1998 A	08/20/2002	PRAGER MCCARTHY & SEALY		191,872	200,000	175,304	175,504	75	0	0	16,368	16,368	6,114		1PE
472682-GA-5	JEFFERSON CNTY AL SWR WRTS 99A CAP IMPT	09/04/2002	E BOND TRADE		203,910	200,000	198,994	198,996	2	0	0	4,914	4,914	6,205		1PE
627338-EP-7	MUSCLE SHOALS AL REF WTS SER 1978	08/01/2002	MATURED		105,000	105,000	106,302	105,000	0	0	0	0	0	3,308		1
627338-EQ-5	MUSCLE SHOALS AL REF WTS SER 1978	08/01/2002	CALLED @ 100.00000000		835,000	835,000	845,354	835,000	0	0	0	0	0	26,300		1
900645-EZ-1	TUSCALOOSA AL WTR & SWR REV REF WTS	07/01/2002	MATURED		220,000	220,000	220,000	220,000	0	0	0	0	0	6,765		1
914031-CC-1	UNIVERSITY OF AL BIRMINGHAM GEN REV 01	08/02/2002	PRAGER MCCARTHY & SEALY		542,825	500,000	512,800	512,174	(69)	0	0	30,651	30,651	7,882		1PE
Total ALABAMA					11,453,548	10,905,000	10,833,015	10,821,200	351	0	0	632,348	632,348	253,412	XXX	XXX
ALASKA																
01169D-BM-7	ALASKA ENERGY AUTH UTIL 97 CITY SITKA	07/25/2002	Various		2,058,225	1,985,000	1,978,469	1,979,300	16	0	0	78,925	78,925	61,457		1PE
011831-F9-0	ALASKA HSG FIN CORP GEN MTG 97A	08/08/2002	LOOP CAPITAL MARKETS		14,302,500	14,000,000	14,000,000	14,000,000	0	0	0	302,500	302,500	167,167		1PE
662523-UK-3	NORTH SLOPE BORO AK G O 00B CAP APPREC	07/10/2002	PRAGER MCCARTHY & SEALY		192,430	280,000	176,207	188,420	325	0	0	4,010	4,010	0		1PE
Total ALASKA					16,553,155	16,265,000	16,154,676	16,167,720	341	0	0	385,435	385,435	228,624	XXX	XXX
ARIZONA																
040588-ST-3	ARIZONA ST COP 2001 A REF	07/16/2002	E BOND TRADE		329,481	300,000	317,337	315,730	(133)	0	0	13,751	13,751	5,722		1PE
040588-SY-2	ARIZONA ST COP 2001 A REF	08/06/2002	Various		443,500	400,000	425,720	424,111	(189)	0	0	19,389	19,389	8,488		1PE
040588-UH-6	ARIZONA ST COP 2002 A	08/23/2002	E BOND TRADE		342,121	300,000	324,120	323,465	(239)	0	0	18,656	18,656	5,913		1PE
040588-UJ-2	ARIZONA ST COP 2002 A	07/12/2002	PRAGER MCCARTHY & SEALY		113,122	100,000	107,994	107,845	(28)	0	0	5,277	5,277	1,619		1PE
040588-UK-9	ARIZONA ST COP 2002 A	08/08/2002	PRAGER MCCARTHY & SEALY		112,965	100,000	107,326	107,148	(68)	0	0	5,817	5,817	2,017		1PE
040654-EX-9	ARIZONA ST TRANSN BRD HWY 1993 A SUB	09/04/2002	E BOND TRADE		660,936	600,000	633,210	631,115	(325)	0	0	29,821	29,821	17,486		1PE
040654-GE-9	ARIZONA ST TRANSN BRD HWY 1999	07/12/2002	PRAGER MCCARTHY & SEALY		111,957	100,000	110,690	109,649	(65)	0	0	2,308	2,308	2,996		1PE
152395-CX-5	CENTRAL AZ WTR CONSV DIST 1993 A REF	09/04/2002	E BOND TRADE		703,665	625,000	681,563	661,296	(261)	0	0	42,368	42,368	7,517		1PE
378334-JE-7	GLENDALE AZ UNION HIGH SD NO 205 REF 2001	09/10/2002	E BOND TRADE		471,673	425,000	458,987	456,117	(517)	0	0	15,556	15,556	13,850		1PE
566854-BK-0	MARICOPA CNTY ARIZ POLLUTION CTL CORP PCR EL PASO ELEC	08/01/2002	CALLED @ 100.00000000		2,450,000	2,450,000	2,454,239	2,453,857	(18)	0	0	(3,857)	(3,857)	25,113		3
566795-FH-8	MARICOPA CNTY AZ CMNTY CLG DIST 1999	08/13/2002	Various		460,666	500,000	423,630	429,427	360	0	0	31,239	31,239	9,436		1PE
590485-NC-8	MESA AZ G O 1999	07/30/2002	E BOND TRADE		279,836	235,000	266,821	264,554	(349)	0	0	15,281	15,281	9,079		1PE
590515-AG-7	MESA AZ INDL DEV LUTHERAN HLTH 98A	07/12/2002	Various		433,780	405,000	424,732	415,367	(67)	0	0	18,413	18,413	38,108		1PE
590515-AJ-1	MESA AZ INDL DEV LUTHERAN HLTH 98A	07/23/2002	LOOP CAPITAL MARKETS		595,117	550,000	576,642	567,161	(144)	0	0	27,955	27,955	15,153		1PE
590515-AK-8	MESA AZ INDL DEV LUTHERAN HLTH 98A	08/05/2002	Various		328,281	300,000	319,362	313,290	(118)	0	0	14,991	14,991	8,912		1PE
590545-JS-9	MESA AZ UTIL SYS 2002 REF	08/23/2002	E BOND TRADE		112,734	100,000	108,156	107,803	(102)	0	0	4,931	4,931	3,006		1PE
718837-CV-7	PHOENIX AZ CIVIC IMPT ARPT EXCISE 98	07/16/2002	E BOND TRADE		219,756	200,000	210,254	207,855	(92)	0	0	11,901	11,901	5,775		1PE
721812-HG-3	PIMA CNTY AZ USD NO 6 MARANA 00 REF	08/09/2002	Various		335,588	300,000	324,771	324,390	(219)	0	0	11,198	11,198	9,597		1PE
76716N-AP-9	RIO NUEVO AZ MULTI PURP TUSCON CONV COP 02	07/26/2002	E BOND TRADE		110,165	100,000	103,190	103,091	(27)	0	0	7,074	7,074	1,669		1PE
79575D-LG-3	SALT RIVER PROJ AZ ELEC SYS REF 01 A	08/20/2002	E BOND TRADE		547,340	500,000	524,625	522,944	(260)	0	0	24,396	24,396	24,336		1PE
868522-AC-7	SUPERSTITION MTNS AZ SWR APACHE JCT 00	07/01/2002	SCHEDULED REDEMPTION		450,000	450,000	350,312	450,000	137,025	0	0	0	0	0		5
988585-BK-0	YUMA CNTY AZ COP 2001 A	07/16/2002	E BOND TRADE		241,526	225,000	229,174	228,379	(31)	0	0	13,147	13,147	5,566		1PE
Total ARIZONA					9,854,208	9,265,000	9,482,854	9,524,593	134,131	0	0	329,615	329,615	221,356	XXX	XXX
ARKANSAS																
041039-Z5-0	ARKANSAS ST FED HWY GRANT ANTIC GO 01A	07/30/2002	RAYMOND JAMES & ASSOCIATES, INC.		10,225,267	9,225,000	9,859,034	9,789,719	(5,923)	0	0	435,548	435,548	243,502		1PE
041039-Z7-6	ARKANSAS ST FED HWY GRANT ANTIC GO 01A	08/06/2002	E BOND TRADE		388,528	350,000	371,942	369,830	(218)	0	0	18,698	18,698	9,608		1PE
041150-CU-5	ARKANSAS STUDENT LOAN AUTHORITY	09/26/2002	HOUGH, WILLIAM R., & COMPANY		8,800,000	8,800,000	8,799,472	8,799,475	2	0	0	525	525	38,852		1PE
041039-2M-9	ARKANSAS WTR WST DISP PLN FAC G O 02A	07/01/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		533,605	525,000	522,433	522,445	2	0	0	11,160	11,160	6,306		1Z
041039-2N-7	ARKANSAS WTR WST DISP PLN FAC G O 02A	07/01/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		589,454	580,000	577,025	577,037	2	0	0	12,417	12,417	7,118		1Z
212593-AV-9	CONWAY AR RSD HSG FAC BRD SGL FAM	07/01/2002	CALLED @ 100.00000000		215,000	215,000	215,000	215,000	215,000	0	0	0	0	4,085		6*
348815-FF-3	FORT SMITH AR WTR & SWR REF 02A	07/02/2002	PRAGER MCCARTHY & SEALY		102,763	100,000	99,662	99,666	0	0	0	3,097	3,097	1,764		1PE
394350-AN-2	GREENE CNTY AR SALES & USE TAX 2001	07/18/2002	E BOND TRADE		106,803	100,000	100,000	100,000	0	0	0	6,803	6,803	722		1PE
537428-WV-2	LITTLE ROCK AR SCH DIST CONSTR 2001 C	08/06/2002	E BOND TRADE		108,256	100,000	104,597	103,542	(100)	0	0	4,714	4,714	2,610		1PE

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537428-WX-8	LITTLE ROCK AR SCH DIST CONSTR 2001 C	08/07/2002	E BOND TRADE		207,794	190,000	198,687	197,352	(136)	0	0	10,441	10,441	5,039		1PE
537428-XA-7	LITTLE ROCK AR SCH DIST CONSTR 2001 C	08/06/2002	E BOND TRADE		219,588	200,000	207,248	206,547	(67)	0	0	13,041	13,041	5,221		1PE
537428-XC-3	LITTLE ROCK AR SCH DIST CONSTR 2001 C	08/06/2002	E BOND TRADE		458,890	425,000	431,787	431,144	(55)	0	0	27,746	27,746	10,875		1PE
537445-GM-4	LITTLE ROCK AR SWR REF SER 01	07/02/2002	PRAGER MCCARTHY & SEALY		101,317	100,000	100,000	100,000	0	0	0	1,317	1,317	2,181		1PE
812837-BL-5	SEBASTIAN CNTY AR HLTH SPARKS 01A	08/06/2002	E BOND TRADE		390,457	350,000	371,676	369,478	(259)	0	0	20,979	20,979	5,240		1PE
812837-BM-3	SEBASTIAN CNTY AR HLTH SPARKS 01A	08/06/2002	E BOND TRADE		167,882	150,000	158,750	157,952	(94)	0	0	9,930	9,930	2,246		1PE
914084-KT-4	UNIVERSITY OF AR VAR FAYETTEVILLE 01A	08/06/2002	Various		938,208	850,000	916,181	911,379	(589)	0	0	26,829	26,829	6,986		1PE
914084-KZ-0	UNIVERSITY OF AR VAR FAYETTEVILLE 01A	07/02/2002	PRAGER MCCARTHY & SEALY		108,976	100,000	107,567	107,197	(12)	0	0	1,779	1,779	565		1PE
Total ARKANSAS					23,662,786	22,360,000	23,141,059	23,057,763	207,553	0	0	605,023	605,023	352,920	XXX	XXX
CALIFORNIA																
00432M-AB-5	ACCESS TO LNS FOR LEARNING STUDENT LN CORP CALIF REV-RAMS-STUDENT LN PG-SR-IV-A2	09/11/2002	DAIN RAUSCHER INCORPORATED		300,000	300,000	300,000	300,000	0	0	0	0	0	1,356		1PE
00827N-AM-2	AFFORDABLE HSG AGY CA WATERSTONE 01	07/01/2002	CALLED @ 100.00000000		305,000	305,000	305,000	305,000	4,956	0	0	0	0	11,471		4
010891-RC-5	ALAMEDA CNTY CA COPS REF 2001 A	08/23/2002	PRAGER MCCARTHY & SEALY		1,049,470	1,000,000	998,770	998,819	7	0	0	50,651	50,651	12,083		1PE
120823-BM-0	BURBANK CA GOLDEN ST REDEV TAX ALLOC 78	07/01/2002	CALLED @ 100.00000000		20,000	20,000	17,318	19,367	0	0	0	633	633	765		1
13066K-LX-5	CALIFORNIA DEPT OF WTR CENT VY 02 X	09/30/2002	STONE & YOUNGBERG		8,507,600	8,000,000	8,063,760	8,062,859	(901)	0	0	444,741	444,741	168,889		1PE
130658-HZ-3	CALIFORNIA DEPT VET AFF HOME 02A	09/17/2002	Various		13,978,922	13,400,000	13,400,000	13,400,000	0	0	0	578,922	578,922	178,110		1PE
13033J-ZK-1	CALIFORNIA HLTH FAC SMALL FAC SER A	09/01/2002	Various		61,200	60,000	60,000	60,000	0	0	0	1,200	1,200	2,008		1PE
130575-EZ-2	CALIFORNIA RURAL HOME MTG FIN AUTH SIN	09/01/2002	CALLED @ 100.00000000		290,000	290,000	290,000	290,000	0	0	0	0	0	4,748		1PE
130575-FA-6	CALIFORNIA RURAL HOME MTG FIN AUTH SIN	09/01/2002	CALLED @ 100.00000000		80,000	80,000	80,000	80,000	0	0	0	0	0	1,360		1PE
130575-FB-4	CALIFORNIA RURAL HOME MTG FIN AUTH SIN	09/01/2002	CALLED @ 100.00000000		55,000	55,000	55,000	55,000	0	0	0	0	0	990		1PE
13062N-ZD-2	CALIFORNIA ST G O VETERANS 2001 BZ	08/28/2002	E BOND TRADE		434,738	425,000	425,000	425,000	0	0	0	9,738	9,738	4,169		1PE
00036P-AD-4	CHANNING HOUSE CA REV COP ABAG 99	07/03/2002	STONE & YOUNGBERG		3,965,094	4,200,000	4,169,256	4,171,101	15	0	0	(206,007)	(206,007)	92,400		2
16309P-AH-1	CHELA FINL USA	08/30/2002	CHASE SECURITIES		13,000,000	13,000,000	12,999,740	12,999,744	1	0	0	256	256	58,620		1
171317-CC-2	CHULA VISTA CA REDEV AGY BAYFRONT TWN	07/01/2002	Various		1,875	0	0	5	34	0	0	1,870	1,870	0		1
204712-GF-4	COMPTON CA REDEV TAX ALLOC REF 95-1	08/01/2002	CALLED @ 100.00000000		300,000	300,000	292,383	294,630	59	0	0	5,370	5,370	20,551		2
212244-FZ-5	CONTRA COSTA CNTY CA IMPT AD 1987 1	09/02/2002	MATURED		670,000	670,000	670,000	670,000	0	0	0	0	0	24,120		3
30421M-EW-5	FAIRFIELD CA PUB FING REDEV PROJ 89A	08/01/2002	MATURED		85,000	85,000	85,000	85,000	0	0	0	0	0	3,166		1
350055-BH-1	FOSTER CITY CA IMPT METRO CTR AD 85 1	07/02/2002	MATURED		45,000	45,000	45,000	45,000	45,000	0	0	0	0	2,295		6*
350055-CR-8	FOSTER CITY CA IMPT METRO CTR AD 86 1	09/02/2002	MATURED		900,000	900,000	900,000	900,000	0	0	0	0	0	31,500		2
421228-BJ-5	HAYWARD CA LOC IMPT DIST NO 15 1989	09/02/2002	MATURED		280,000	280,000	280,000	280,000	0	0	0	0	0	10,710		2
482124-MF-8	JURUPA CA USD G O 2002	09/25/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		2,407,171	2,260,000	2,219,297	2,219,788	297	0	0	187,383	187,383	47,939		1PE
508212-EP-8	LAKE CNTY CA SANTN DIST AD NO 3 2A	07/02/2002	MATURED		83,000	83,000	81,701	83,000	83,000	0	0	0	0	2,594		6*
517244-CA-5	LARKSPUR CA IMPT AD I SER 1977 1	07/02/2002	MATURED		65,000	65,000	67,075	65,000	65,000	0	0	0	0	2,031		6*
517244-CD-9	LARKSPUR CA IMPT AD I SER 1977 1	07/02/2002	CALLED @ 105.00000000		73,500	70,000	72,273	70,167	70,167	0	0	3,333	3,333	2,188		6*
517244-CC-1	LARKSPUR CA IMPT AD III SER 1977 3	07/02/2002	MATURED		120,000	120,000	123,830	120,000	120,000	0	0	0	0	3,750		6*
517244-CF-4	LARKSPUR CA IMPT AD III SER 1977 3	07/02/2002	CALLED @ 105.00000000		131,250	125,000	129,059	125,298	125,298	0	0	5,952	5,952	3,906		6*
544393-AP-6	LOS ANGELES CA CMNTY REDEV HSG 96 A FNMA	07/01/2002	CALLED @ 100.00000000		80,000	80,000	80,000	80,000	0	0	0	0	0	4,739		1PE
544525-CZ-9	LOS ANGELES CA DEPT WTR PWR WTR SYS 01	07/31/2002	J. P. MORGAN SECURITIES, INC.		4,834,238	4,850,000	4,724,676	4,725,946	93	0	0	108,292	108,292	147,757		1PE
544552-GC-0	LOS ANGELES CA HARBOR DEPT 1996B	07/11/2002	LOOP CAPITAL MARKETS		6,800,190	6,345,000	6,383,895	6,375,495	(172)	0	0	424,695	424,695	69,398		1PE
54468T-AW-8	LOS ANGELES CNTY CA IMPT CI NO 2629R2	09/02/2002	SCHEDULED REDEMPTION		51,500	51,500	51,500	51,500	0	0	0	0	0	22,888		3
544712-JT-0	LOS ANGELES CNTY CA MET TRANSN A 1 SR 99A	09/04/2002	PRAGER MCCARTHY & SEALY		2,408,280	2,300,000	2,316,169	2,315,888	(269)	0	0	92,392	92,392	78,847		1PE

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
545168-AX-4	LOS ANGELES CNTY CA TRANSN COMMN 92B	07/01/2002	MATURED		2,425,000	2,425,000	2,405,742	2,425,000	0	0	0	0	0	73,963		1PE
616856-AN-0	MORENO VALLEY CA ASSMT DIST NO 87-4 88	09/02/2002	MATURED		270,000	270,000	268,650	270,000	26	0	0	0	0	10,463		6
672321-DT-0	OAKLAND CA REDEV AGY	09/01/2002	CALLED @ 100.00		70,000	70,000	67,346	65,460	39	0	0	4,540	4,540	1,831		1PE
683038-KJ-1	ONTARIO CA AD NO 108 CA COMMERCE CTR 95	09/02/2002	CALLED @ 100.00000000		310,000	310,000	310,000	310,000	0	0	0	0	0	23,399		3
683038-CY-7	ONTARIO CA IMPT ASSMT DIST NO 100A	09/02/2002	MATURED		450,000	450,000	450,000	450,000	0	0	0	0	0	15,750		2
69666H-AS-1	PALM SPRINGS CA FIN AUTH LTD OBLIG 98B	09/02/2002	MATURED		100,000	100,000	100,000	100,000	0	0	0	0	0	2,350		1
70227M-AE-1	PASADENA CA IMPT SOUTH LAKE PKG DIST 77	07/02/2002	MATURED		75,000	75,000	75,000	75,000	75,000	0	0	0	0	2,250		6*
725904-CC-8	PLACER CNTY CA IMPT AD A 82 1976	07/02/2002	MATURED		115,000	115,000	119,978	115,000	(1)	0	0	0	0	3,939		1PE
728811-WY-2	PLEASANTON CA IMPT AD 1974 1 1915 ACT	07/02/2002	MATURED		85,000	85,000	84,492	85,000	85,000	0	0	0	0	2,848		6*
728811-XA-3	PLEASANTON CA IMPT AD 1974 3 1915 ACT	07/02/2002	MATURED		135,000	135,000	134,193	135,000	135,000	0	0	0	0	4,523		6*
728811-XB-1	PLEASANTON CA IMPT AD 1974 4 1915 ACT	07/02/2002	MATURED		95,000	95,000	94,432	95,000	95,000	0	0	0	0	3,183		6*
728811-XC-9	PLEASANTON CA IMPT AD 1974 5 1915 ACT	07/02/2002	MATURED		150,000	150,000	149,103	150,000	150,000	0	0	0	0	5,025		6*
776797-BK-7	ROSAMOND CA CMNTY SVCS WTR SWR 68	07/01/2002	MATURED		45,000	45,000	44,142	45,000	45,000	0	0	0	0	1,350		6*
785878-DS-5	SACRAMENTO CA IMPT LAGUNA CREEK AD	09/02/2002	MATURED		910,000	910,000	910,000	910,000	0	0	0	0	0	37,083		2
785878-EG-0	SACRAMENTO CA IMPT NORTH NATOMAS AD	09/02/2002	MATURED		950,000	950,000	950,000	950,000	0	0	0	0	0	38,238		4
801620-HQ-1	SANTA CLARA CNTY CA MTG VILLA VASONA	07/01/2002	CALLED @ 100.00000000		40,000	40,000	40,000	40,000	0	0	0	0	0	2,538		1PE
801820-BF-7	SANTA CRUZ CNTY CA PUB IMPT CORP REF	08/01/2002	Various		2,650,000	2,650,000	2,600,467	2,630,981	530	0	0	19,019	19,019	110,969		1
845389-AU-9	SOUTHWESTERN CA CMNTY CLG DIST 01	07/09/2002	PRAGER MCCARTHY & SEALY		4,139,600	4,000,000	3,986,240	3,986,604	11	0	0	152,996	152,996	96,153		1PE
874857-EE-1	TAMALPAIS CA UNION HIGH SCH DIST G O 02	09/23/2002	STONE & YOUNGBERG		526,380	500,000	500,000	500,000	0	0	0	26,380	26,380	2,500		1PE
919194-TG-5	VALLEJO CA IMPT DNTWN OFF STR PKG AD 77	07/02/2002	MATURED		24,000	24,000	24,000	24,000	24,000	0	0	0	0	708		6*
979521-BL-4	WOODLAND CA 1978 ASSMT DIST 1915 ACT	07/02/2002	MATURED		75,000	75,000	75,800	75,000	75,000	0	0	0	0	2,850		6*
986013-BK-5	YOLO CNTY CA FLOOD CTL & WTR DIST SUB	07/01/2002	MATURED		90,000	90,000	74,190	90,000	0	0	0	0	0	2,250		1
	Total CALIFORNIA				75,113,008	73,328,500	73,149,477	73,200,652	1,197,190	0	0	1,912,356	1,912,356	1,459,507	XXX	XXX
COLORADO																
114749-AV-6	BROOMFIELD CO COP OPEN SPACE PK REC 00	07/30/2002	E BOND TRADE		110,072	100,000	105,401	104,218	(77)	0	0	5,854	5,854	847		1PE
114749-AZ-7	BROOMFIELD CO COP OPEN SPACE PK REC 00	07/18/2002	BLAIR, WILLIAM, & COMPANY, L.L.C.		109,819	100,000	100,000	100,000	0	0	0	9,819	9,819	722		1PE
114749-BF-0	BROOMFIELD CO COP OPEN SPACE PK REC 00	07/17/2002	E BOND TRADE		263,718	250,000	247,585	247,714	5	0	0	16,004	16,004	1,948		1PE
114760-DQ-1	BROOMFIELD CO SALES & USE TAX 02A	07/23/2002	STIFEL NICOLAUS & CO, INC.		252,085	250,000	244,663	244,710	8	0	0	7,375	7,375	1,910		1PE
114760-DR-9	BROOMFIELD CO SALES & USE TAX 02A	08/13/2002	NIKE SECURITIES		727,711	720,000	701,446	701,584	38	0	0	26,127	26,127	7,500		1PE
184508-FC-8	CLEAR CREEK CO SCH DIST NO RE1 02 REF	08/09/2002	Various		352,164	325,000	339,255	339,117	(95)	0	0	13,047	13,047	2,781		1PE
184508-FD-6	CLEAR CREEK CO SCH DIST NO RE1 02 REF	08/21/2002	PRAGER MCCARTHY & SEALY		592,140	550,000	569,470	569,215	(198)	0	0	22,924	22,924	5,986		1PE
184508-FG-9	CLEAR CREEK CO SCH DIST NO RE1 02 REF	08/19/2002	E BOND TRADE		366,582	350,000	351,974	351,960	(11)	0	0	14,622	14,622	3,313		1PE
26822L-AG-9	COLORADO E-470 PUB HWY 97 A CURRENT	08/26/2002	PRAGER MCCARTHY & SEALY		261,583	250,000	250,938	250,876	(17)	0	0	10,706	10,706	6,181		1PE
26822L-BP-8	COLORADO E-470 PUB HWY 97 C CURRENT	07/25/2002	PRAGER MCCARTHY & SEALY		344,093	300,000	340,794	325,996	(291)	0	0	18,097	18,097	7,150		1PE
196458-JG-9	COLORADO EDL CULTURAL AURARIA FDN 01	07/09/2002	PRAGER MCCARTHY & SEALY		105,189	100,000	100,388	100,358	(1)	0	0	4,831	4,831	1,819		1PE
249181-SL-3	DENVER CO ARPT SYS REV SER 1997 E	09/04/2002	Various		3,205,456	3,150,000	3,143,962	3,144,233	24	0	0	61,223	61,223	33,607		1PE
249183-LQ-5	DENVER CO COP CIV CTR OFF BLDG 2000B	07/18/2002	E BOND TRADE		108,958	100,000	99,189	99,271	3	0	0	9,687	9,687	740		1PE
249181-RW-0	DENVER COLO CITY & CNTY ARPT REV	07/18/2002	Various		13,943,915	13,500,000	13,631,543	13,592,127	(652)	0	0	351,788	351,788	134,521		1PE
283461-TK-7	EL PASO CNTY CO SD NO 20 G O 02 ACADEMY	08/21/2002	Various		435,000	400,000	414,592	414,017	(133)	0	0	20,983	20,983	3,375		1PE
283491-AA-6	EL PASO CNTY CO SOLID WASTE WMX TECH	09/15/2002	Various		2,241,500	2,220,000	2,220,000	2,220,000	21,046	0	0	21,500	21,500	104,063		3

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
472736-ZF-7	JEFFERSON CNTY CO SCH DIST NO R-1 97 REF	08/13/2002	Various		9,961,018	9,350,000	9,649,294	9,639,097	(3,628)	0	0	321,920	321,920	71,535		1PE
51713N-BL-3	LARIMER CNTY CO SALES TAX FAIRGROUNDS 02	08/21/2002	E BOND TRADE		312,313	300,000	296,172	296,213	17	0	0	16,100	16,100	5,569		1PE
59189V-AB-6	METROPOLITAN FOOTBALL STAD CO TAX 99A	07/09/2002	LOOP CAPITAL MARKETS		2,129,348	2,600,000	2,076,204	2,085,467	2,318	0	0	43,881	43,881	0		1PE
59189V-AC-4	METROPOLITAN FOOTBALL STAD CO TAX 99A	07/29/2002	LOOP CAPITAL MARKETS		276,438	350,000	227,497	251,356	746	0	0	25,082	25,082	0		1PE
59189V-AD-2	METROPOLITAN FOOTBALL STAD CO TAX 99A	08/28/2002	Various		568,845	750,000	468,428	513,820	3,269	0	0	55,025	55,025	0		1PE
75913T-BQ-6	REGIONAL TRANSN DIST CO VEH COPS 00A	09/03/2002	Various		1,265,800	1,180,000	1,162,760	1,165,545	135	0	0	100,255	100,255	11,325		1PE
914173-CA-5	UNIVERSITY OF CO HOSP AUTH HOSP 97A REF	07/09/2002	PIPER JAFFRAY INC.		253,930	250,000	231,733	232,633	16	0	0	21,297	21,297	2,078		1PE
949353-AA-4	WELD CNTY CO SOLID WASTE DISP SER 90A	08/15/2002	CALLED @ 101.00000000		1,711,950	1,695,000	1,694,877	1,694,929	9,591	0	0	17,021	17,021	78,394		3
949353-AB-2	WELD CNTY CO SOLID WASTE DISP SER 90B	08/15/2002	CALLED @ 101.00000000		555,500	550,000	550,000	550,000	3,135	0	0	5,500	5,500	25,438		3
	Total COLORADO				40,455,125	39,690,000	39,218,160	39,234,457	35,247	0	0	1,220,668	1,220,668	510,801	XXX	XXX
CONNECTICUT																
20774L-VG-7	CONNECTICUT HLTH & ED UNIV HARTFORD 02 E	07/02/2002	GMS GROUP		990,000	1,000,000	981,330	981,406	6	0	0	8,594	8,594	14,146		1PE
207746-PK-8	CONNECTICUT HSG FIN AUTH MTG 95F F-1	09/12/2002	CALLED @ 100.00000000		1,145,000	1,145,000	1,145,000	1,145,000	0	0	0	0	0	22,514		1PE
207746-ZP-6	CONNECTICUT HSG FIN AUTH MTG 96 F-2	09/12/2002	CALLED @ 100.00000000		10,000	10,000	9,900	9,908	0	0	0	92	92	195		1PE
207746-F6-0	CONNECTICUT HSG FIN AUTH MTG 97 A-4	09/12/2002	CALLED @ 100.00000000		330,000	330,000	330,000	330,000	0	0	0	0	0	6,650		1PE
207757-N5-0	CONNECTICUT SPL TAX OBLIG TRANSN 00 A	09/12/2002	PRAGER MCCARTHY & SEALY		749,190	655,000	719,295	716,016	(1,029)	0	0	33,174	33,174	18,514		1PE
20772E-C2-7	CONNECTICUT ST G O 1998 SER B	08/30/2002	FLEET SECURITIES		1,582,505	1,500,000	1,529,310	1,528,321	(413)	0	0	54,184	54,184	32,083		1PE
20772F-RQ-5	CONNECTICUT ST G O 2001 SER D	08/22/2002	PRAGER MCCARTHY & SEALY		837,459	760,000	803,632	802,565	(567)	0	0	34,895	34,895	10,869		1PE
20772F-SV-3	CONNECTICUT ST G O 2001 SER E REF	09/03/2002	PRAGER MCCARTHY & SEALY		1,157,790	1,070,000	1,128,336	1,126,086	(373)	0	0	31,704	31,704	11,182		1PE
20772F-XQ-8	CONNECTICUT ST G O 2001 SER G	08/08/2002	PRAGER MCCARTHY & SEALY		110,654	100,000	106,238	105,845	(80)	0	0	4,809	4,809	806		1PE
	Total CONNECTICUT				6,912,598	6,570,000	6,753,041	6,745,147	(2,456)	0	0	167,452	167,452	116,957	XXX	XXX
DELAWARE																
246387-LT-9	DELAWARE ECON DEV PCR DELMARVA PWR 02B	08/16/2002	E BOND TRADE		290,272	275,000	275,000	275,000	0	0	0	15,272	15,272	2,652		1PE
246394-AA-8	DELAWARE ST HSG AUTH HSG DEV SER 77A	07/01/2002	CALLED @ 100.00000000		45,000	45,000	45,000	45,000	0	0	0	0	0	1,508		1PE
246428-NP-7	DELAWARE TRANSN AUTH TRANSN SYS 01 SR	07/02/2002	PRAGER MCCARTHY & SEALY		235,244	220,000	227,667	227,306	(12)	0	0	7,939	7,939	7,082		1PE
246428-NQ-5	DELAWARE TRANSN AUTH TRANSN SYS 01 SR	07/02/2002	PRAGER MCCARTHY & SEALY		106,007	100,000	102,705	102,577	(5)	0	0	3,430	3,430	3,234		1PE
	Total DELAWARE				676,523	640,000	650,372	649,883	(17)	0	0	26,640	26,640	14,475	XXX	XXX
WASHINGTON DC																
254833-AA-4	DISTRICT COLUMBIA SCH EQUIP LSE 1998	07/01/2002	SCHEDULED REDEMPTION		391,701	391,701	411,689	391,701	(1,473)	0	0	0	0	22,114		2
254768-NC-4	DISTRICT OF COLUMBIA HSG CHASTLETON 92C	07/01/2002	CALLED @ 102.00000000		8,935,200	8,760,000	8,760,000	8,760,000	0	0	0	175,200	175,200	302,220		1PE
	Total WASHINGTON DC				9,326,901	9,151,701	9,171,689	9,151,701	(1,473)	0	0	175,200	175,200	324,334	XXX	XXX
FLORIDA																
107414-BA-1	BREVARD CNTY FL EDL FAC FL INST TECH	07/01/2002	MATURED		150,000	150,000	150,000	150,000	150,000	0	0	0	0	5,156		6*
185244-AB-6	CLEARWATER FL HSG AUTH SUNSET LAKE 95	07/01/2002	CALLED @ 100		75,000	75,000	75,000	75,000	0	0	0	0	0	0		1
194653-EF-4	COLLIER CNTY FL SCH BRD LSE COP 01 A	07/26/2002	E BOND TRADE		337,359	300,000	317,259	313,836	(153)	0	0	23,523	23,523	7,425		1PE
229392-BA-2	CRYSTAL RIVER FL WTR & SWR REF SER A	09/01/2002	MATURED		90,000	90,000	90,000	90,000	0	0	0	0	0	3,263		1
229392-CX-1	CRYSTAL RIVER FL WTR & SWR SER 74	09/01/2002	MATURED		13,000	13,000	13,000	13,000	0	0	0	0	0	488		1
340640-AD-3	FLORIDA EDUCATION LOAN	09/26/2002	DAIN RAUSCHER INCORPORATED		10,500,000	10,500,000	10,500,000	10,500,000	0	0	0	0	0	63,632		1PE
34073M-LG-5	FLORIDA HSG FIN CORP REV MTG REV BDS 1999 SER 2	07/01/2002	CALLED @ 21.59240000		2,159	10,000	1,802	2,159	0	0	0	0	0	0		1PE
33833A-AW-1	FLORIDA INTERGOVT FIN CORAL SPRING 01A	08/12/2002	E BOND TRADE		106,164	100,000	98,192	98,370	19	0	0	7,794	7,794	1,300		1PE
341422-FT-5	FLORIDA ST BRD ED CAP OUTLAY 97 A	08/22/2002	PRAGER MCCARTHY & SEALY		2,064,003	2,000,000	2,007,740	2,007,443	(71)	0	0	56,560	56,560	55,919		1PE
341422-LP-6	FLORIDA ST BRD ED CAP OUTLAY 98 A	08/12/2002	Various		2,802,786	2,700,000	2,746,035	2,745,557	(478)	0	0	57,229	57,229	14,597		1PE

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341422-R9-6	FLORIDA ST BRD ED PUB CAP OUTLAY 01 A	08/12/2002	PRAGER MCCARTHY & SEALY		200,898	200,000	186,806	187,396	37	0	0	13,502	13,502	1,610		1PE
341422-4P-5	FLORIDA ST BRD ED PUB CAP OUTLAY 01 C	07/16/2002	PRAGER MCCARTHY & SEALY		109,029	100,000	103,594	103,411	(18)	0	0	5,618	5,618	667		1PE
86387Q-AJ-3	FLORIDA STUDENT LOAN ASSET-BACKED NOTES	09/19/2002	BANK OF AMERICA		15,550,000	15,550,000	15,550,000	15,550,000	0	0	0	0	0	90,812		1PE
392274-NR-3	GREATER ORLANDO AVIATION AUTH ORLANDO	08/06/2002	E BOND TRADE		218,480	200,000	208,138	205,005	(91)	0	0	13,475	13,475	3,556		1PE
392886-CB-1	GREEN COVE SPRINGS FL UTIL REV CTF 78	07/01/2002	MATURED		120,000	120,000	120,000	120,000	0	0	0	0	0	4,050		1
40227L-BA-3	GULF ENVIRONMENTAL SVCS	08/26/2002	PRAGER MCCARTHY & SEALY		502,015	500,000	477,070	478,643	73	0	0	23,372	23,372	10,278		1PE
43102R-AS-6	HIGHLANDS CNTY FL INFRA SALES SURTAX 02	08/01/2002	PRAGER MCCARTHY & SEALY		258,148	250,000	249,410	249,413	2	0	0	8,734	8,734	1,840		1PE
432347-KC-5	HILLSBOROUGH CNTY FL REF UTIL REV JR 01	07/11/2002	PRAGER MCCARTHY & SEALY		1,238,655	1,100,000	1,237,071	1,228,426	(489)	0	0	10,229	10,229	27,729		1PE
43232V-HA-2	HILLSBOROUGH CNTY FL SCH BRD COP 01A	08/23/2002	E BOND TRADE		103,610	100,000	100,325	100,315	(5)	0	0	3,295	3,295	3,295		1PE
432337-AY-9	HILLSBOROUGH CNTY FL SCH SALES TAX 02	08/13/2002	PRAGER MCCARTHY & SEALY		1,305,094	1,185,000	1,275,013	1,271,542	(400)	0	0	33,551	33,551	19,257		1PE
469364-MP-5	JEA FL ELEC SYS SUB REV 2001 A	07/12/2002	PRAGER MCCARTHY & SEALY		203,573	200,000	197,422	197,593	4	0	0	5,980	5,980	2,708		1PE
466130-AN-4	JEA FL ST JOHN RIV PWR PARK 2-17TH 02 REF	09/16/2002	PRAGER MCCARTHY & SEALY		110,011	100,000	105,448	105,420	(28)	0	0	4,591	4,591	292		1PE
46613P-BN-5	JEA FL WTR & SWR 2002 A	07/17/2002	E BOND TRADE		2,315,327	2,290,000	2,275,688	2,275,751	13	0	0	39,575	39,575	36,922		1PE
469364-LT-8	JEA FL WTR & SWR REV 2001 A	09/04/2002	PRAGER MCCARTHY & SEALY		354,659	350,000	346,500	346,546	13	0	0	8,112	8,112	7,854		1PE
497850-FH-5	KISSIMMEE FL UTIL AUTH ELEC SYS REF 01B	07/29/2002	Various		1,223,255	1,110,000	1,202,807	1,190,052	(1,317)	0	0	33,203	33,203	18,420		1PE
497850-FK-8	KISSIMMEE FL UTIL AUTH ELEC SYS REF 01B	07/10/2002	PRAGER MCCARTHY & SEALY		950,469	875,000	947,555	940,567	(289)	0	0	9,901	9,901	12,639		1PE
497850-FL-6	KISSIMMEE FL UTIL AUTH ELEC SYS REF 01B	08/09/2002	PRAGER MCCARTHY & SEALY		437,286	400,000	433,536	430,533	(250)	0	0	6,753	6,753	6,292		1PE
497850-FN-2	KISSIMMEE FL UTIL AUTH ELEC SYS REF 01B	08/12/2002	PRAGER MCCARTHY & SEALY		109,457	100,000	107,195	106,690	(74)	0	0	2,767	2,767	1,861		1PE
51166F-AE-9	LAKELAND FL ENERGY SYS 2001 B	08/13/2002	PRAGER MCCARTHY & SEALY		1,585,110	1,500,000	1,496,850	1,497,030	8	0	0	88,080	88,080	22,597		1PE
59333P-AK-4	MIAMI-DADE CNTY FL MIAMI INTL ARPT 98A	07/11/2002	PRAGER MCCARTHY & SEALY		327,731	300,000	318,390	316,041	(84)	0	0	11,690	11,690	4,521		1PE
59333M-CZ-6	MIAMI-DADE CNTY FL SCH BRD COP 00A	08/16/2002	E BOND TRADE		113,037	100,000	104,590	103,805	(62)	0	0	9,232	9,232	2,139		1PE
59333N-BA-0	MIAMI-DADE CNTY FL SPL OBLIG SUB 97A REF	09/03/2002	E BOND TRADE		97,090	275,000	77,578	85,619	725	0	0	11,471	11,471	0		1PE
59333N-CU-5	MIAMI-DADE CNTY FL SPL OBLIG SUB 97B	09/12/2002	E BOND TRADE		71,095	400,000	51,192	57,320	650	0	0	13,775	13,775	0		1PE
684907-EN-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER REV	09/01/2002	CALLED @ 13.64700000		98,941	725,000	85,659	98,951	1,072	0	0	(11)	(11)	0		1PE
696560-EY-3	PALM BEACH CNTY FL SOLID WASTE 98 A	08/27/2002	Various		360,873	550,000	288,063	343,139	1,310	0	0	17,734	17,734	0		1PE
701542-AD-4	PARKWAY CTR FL CMNTY DEV DIST 00 B	08/19/2002	CALLED @ 100		800,000	800,000	782,552	725,866	60,906	0	0	74,134	74,134	19,200		4
702541-BM-4	PASCO CNTY FL WTR & SWR ETM	08/01/2002	CALLED @ 100.00		70,000	70,000	70,434	70,188	(3)	0	0	(188)	(188)	2,626		1
706437-DF-4	PEMBROKE PINES FL PUB IMPT 1972	09/01/2002	MATURED		100,000	100,000	102,500	100,000	(36)	0	0	0	0	3,750		1
706439-FA-9	PEMBROKE PINES FL WTR & SWR	09/01/2002	MATURED		96,000	96,000	95,727	96,000	3	0	0	0	0	2,880		1
709400-BC-8	PENSACOLA ESCAMBIA FL GOVT CTR 74 1	07/01/2002	MATURED		345,000	345,000	369,564	345,000	0	0	0	0	0	11,644		1PE
723159-AS-8	PINELLAS CNTY FL CAP IMPT 2000	09/12/2002	E BOND TRADE		287,728	250,000	278,140	274,681	(732)	0	0	13,046	13,046	10,221		1
802666-BG-1	SANTA ROSA CNTY FL REF CTF INDBT 1978	07/01/2002	MATURED		200,000	200,000	198,784	200,000	0	0	0	0	0	6,400		1
81170T-DB-3	SEACOAST FL UTIL AUTH WTR & SWR REF 01	08/12/2002	E BOND TRADE		166,941	150,000	162,642	161,871	(141)	0	0	5,070	5,070	3,588		1PE
792056-AD-5	ST LUCIE CNTY FL INDL DEV 91 BALFOUR	09/24/2002	Various		966,686	966,686	966,686	966,686	(529,373)	0	0	0	0	0		6
875128-EP-1	TAMPA BAY FL WTR UTIL REF & IMPT 01A	08/28/2002	PRAGER MCCARTHY & SEALY		554,739	525,000	533,295	532,671	(76)	0	0	22,067	22,067	9,556		1PE
875136-AT-0	TAMPA FL HSG AUTH MERIDIAN RIVER	07/01/2002	SCHEDULED REDEMPTION		160,000	160,000	160,000	160,000	675	0	0	0	0	6,452		4
875231-DM-1	TAMPA FLA REV	07/19/2002	LOOP CAPITAL MARKETS		523,940	500,000	523,895	505,968	(284)	0	0	17,972	17,972	5,031		1PE
	Total FLORIDA				48,375,345	48,680,686	47,789,144	47,723,505	(318,943)	0	0	651,840	651,840	512,464	XXX	XXX
GEORGIA																
04785T-FP-9	ATLANTA GA MULTI LANDRUM ARMS SER A	07/01/2002	CALLED @ 100		60,000	60,000	60,000	60,000	0	0	0	0	0	3,150		3
04785T-FQ-7	ATLANTA GA URBAN RES MULTI LANDRUM 00A	07/01/2002	CALLED @ 100.00000000		90,000	90,000	90,000	90,000	0	0	0	0	0	3,543		3

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051230-BJ-8	AUGUSTA GA MULTI HAMPSHIRE RICHMOND 99B	09/01/2002	CALLED @ 100.00000000		125,000	125,000	125,000	125,000	0	0	0	0	0	5,000		5
146501-PX-3	CARTERSVILLE GA WTR & SWR REF 2000	07/17/2002	E BOND TRADE		167,694	150,000	154,482	153,864	(24)	0	0	13,830	13,830	4,607		1PE
164243-EU-7	CHEROKEE CNTY GA WTR & SEW SER 84	08/01/2002	CALLED @ 100		540,000	540,000	540,000	540,000	0	0	0	0	0	29,696		1
183095-AZ-1	CLAXTON GA WTR & SEW REV SER 78	08/01/2002	MATURED		65,000	65,000	65,000	65,000	65,000	0	0	0	0	2,356		6*
190760-BA-5	COBB-MARIETTA GA COLISEUM & EXHIBIT 93	08/23/2002	PRAGER MCCARTHY & SEALY		114,643	100,000	111,274	110,469	(160)	0	0	4,174	4,174	2,246		1PE
212890-DH-7	CONYERS GA WTR & SEW REV SER 76	09/01/2002	MATURED		65,000	65,000	66,149	65,000	(16)	0	0	0	0	2,356		1
373283-AP-5	GEORGIA MUN ASSN INC COP CITY COURT 02	08/02/2002	E BOND TRADE		795,354	725,000	744,909	743,817	(187)	0	0	51,537	51,537	6,646		1PE
373283-AQ-3	GEORGIA MUN ASSN INC COP CITY COURT 02	08/12/2002	E BOND TRADE		154,601	140,000	143,067	142,915	(31)	0	0	11,686	11,686	1,439		1PE
373283-BB-5	GEORGIA MUN ASSN INC COP CITY COURT 02	07/17/2002	PRAGER MCCARTHY & SEALY		304,890	300,000	291,459	291,560	7	0	0	13,330	13,330	1,852		1PE
373292-AH-4	GEORGIA MUN ASSN INC INSTALLMENT SALE	07/24/2002	E BOND TRADE		110,047	100,000	104,697	102,744	(45)	0	0	7,303	7,303	806		1PE
373292-AJ-0	GEORGIA MUN ASSN INC INSTALLMENT SALE	08/12/2002	E BOND TRADE		155,095	140,000	146,719	144,262	(88)	0	0	10,832	10,832	1,439		1PE
373292-AK-7	GEORGIA MUN ASSN INC INSTALLMENT SALE	08/12/2002	Various		265,507	240,000	250,956	247,465	(103)	0	0	18,042	18,042	2,203		1PE
373382-U2-4	GEORGIA ST G O 1995 D	08/26/2002	E BOND TRADE		185,619	150,000	184,506	182,195	(477)	0	0	3,424	3,424	5,006		1PE
373382-3A-6	GEORGIA ST G O 1997 A	07/11/2002	PRAGER MCCARTHY & SEALY		588,575	500,000	590,135	584,814	(340)	0	0	3,761	3,761	9,115		1PE
373383-SS-8	GEORGIA ST G O 2002 D	09/04/2002	GRIFFIN KUBIK, STEPHENS & THOMPSON		267,825	250,000	261,390	261,311	(79)	0	0	6,514	6,514	1,319		1PE
550295-BB-4	LUMPKIN CNTY GA HOSP AUTH	09/01/2002	MATURED		100,000	100,000	102,610	100,000	(32)	0	0	0	0	3,300		1
626207-JE-5	MUNICIPAL ELEC AUTH GA 96A PROJ 1 SUB	08/08/2002	E BOND TRADE		474,533	435,000	448,814	445,352	(206)	0	0	29,181	29,181	16,087		1PE
	Total GEORGIA				4,629,383	4,275,000	4,481,167	4,455,768	63,219	0	0	173,614	173,614	102,166	XXX	XXX
HAWAII																
419818-DH-9	HAWAII HSG FIN CORP SGL FAM MTG 94 A	07/01/2002	CALLED @ 100.00000000		90,000	90,000	90,372	90,194	0	0	0	(194)	(194)	2,708		1PE
419800-BX-4	HAWAII ST DEPT BUDGET & FIN SPL PURP R	08/23/2002	PRAGER MCCARTHY & SEALY		322,092	305,000	314,107	312,421	(77)	0	0	9,671	9,671	7,037		1PE
419780-VU-2	HAWAII ST G O 2002 CX	08/02/2002	Various		834,254	820,000	815,408	815,464	10	0	0	18,790	18,790	19,039		1PE
419780-WA-5	HAWAII ST G O 2002 CY REF	08/23/2002	PRAGER MCCARTHY & SEALY		113,403	100,000	108,851	108,488	(115)	0	0	4,915	4,915	2,947		1PE
419818-EU-9	HAWAII ST HSG FIN & DEV CORP SGL 97 A	07/01/2002	CALLED @ 100.00000000		5,000	5,000	4,663	4,676	0	0	0	324	324	1,430		1PE
438695-AF-5	HONOLULU HI TXBL MTG HALE PAUAHI 95A	07/01/2002	CALLED @ 100.00000000		35,000	35,000	35,000	35,000	0	0	0	0	0	2,301		1PE
	Total HAWAII				1,399,749	1,355,000	1,368,401	1,366,243	(182)	0	0	33,506	33,506	35,462	XXX	XXX
IDAHO																
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB	07/01/2002	CALLED @ 100.00000000		75,000	75,000	75,000	75,000	0	0	0	0	0	3,434		1PE
451297-4D-4	IDAHO HSG AGY SGL FAM MTG SER 1990 F1	07/01/2002	CALLED @ 100.00000000		95,000	95,000	95,000	95,000	0	0	0	0	0	3,563		1PE
	Total IDAHO				170,000	170,000	170,000	170,000	0	0	0	0	0	6,997	XXX	XXX
ILLINOIS																
081207-AW-2	BELVIDERE IL ELDERLY HSG CORP SECT 8 80	09/01/2002	MATURED		110,000	110,000	110,000	110,000	0	0	0	0	0	5,913		5*
127734-CD-1	CAHOKIA IL PUB WTR DIST WTR REV 74	07/01/2002	MATURED		205,000	205,000	214,537	205,000	0	0	0	0	0	6,663		1
167501-US-2	CHICAGO IL G O BRD OF ED SCH REFORM 98 B-1	08/20/2002	Various		415,502	575,000	331,769	393,872	1,793	0	0	21,629	21,629	0		1PE
167484-FD-1	CHICAGO IL G O LIBRARY BONDS 1997	09/04/2002	PRAGER MCCARTHY & SEALY		764,086	750,000	753,713	753,161	(47)	0	0	10,925	10,925	24,936		1PE
167610-ZZ-0	CHICAGO IL G O PARK DIST LTD 1997	07/10/2002	PRAGER MCCARTHY & SEALY		253,610	250,000	253,713	252,466	(15)	0	0	1,144	1,144	7,241		1PE
167610-S2-1	CHICAGO IL G O PARK DIST UNLTD 2001 B	07/26/2002	PRAGER MCCARTHY & SEALY		514,825	500,000	504,935	504,520	(36)	0	0	10,305	10,305	15,682		1PE
167484-YP-3	CHICAGO IL G O PROJ & REF 2001 A CAP	07/01/2002	PRAGER MCCARTHY & SEALY		66,587	100,000	59,404	63,186	34	0	0	3,401	3,401	0		1PE
167592-UJ-1	CHICAGO IL OHARE INTL ARPT PFC 2ND 01 C	08/05/2002	PRAGER MCCARTHY & SEALY		316,662	295,000	307,538	305,845	(185)	0	0	10,817	10,817	8,894		1PE
167685-GQ-3	CHICAGO IL SGL FAM MTG 1997 SER A	09/01/2002	CALLED @ 100.00000000		90,000	90,000	98,010	96,098	(54)	0	0	(6,098)	(6,098)	3,900		1PE

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167709-CY-8	CHICAGO IL TIF GOOSE ISLAND TAX EX 2000	07/01/2002	CALLED @ 100		130,000	130,000	130,000	130,000	0	0	0	0	0	4,819		4
167709-CP-7	CHICAGO IL TIF NEAR SOUTH REDEV 1999A	08/02/2002	HUTCHINSON SHOCKEY ERLEY & CO.		252,155	235,000	244,402	241,865	(80)	0	0	10,290	10,290	2,676		1PE
167727-LR-5	CHICAGO IL WSTWTR TRANSMISSION SER 01A	07/08/2002	PRAGER MCCARTHY & SEALY		193,240	200,000	192,882	192,934	3	0	0	306	306	5,970		1PE
167736-RL-3	CHICAGO IL WTR REV SR LIEN 2001	07/09/2002	PRAGER MCCARTHY & SEALY		482,865	500,000	477,595	477,792	11	0	0	5,073	5,073	4,931		1
16768T-DN-1	CHICAGO ILL SALES TAX REV REV BDS 1999	08/07/2002	LOOP CAPITAL MARKETS		3,352,350	3,000,000	3,054,990	3,040,832	(523)	0	0	311,518	311,518	98,990		1PE
195090-EF-8	COLLINSVILLE IL WTRWKS & SEW SER 76	09/01/2002	MATURED		145,000	145,000	142,361	145,000	35	0	0	0	0	4,894		1PE
213192-AL-1	COOK CNTY IL ECON DEV JEWISH FED CHGO	07/01/2002	MATURED		120,000	120,000	120,300	120,000	0	0	0	0	0	4,620		2
213183-U3-8	COOK CNTY IL G O SER 2002 C CAP IMPT	09/03/2002	Various		4,549,788	4,620,000	4,482,416	4,483,494	180	0	0	66,295	66,295	90,671		1PE
263493-FF-0	DU PAGE CNTY IL CMNTY USD 200 WHEATON 02A	07/09/2002	PRAGER MCCARTHY & SEALY		537,705	500,000	528,125	527,159	(72)	0	0	10,546	10,546	11,181		1PE
262608-MK-5	DU PAGE CNTY IL CUSD NO 204 INDIAN 02	08/15/2002	BEAR STEARNS SECURITIES CORP.		3,154,140	3,000,000	3,036,240	3,035,710	(414)	0	0	118,430	118,430	95,833		1PE
320646-AW-2	FIRST KANKAKEE IL HSG FIN 1ST LIEN	08/01/2002	MATURED		135,000	135,000	135,000	135,000	0	0	0	0	0	5,906		2
451908-E8-6	ILLINOIS DEV FIN AUTH TXBLE MTG NEW BLUFF 96A	07/01/2002	CALLED @ 100.00000000		50,000	50,000	50,000	50,000	0	0	0	0	0	3,177		1PE
451908-L8-8	ILLINOIS DEV FIN CMNTY SASI 97	07/01/2002	CALLED @ 100		80,000	80,000	80,000	80,000	3,130	0	0	0	0	3,201		3
451908-5A-1	ILLINOIS DEV FIN HOSP PROVENA HLTH 98A	07/26/2002	LOOP CAPITAL MARKETS		220,084	200,000	214,226	207,592	(154)	0	0	12,492	12,492	2,322		1PE
451908-5D-5	ILLINOIS DEV FIN HOSP PROVENA HLTH 98A	07/26/2002	LOOP CAPITAL MARKETS		223,850	200,000	209,230	206,274	(65)	0	0	17,576	17,576	2,322		1PE
45188R-AJ-8	ILLINOIS DEV FIN LOC SD 131 AURORA EAST 98	08/12/2002	Various		1,974,667	2,595,000	1,585,156	1,864,766	6,232	0	0	109,901	109,901	0		1PE
452001-P8-7	ILLINOIS EDL FAC AUTH IL INST TECH 99	08/12/2002	PRAGER MCCARTHY & SEALY		508,070	500,000	500,000	500,000	0	0	0	8,070	8,070	5,396		1PE
452007-YN-1	ILLINOIS HEALTH FAC LOYOLA UNIV	07/01/2002	CALLED @ 100.00000000		365,000	365,000	365,000	365,000	0	0	0	0	0	11,408		1
45200L-K3-9	ILLINOIS HEALTH FACS AUTH REV	08/09/2002	LOOP CAPITAL MARKETS		827,453	750,000	775,718	765,610	(175)	0	0	61,843	61,843	7,693		1PE
45200L-YL-4	ILLINOIS HEALTH FACS AUTH REV	08/07/2002	LEGG MASON		208,312	200,000	206,048	201,309	(127)	0	0	7,003	7,003	3,821		1PE
45200L-2J-4	ILLINOIS HLTH FAC SISTERS SVCS 98A	07/09/2002	PRAGER MCCARTHY & SEALY		104,898	100,000	102,035	101,526	(5)	0	0	3,372	3,372	612		1PE
45201R-4S-8	ILLINOIS HSG DEV AUTH HMEOWNER OO D-4	08/15/2002	CALLED @ 100.00000000		125,000	125,000	125,000	125,000	0	0	0	0	0	4,075		1PE
45201R-DP-4	ILLINOIS HSG DEV AUTH HMEOWNER 95A-1	08/15/2002	CALLED @ 100.00000000		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	92,285		1PE
452010-N8-0	ILLINOIS HSG DEV AUTH MULTI FAM 1993 4	09/01/2002	CALLED @ 100.00000000		465,000	465,000	465,000	465,000	0	0	0	0	0	16,740		1PE
451904-JB-3	ILLINOIS HSG DEV AUTH RSD MTG SER 87A	08/01/2002	CALLED @ 100.00000000		1,395,000	1,395,000	1,395,000	1,395,000	0	0	0	0	0	48,128		1PE
452150-GL-3	ILLINOIS ST G O 1997 SER JULY	07/02/2002	PRAGER MCCARTHY & SEALY		519,725	500,000	506,025	505,218	(12)	0	0	14,507	14,507	13,374		1PE
452150-SR-7	ILLINOIS ST G O 1999 SER MARCH	08/01/2002	Various		966,965	900,000	942,399	936,970	(209)	0	0	29,995	29,995	17,306		1PE
452150-ST-3	ILLINOIS ST G O 1999 SER MARCH	08/26/2002	Various		1,223,755	1,150,000	1,175,703	1,172,474	(138)	0	0	51,280	51,280	22,944		1PE
452150-SW-6	ILLINOIS ST G O 1999 SER MARCH	07/10/2002	PRAGER MCCARTHY & SEALY		102,071	100,000	100,233	100,205	(1)	0	0	1,866	1,866	1,768		1PE
452151-BC-6	ILLINOIS ST G O ILLINOIS FIRST 2002 JULY	09/10/2002	E BOND TRADE		3,037,800	3,000,000	2,928,870	2,929,067	197	0	0	108,733	108,733	30,000		1PE
508624-DW-0	LAKE CNTY IL CCSD NO 50 WOODLAND OOB	07/17/2002	LOOP CAPITAL MARKETS		103,298	150,000	96,758	100,077	251	0	0	3,220	3,220	0		1PE
557021-FP-2	MADISON CNTY IL USD 7 EDWARDSVILLE 01	07/08/2002	PRAGER MCCARTHY & SEALY		100,982	100,000	99,878	99,882	0	0	0	1,100	1,100	2,222		1PE
557021-FQ-0	MADISON CNTY IL USD 7 EDWARDSVILLE 01	07/08/2002	PRAGER MCCARTHY & SEALY		100,286	100,000	99,281	99,301	1	0	0	985	985	2,222		1PE
664423-BD-1	NORTHEASTN IL UNIV FACS REV SER 73	07/01/2002	MATURED		100,000	100,000	100,000	100,000	100,000	0	0	0	0	3,050		6*
840470-CZ-9	SOUTH SUBN HOSP FNDTN BREMEN IL SER B	07/01/2002	MATURED		155,000	155,000	156,101	155,000	0	0	0	0	0	4,456		1

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
862095-CN-4	STOOKEY IL SEWERAGE REV REF 1978	07/01/2002	MATURED		110,000	110,000	111,209	110,000	0	0	0	0	0	4,125		1
914353-EX-1	UNIVERSITY OF IL AUX FACS SYS 1993	07/18/2002	Various		660,457	825,000	535,986	596,364	1,395	0	0	64,093	64,093	0		1PE
Total ILLINOIS					32,016,185	32,175,000	30,602,783	30,945,569	110,949	0	0	1,070,616	1,070,616	706,363	XXX	XXX
INDIANA																
181503-BY-8	CLARK-PLEASANT IN CMNTY SCH BLDG 01	07/01/2002	PRAGER MCCARTHY & SEALY		972,980	1,000,000	972,560	973,081	8	0	0	(101)	(101)	23,611		1PE
189194-BF-9	CLOVERDALE IN MULTI-SCH BLDG CORP 98	08/09/2002	PRAGER MCCARTHY & SEALY		4,097,760	4,000,000	4,006,435	4,004,727	(62)	0	0	93,033	93,033	124,239		1PE
236572-CC-5	DANVILLE IN MULTI-SCH BLDG CORP 01 B	08/13/2002	Various		6,909,422	6,745,000	6,745,000	6,745,000	0	0	0	164,422	164,422	208,434		1PE
349250-LL-2	FORT WAYNE IN HOSP AUTH PARKVIEW 98	08/19/2002	Various		5,451,708	5,750,000	5,034,010	5,070,821	1,650	0	0	380,886	380,886	70,293		1PE
35483L-CL-7	FRANKLIN TWP IN SCH BLDG CORP REF 01	08/21/2002	Various		1,883,251	1,780,000	1,789,861	1,788,811	(113)	0	0	94,440	94,440	57,004		1PE
35483L-CM-5	FRANKLIN TWP IN SCH BLDG CORP REF 01	07/12/2002	PRAGER MCCARTHY & SEALY		223,209	215,000	215,000	215,000	0	0	0	8,209	8,209	5,736		1PE
35483L-CP-8	FRANKLIN TWP IN SCH BLDG CORP REF 01	07/19/2002	PRAGER MCCARTHY & SEALY		102,621	100,000	98,625	98,697	3	0	0	3,924	3,924	2,759		1PE
391881-AS-8	GREATER JASPER IN MID SCH BLDG CAP 01	07/16/2002	LOOP CAPITAL MARKETS		67,559	100,000	62,804	65,245	149	0	0	2,314	2,314	0		1PE
391881-AT-6	GREATER JASPER IN MID SCH BLDG CAP 01	07/31/2002	Various		245,905	380,000	224,800	233,581	372	0	0	12,324	12,324	0		1PE
391881-AU-3	GREATER JASPER IN MID SCH BLDG CAP 01	07/10/2002	PRAGER MCCARTHY & SEALY		59,549	100,000	55,517	57,764	108	0	0	1,785	1,785	0		1PE
40721E-DT-7	HAMILTON CNTY IN OPT INCOME TAX 98	07/16/2002	RED CAPITAL MARKETS		2,557,400	2,500,000	2,467,850	2,471,854	61	0	0	85,546	85,546	68,906		1PE
426494-CS-7	HENRY CNTY IN GOVT CTR BLDG CORP 01	09/03/2002	PRAGER MCCARTHY & SEALY		259,620	250,000	246,213	246,351	25	0	0	13,269	13,269	8,368		1PE
454621-P7-2	INDIANA BOND BANK HENDRICKS HOSP 92 A	07/10/2002	CALLED @ 102.00000000		2,040,000	2,000,000	1,995,000	1,996,658	8	0	0	43,342	43,342	39,188		1PE
454797-S6-9	INDIANA HLTH FAC HOSP ST FRANCIS 97A	09/03/2002	WACHOVIA SECURITIES		275,398	250,000	256,890	254,319	(228)	0	0	21,078	21,078	4,774		1PE
455113-AD-2	INDIANA ST UNIV BLDG FAC FEE SER F 78	07/01/2002	MATURED		260,000	260,000	259,324	260,000	0	0	0	0	0	7,800		1
455167-ST-4	INDIANA UNIV STUDENT FEE SER I JULY 92	08/01/2002	CALLED @ 102.00000000		1,769,700	1,735,000	1,708,264	1,721,976	149	0	0	47,724	47,724	49,881		1PE
455421-GP-6	INDIANAPOLIS-MARION CNTY IN PUB LIBR 02	08/20/2002	PIPER JAFFRAY INC.		1,196,090	1,145,000	1,154,091	1,153,784	(101)	0	0	42,306	42,306	25,603		1PE
504025-BN-6	LAPORTE IN MULTI SCH BLDG CORP REF 01A	08/27/2002	Various		1,204,530	1,085,000	1,159,637	1,152,722	(903)	0	0	51,807	51,807	33,414		1PE
520459-BF-4	LAWRENCEBURG IN SCH DIST BLDG CORP 02	08/21/2002	GMS GROUP		2,570,025	2,500,000	2,462,400	2,462,680	178	0	0	107,345	107,345	40,929		1PE
541245-CC-8	LOGANSPORT IN SCH BLDG CORP G O 2001	08/07/2002	RAYMOND JAMES & ASSOCIATES, INC.		5,222,900	5,165,000	5,046,463	5,050,391	438	0	0	172,509	172,509	152,206		1PE
626388-GT-3	MUNSTER IN SCH BLDG CORP 2001	08/27/2002	PRAGER MCCARTHY & SEALY		102,757	100,000	100,000	100,000	0	0	0	2,757	2,757	3,124		1PE
626388-GY-2	MUNSTER IN SCH BLDG CORP 2001	09/18/2002	PRAGER MCCARTHY & SEALY		2,403,488	2,330,000	2,320,703	2,320,941	56	0	0	82,548	82,548	81,861		1PE
641667-GN-4	NEW ALBANY FLOYD CNTY IN SCH BLDG 02	09/04/2002	PRAGER MCCARTHY & SEALY		710,583	700,000	692,545	692,574	8	0	0	18,009	18,009	6,235		1PE
836496-JS-9	SOUTH BEND IN CMNTY SCH BLDG CORP 2001B	08/21/2002	PRAGER MCCARTHY & SEALY		1,007,963	950,000	964,155	962,923	(157)	0	0	45,040	45,040	33,436		1PE
836496-JU-4	SOUTH BEND IN CMNTY SCH BLDG CORP 2001B	07/01/2002	PRAGER MCCARTHY & SEALY		1,957,473	1,890,000	1,903,967	1,902,887	(24)	0	0	54,586	54,586	49,088		1PE
836496-JY-6	SOUTH BEND IN CMNTY SCH BLDG CORP 2001B	08/12/2002	PRAGER MCCARTHY & SEALY		1,952,009	1,880,000	1,871,728	1,872,084	42	0	0	79,925	79,925	57,794		1PE
836496-KJ-7	SOUTH BEND IN CMNTY SCH BLDG CORP 2001B	08/23/2002	PRAGER MCCARTHY & SEALY		100,672	100,000	97,651	97,719	11	0	0	2,953	2,953	3,293		1PE
887862-AX-8	TIPPECANOE CNTY IN MID SCH BLDG CORP 2001	08/05/2002	BEAL, M.R., & CO.		659,172	620,000	629,641	628,892	(82)	0	0	30,280	30,280	17,481		1PE
887862-AY-6	TIPPECANOE CNTY IN MID SCH BLDG CORP 2001	07/02/2002	PRAGER MCCARTHY & SEALY		1,375,854	1,325,000	1,335,216	1,334,497	(16)	0	0	41,357	41,357	31,837		1PE
960233-DK-7	WESTFIELD-WASHINGTON IN ELEM BLDG 01	08/27/2002	Various		1,891,182	1,795,000	1,795,000	1,795,000	0	0	0	96,182	96,182	58,770		1PE
Total INDIANA					49,530,777	48,750,000	47,671,351	47,730,975	1,580	0	0	1,799,802	1,799,802	1,266,064	XXX	XXX
IOWA																
46246L-GQ-7	IOWA FIN AUTH SGL FAM MTG SER 1995 C	07/01/2002	CALLED @ 100.00000000		385,000	385,000	385,000	385,000	0	0	0	0	0	12,318		1PE
46246L-GR-5	IOWA FIN AUTH SGL FAM MTG SER 1995 C	07/01/2002	CALLED @ 100.00000000		340,000	340,000	340,000	340,000	0	0	0	0	0	10,963		1PE
Total IOWA					725,000	725,000	725,000	725,000	0	0	0	0	0	23,281	XXX	XXX
KANSAS																
123345-FA-3	BUTLER CNTY KS USD NO 385 ANDOVER GO 01	08/30/2002	PRAGER MCCARTHY & SEALY		156,833	150,000	149,475	149,503	4	0	0	7,330	7,330	3,831		1PE
478712-HC-9	JOHNSON CNTY KS USD NO 232 DE SOTO 02A	07/19/2002	PRAGER MCCARTHY & SEALY		205,238	200,000	199,754	199,756	0	0	0	5,482	5,482	2,917		1PE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
478718-TU-3	JOHNSON CNTY KS USD NO 233 OLATHE 98A	09/04/2002	PRAGER MCCARTHY & SEALY		2,548,113	2,350,000	2,418,244	2,410,333	(1,308)	0	0	137,780	137,780	57,098		1PE
478718-TV-1	JOHNSON CNTY KS USD NO 233 OLATHE 98A	08/28/2002	PRAGER MCCARTHY & SEALY		161,204	150,000	154,338	153,839	(80)	0	0	7,364	7,364	3,681		1PE
484696-FJ-3	KANSAS CITY KS GNMA MTG REV 88 I	08/09/2002	CALLED @ 100.00000000		1,385,000	1,385,000	1,373,920	1,379,348	87	0	0	5,652	5,652	19,752		1PE
485427-GP-7	KANSAS DEV FIN BRD REGENTS REHAB 97 G2	09/03/2002	Various		572,298	505,000	544,400	528,917	(655)	0	0	43,382	43,382	11,317		1PE
485428-DC-7	KANSAS DEV FIN STATE PROJ 2001 W	08/28/2002	PRAGER MCCARTHY & SEALY		161,591	150,000	156,285	155,872	(90)	0	0	5,719	5,719	6,292		1PE
485424-EZ-4	KANSAS ST DEPT TRANSN HWY REF 1998	08/05/2002	E BOND TRADE		168,951	150,000	166,737	164,967	(225)	0	0	3,984	3,984	3,598		1PE
679404-EN-9	OLATHE LABETTE CNTY KS GNMA MTG 90-A	09/01/2002	CALLED @ 100.00000000		25,000	25,000	25,000	25,000	0	0	0	0	0	938		1PE
690275-WA-6	OVERLAND PARK KS G O INTERNAL IMPT 01	08/27/2002	PRAGER MCCARTHY & SEALY		272,570	250,000	259,683	258,640	(88)	0	0	13,930	13,930	5,604		1PE
690275-WB-4	OVERLAND PARK KS G O INTERNAL IMPT 01	08/23/2002	E BOND TRADE		379,091	350,000	360,322	359,209	(100)	0	0	19,882	19,882	7,993		1PE
820642-KD-7	SHAWNEE CNTY KS USD NO 437 AUBURN G O 01	08/28/2002	ADVEST INC.		549,615	500,000	535,680	532,443	9,417	0	0	17,172	17,172	12,638		1PE
820642-KE-5	SHAWNEE CNTY KS USD NO 437 AUBURN G O 01	08/09/2002	E BOND TRADE		393,136	360,000	387,216	377,897	(262)	0	0	15,239	15,239	7,344		1PE
933623-BL-3	WAMEGO KS PLN CTL SPRINT	07/31/2002	CALLED @ 100		150,000	150,000	150,000	150,000	0	0	0	0	0	4,590		1
967243-WH-5	WICHITA KS G O 2002 SALES TAX	07/23/2002	HUTCHINSON SHOCKEY ERLEY & CO.		2,765,103	2,605,000	2,679,737	2,676,858	(467)	0	0	88,245	88,245	63,316		1PE
967243-WJ-1	WICHITA KS G O 2002 SALES TAX	07/23/2002	RAYMOND JAMES & ASSOCIATES, INC.		3,558,060	3,375,000	3,441,623	3,439,070	(414)	0	0	118,990	118,990	82,031		1PE
98267L-BC-8	WYANDOTTE CNTY KC KS REDEV AREA B-01	08/07/2002	PRAGER MCCARTHY & SEALY		107,670	100,000	101,855	101,636	(17)	0	0	6,034	6,034	986		1PE
98267L-BF-1	WYANDOTTE CNTY KC KS REDEV AREA B-01	09/03/2002	PRAGER MCCARTHY & SEALY		368,270	350,000	348,460	348,559	7	0	0	19,711	19,711	3,194		1PE
98267L-BJ-3	WYANDOTTE CNTY KC KS REDEV AREA B-01	08/28/2002	PRAGER MCCARTHY & SEALY		260,990	250,000	247,748	247,862	13	0	0	13,128	13,128	3,189		1PE
982674-AH-6	WYANDOTTE CNTY KC KS UNI GOVT UTIL 98	08/23/2002	E BOND TRADE		427,291	390,000	414,820	403,937	(431)	0	0	23,354	23,354	9,157		1PE
982683-CE-2	WYANDOTTE CNTY KS USD 202 G O 1999	08/07/2002	E BOND TRADE		976,109	945,000	928,264	931,282	107	0	0	44,827	44,827	19,229		1PE
Total KANSAS					15,592,131	14,690,000	15,043,559	14,994,926	5,496	0	0	597,205	597,205	328,694	XXX	XXX
KENTUCKY																
411882-BF-9	HARDIN CNTY KY WTR DIST NO 1 1967	09/01/2002	MATURED		60,000	60,000	61,562	60,000	(18)	0	0	0	0	1,770		1
49126V-AM-9	KENTUCKY ECON DEV NORTON HLTH OOA	07/30/2002	Various		8,196,063	8,000,000	7,662,000	7,671,050	512	0	0	525,013	525,013	175,839		1PE
491308-F4-9	KENTUCKY HSG CORP SER 1997 B	07/01/2002	CALLED @ 100.00000000		250,000	250,000	250,000	250,000	0	0	0	0	0	12,971		1PE
491507-AS-8	KENTUCKY PLN AUTH 1973 SER A	08/01/2002	CALLED @ 100.00000000		100,000	100,000	101,250	100,000	0	0	0	0	0	2,950		1
491513-V5-3	KENTUCKY ST PPTY & BLDGS PROJ 64 1999	07/15/2002	E BOND TRADE		474,358	425,000	432,790	431,511	(24)	0	0	42,847	42,847	4,550		1PE
491552-KJ-3	KENTUCKY TPK AUTH ECON DEV RD REF 00	07/03/2002	PRAGER MCCARTHY & SEALY		111,430	100,000	109,675	108,223	(23)	0	0	3,207	3,207	2,874		1PE
546589-FK-3	LOUISVILLE JEFFERSON CNTY KY MET SWR 98A	08/07/2002	GOLDMAN, SACHS & CO.		446,808	400,000	416,344	413,417	(191)	0	0	33,391	33,391	5,317		1PE
Total KENTUCKY					9,638,658	9,335,000	9,033,621	9,034,200	257	0	0	604,458	604,458	206,271	XXX	XXX
LOUISIANA																
100273-AQ-4	BOSSIER PARISH LA SALES TAX 2002	07/08/2002	SALOMON SMITH BARNEY		260,853	250,000	253,090	253,090	0	0	0	7,763	7,763	521		1PE
100273-AR-2	BOSSIER PARISH LA SALES TAX 2002	08/09/2002	E BOND TRADE		368,484	350,000	351,649	351,641	(7)	0	0	16,842	16,842	2,090		1PE
450877-AC-9	IBERVILLE PARISH LA PLN CIBA-GEIGY 78	09/26/2002	CALLED @ 100.00000000		2,615,000	2,615,000	2,615,000	2,615,000	0	0	0	0	0	108,822		1
474750-QQ-2	JEFFERSON PARISH LA SCH BRD SALES TAX 02	07/30/2002	Various		1,012,254	950,000	963,528	963,349	(21)	0	0	48,905	48,905	16,986		1PE
546265-M8-9	LOUISIANA HSG FIN SGL FAM MTG 1996 D-1	09/01/2002	CALLED @ 100.00000000		185,000	185,000	185,000	185,000	0	0	0	0	0	2,067		1PE
546405-AK-7	LOUISIANA OFFICE FACS LSE CAPITOL 99A	07/01/2002	GMS GROUP		549,400	500,000	505,415	504,310	(5)	0	0	45,090	45,090	9,472		1PE
54640A-6R-6	LOUISIANA PUB FAC TULANE UNIV 02A	07/17/2002	BEAR STEARNS SECURITIES CORP.		1,008,410	1,000,000	979,840	979,937	26	0	0	28,473	28,473	19,220		1PE
546395-UV-4	LOUISIANA PUB FACS AUTH HOSP REV	07/16/2002	LOOP CAPITAL MARKETS		111,196	100,000	106,532	103,942	(36)	0	0	7,254	7,254	14,022		1PE
546395-VU-5	LOUISIANA PUB FACS AUTH HOSP REV	07/02/2002	LOOP CAPITAL MARKETS		108,756	100,000	103,964	102,760	(7)	0	0	5,996	5,996	2,727		1PE
546415-QL-7	LOUISIANA ST G O SER 2002 A	08/29/2002	LEGG MASON		315,755	300,000	305,214	305,025	(58)	0	0	10,730	10,730	7,792		1PE
546415-QN-3	LOUISIANA ST G O SER 2002 A	07/18/2002	Various		2,461,304	2,400,000	2,413,104	2,412,728	(51)	0	0	48,576	48,576	51,258		1PE
546408-FC-4	LOUISIANA STAD & EXPO HOTEL REF 98B	09/24/2002	E BOND TRADE		200,289	175,000	190,120	189,736	(346)	0	0	10,554	10,554	6,790		1PE
546582-BA-4	LOUISIANA TECH UNIV REV USE FEE 72B	07/01/2002	MATURED		120,000	120,000	120,000	120,000	120,000	0	0	0	0	3,675		6*
631839-AT-4	NATCHITOCHES LA PLN CTL CONAGRA INC	08/01/2002	MATURED		150,000	150,000	150,000	150,000	150,000	0	0	0	0	4,781		6*
631839-BM-8	NATCHITOCHES LA PLN CTL CONAGRA INC	08/01/2002	MATURED		45,000	45,000	45,000	45,000	45,000	0	0	0	0	1,434		6*
647634-6X-7	NEW ORLEANS LA CTFS INDBT 2000	08/08/2002	Various		659,034	600,000	608,826	607,031	(54)	0	0	52,003	52,003	3,889		1PE
647634-6Y-5	NEW ORLEANS LA CTFS INDBT 2000	07/16/2002	E BOND TRADE		338,517	300,000	325,929	325,058	(174)	0	0	13,459	13,459	2,200		1PE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
647634-7A-6	NEW ORLEANS LA CTFS INDBT 2000	07/02/2002	E BOND TRADE		111,842	100,000	104,694	104,090	(8)	0	0	7,752	7,752	565		1PE
647630-AQ-8	NEW ORLEANS LA FIN AUTH XAVIER UNIV 02	07/19/2002	Various		614,583	600,000	596,766	596,774	3	0	0	17,809	17,809	3,975		1PE
64763F-DE-6	NEW ORLEANS LA G O PUB IMPT 2002	07/25/2002	Various		613,500	600,000	597,000	597,011	2	0	0	16,489	16,489	3,886		1PE
686655-BW-0	ORLEANS PARISH LA LAW ENFORCE G O 2001	07/08/2002	PRAGER MCCARTHY & SEALY		105,309	100,000	101,400	101,256	(3)	0	0	4,053	4,053	1,806		1PE
75914N-AH-9	REGIONAL TRANSIT AUTH LA COP WILLOW 02	09/12/2002	MCDONALD & COMPANY		1,112,450	1,000,000	1,067,000	1,065,754	(1,246)	0	0	46,696	46,696	8,472		1PE
793572-PM-4	ST TAMMANY PARISH LA SD NO 12 G O 02	07/01/2002	PRAGER MCCARTHY & SEALY		514,450	500,000	507,065	506,924	(6)	0	0	7,526	7,526	6,528		1PE
Total LOUISIANA					13,581,384	13,040,000	13,196,136	13,185,414	313,011	0	0	395,970	395,970	282,980	XXX	XXX
MAINE																
56042B-AF-4	MAINE FINANCE AUTH HSG HUNTINGTON B	09/01/2002	CALLED @ 100.00000000		430,000	430,000	430,000	430,000	39,199	0	0	0	0	19,904		4
560523-5Z-1	MAINE HSG AUTH MTG PUR 1997 SER C-2	07/10/2002	CALLED @ 100.00000000		130,000	130,000	130,666	130,446	(1)	0	0	(446)	(446)	1,202		1PE
914399-DT-4	UNIVERSITY OF MAINE SYS REV 2002	08/26/2002	Various		956,158	850,000	925,429	924,429	(668)	0	0	31,728	31,728	10,705		1PE
Total MAINE					1,516,158	1,410,000	1,486,095	1,484,875	38,529	0	0	31,282	31,282	31,811	XXX	XXX
MARYLAND																
574217-DQ-5	MARYLAND HLTH & HIGHER JOHNS HOPKINS 02A	09/23/2002	FERRIS BAKER WATTS		518,115	500,000	492,290	492,358	26	0	0	25,757	25,757	16,309		1PE
741701-CB-0	PRINCE GEORGE'S CNTY MD CONS PUB IMPT	07/01/2002	CALLED @ 101.00000000		2,009,900	1,990,000	1,930,505	1,950,704	0	0	0	59,196	59,196	67,163		1PE
741714-LX-5	PRINCE GEORGES CNTY MD HSG AUTH SINGLE FAMILY MTG REV	09/01/2002	CALLED @ 100.00000000		335,000	335,000	335,000	335,000	0	0	0	0	0	12,114		1PE
Total MARYLAND					2,863,015	2,825,000	2,757,795	2,778,061	26	0	0	84,954	84,954	95,586	XXX	XXX
MASSACHUSETTS																
575633-DM-1	MASSACHUSETTS EDL LOAN FING ISSUE E 92	07/01/2002	Various		4,390,700	4,310,000	4,310,000	4,310,000	0	0	0	80,700	80,700	150,850		1PE
575827-KG-4	MASSACHUSETTS G O CONS LOAN 1997 C	08/08/2002	LEHMAN BROTHERS INC.		518,005	500,000	501,465	501,420	(20)	0	0	16,585	16,585	13,320		1PE
57582N-DW-2	MASSACHUSETTS G O CONS LOAN 2002 C	09/17/2002	Various		21,335,729	20,350,000	20,288,747	20,288,953	206	0	0	1,046,776	1,046,776	234,347		1PE
575847-8N-1	MASSACHUSETTS HLTH ED BAYSTATE 79A	07/01/2002	SCHEDULED REDEMPTION		235,000	235,000	235,000	235,000	0	0	0	0	0	9,400		1
575915-ES-8	MASSACHUSETTS HSG FIN SGL 1994 SER 37	07/15/2002	CALLED @ 100.00000000		160,000	160,000	143,488	146,872	26	0	0	13,128	13,128	1,242		1PE
575911-BZ-4	MASSACHUSETTS INDL MEADOW GREEN REF A	07/01/2002	CALLED @ 100.00000000		15,000	15,000	15,803	15,532	0	0	0	(532)	(532)	1,103		1PE
575765-JA-1	MASSACHUSETTS MUN ELEC AUTH PWR 1992 B	07/01/2002	CALLED @ 102.00000000		6,206,700	6,085,000	6,031,939	6,068,488	0	0	0	138,212	138,212	205,369		1
575765-JC-7	MASSACHUSETTS MUN ELEC AUTH PWR 1992 B	07/01/2002	CALLED @ 102.00000000		7,650,000	7,500,000	7,414,950	7,467,296	0	0	0	182,704	182,704	253,125		1
575765-JE-3	MASSACHUSETTS MUN ELEC AUTH PWR 1992 B	07/01/2002	CALLED @ 102.00000000		30,946,800	30,340,000	29,698,309	29,948,593	0	0	0	998,207	998,207	1,023,975		1
575765-JK-9	MASSACHUSETTS MUN ELEC AUTH PWR 1992 B	07/01/2002	CALLED @ 102.00000000		3,060,000	3,000,000	2,947,500	2,973,880	0	0	0	86,120	86,120	101,250		1
575765-UR-1	MASSACHUSETTS MUN WHSL ELEC NUC #3 01A	07/31/2002	PRAGER MCCARTHY & SEALY		435,888	400,000	428,292	425,999	(206)	0	0	9,889	9,889	11,248		1PE
576049-KT-6	MASSACHUSETTS WTR RES AUTH 1995 B	09/03/2002	E BOND TRADE		1,559,007	1,650,000	1,397,585	1,413,261	1,193	0	0	145,746	145,746	13,333		1PE
643898-AT-6	NEW ENGLAND ED LN MKTG MA SR 1992 A	09/01/2002	MATURED		17,000,000	17,000,000	17,000,000	17,000,000	0	0	0	0	0	552,500		1PE
914440-BM-3	UNIVERSITY OF MA BLDG AUTH PROJ SR 2000-2	07/12/2002	Various		9,218,620	8,980,000	8,902,503	8,903,274	87	0	0	315,346	315,346	91,222		1PE
Total MASSACHUSETTS					102,731,449	100,525,000	99,315,579	99,698,569	1,286	0	0	3,032,880	3,032,880	2,662,284	XXX	XXX
MICHIGAN																
251093-RS-1	DETROIT MI G O 1997-B REF	07/22/2002	Various		660,215	630,000	647,911	645,171	(44)	0	0	15,044	15,044	8,586		1PE

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
339520-AA-6	FLINT MI INDL DEV UNVL FOODS CORP	07/22/2002	CALLED @ 100		100,000	100,000	100,000	100,000	100,000	0	0	0	0	0		6*
421560-HM-8	HAZEL PARK MI SCH DIST G O 2002	08/05/2002	E BOND TRADE		118,927	110,000	113,832	113,766	(32)	0	0	5,161	5,161	1,482		1PE
483224-JA-0	KALAMAZOO MI CITY SCH DIST G O 2001	08/28/2002	RAYMOND JAMES & ASSOCIATES, INC.		216,082	200,000	206,342	205,794	(94)	0	0	10,288	10,288	3,389		1PE
483224-JB-8	KALAMAZOO MI CITY SCH DIST G O 2001	07/19/2002	LOOP CAPITAL MARKETS		106,063	100,000	102,384	102,201	(13)	0	0	3,862	3,862	1,153		1PE
563336-BM-7	MANISTEE MI AREA PUB SCHS G O REF 2001	08/19/2002	PRAGER MCCARTHY & SEALY		102,193	100,000	98,000	98,090	9	0	0	4,103	4,103	1,542		1PE
59455R-TM-8	MICHIGAN MUN BD AUTH CLEAN WTR 2001	07/11/2002	RAYMOND JAMES & ASSOCIATES, INC.		7,694,436	7,205,000	7,506,457	7,484,792	(1,024)	0	0	209,644	209,644	105,073		1PE
594614-DM-8	MICHIGAN ST BLDG AUTH REV 1996 I FACS	08/28/2002	BEAR STEARNS SECURITIES CORP.		5,609,650	5,000,000	5,452,600	5,275,777	(8,324)	0	0	333,873	333,873	116,111		1PE
594614-FW-4	MICHIGAN ST BLDG AUTH REV 1997 CIBS	08/30/2002	Various		1,072,778	1,000,000	995,690	996,773	48	0	0	76,005	76,005	19,278		1PE
594614-HX-0	MICHIGAN ST BLDG AUTH REV 1998 I FACS	08/27/2002	BEAR STEARNS SECURITIES CORP.		2,984,968	2,705,000	2,755,556	2,746,672	(795)	0	0	238,295	238,295	53,255		1PE
594692-5B-7	MICHIGAN STRTGC FND ENVIR RESH INST	08/15/2002	CALLED @ 101.00000000		3,398,650	3,365,000	3,348,175	3,354,808	126	0	0	43,842	43,842	107,259		1
877229-CV-4	TAYLOR MI TAX INCREMENT FIN AUTH 01	07/30/2002	MCDONALD & COMPANY		2,332,930	2,115,000	2,249,599	2,235,113	(958)	0	0	97,817	97,817	29,404		1PE
951452-LE-9	WEST BLOOMFIELD MI SCH DIST REF 01	07/23/2002	FLEET SECURITIES		919,530	900,000	875,322	876,216	56	0	0	43,314	43,314	10,891		1PE
Total MICHIGAN					25,316,420	23,530,000	24,451,869	24,235,171	88,957	0	0	1,081,249	1,081,249	457,422	XXX	XXX
MINNESOTA																
60374A-3T-4	MINNEAPOLIS MN G O CONVENTION CTR 02	09/19/2002	E BOND TRADE		105,150	100,000	100,538	100,528	(10)	0	0	4,622	4,622	1,014		1PE
603792-KF-8	MINNEAPOLIS MN SPL SCH DIST NO1 COP 00	07/19/2002	E BOND TRADE		160,476	150,000	150,201	150,167	(1)	0	0	10,309	10,309	3,604		1PE
603823-YP-4	MINNEAPOLIS-ST PAUL MN METRO ARPT 98-13	07/18/2002	E BOND TRADE		1,561,361	1,455,000	1,525,931	1,491,869	(614)	0	0	69,492	69,492	40,821		1PE
604128-M5-4	MINNESOTA ST G O VAR PURP 1998 REF NOV	07/10/2002	LEHMAN BROTHERS INC.		6,219,418	5,940,000	6,171,363	6,157,147	(1,171)	0	0	62,271	62,271	61,050		1PE
604152-AA-6	MINNESOTA ST HIGHER ED	07/25/2002	DAIN RAUSCHER INCORPORATED		3,900,000	3,900,000	3,900,000	3,900,000	0	0	0	0	0	5,915		1PE
60415M-WF-7	MINNESOTA ST HSG FIN AGY SGL FAM 97C	08/30/2002	CALLED @ 100.00000000		480,000	480,000	480,000	480,000	0	0	0	0	0	19,918		1PE
Total MINNESOTA					12,426,404	12,025,000	12,328,033	12,279,710	(1,797)	0	0	146,694	146,694	132,322	XXX	XXX
MISSISSIPPI																
60534P-EJ-8	MISSISSIPPI DEV BK HARRISON WASTE 02A	09/24/2002	Various		1,283,656	1,270,000	1,253,744	1,253,754	10	0	0	29,902	29,902	5,454		1PE
605352-DG-5	MISSISSIPPI GULF COAST REGL WSTWTR 99	08/20/2002	E BOND TRADE		110,246	100,000	104,773	104,357	(59)	0	0	5,889	5,889	3,223		1PE
605354-CG-2	MISSISSIPPI HIGHER ED ASST CORP 92 B	07/01/2002	MATURED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	62,000		1PE
605579-3Y-5	MISSISSIPPI ST G O REF SER 02A	08/21/2002	PRAGER MCCARTHY & SEALY		171,098	150,000	160,883	160,430	(122)	0	0	10,668	10,668	1,904		1PE
753075-HH-6	RANKIN CNTY MS SCH DIST G O 2001	07/01/2002	DUNCAN WILLIAMS, INC.		4,720,084	4,390,000	4,571,483	4,565,095	(167)	0	0	154,989	154,989	140,267		1PE
Total MISSISSIPPI					8,285,084	7,910,000	8,090,882	8,083,636	(339)	0	0	201,448	201,448	212,848	XXX	XXX
MISSOURI																
467574-JS-9	JACKSON CNTY MO SD 58 G O CENTER 2001	08/13/2002	PRAGER MCCARTHY & SEALY		105,345	100,000	100,390	100,344	(4)	0	0	5,001	5,001	2,292		1PE
485041-EQ-6	KANSAS CITY MO CMNTY CLG DIST 01	07/30/2002	PRAGER MCCARTHY & SEALY		109,269	100,000	103,018	102,750	(22)	0	0	6,519	6,519	2,930		1PE
485041-ER-4	KANSAS CITY MO CMNTY CLG DIST 01	07/18/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		1,972,612	1,830,000	1,867,570	1,864,327	(191)	0	0	108,285	108,285	51,342		1PE
485052-QK-3	KANSAS CITY MO MUN ASSIST CORP 01 B-1	09/06/2002	BLAIR, WILLIAM, & COMPANY, L.L.C.		207,436	200,000	198,306	198,359	11	0	0	9,077	9,077	4,444		1PE
606072-EZ-5	MISSOURI HIGHER ED	09/26/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		4,850,000	4,850,000	4,849,758	4,849,763	2	0	0	237	237	29,246		1PE
60635R-A6-4	MISSOURI HLTH & ED ST LUKES HOSP 01	07/18/2002	PRAGER MCCARTHY & SEALY		471,573	465,000	457,290	457,465	6	0	0	14,108	14,108	2,912		1PE
60635N-JL-1	MISSOURI HSG DEV COMMN HMEOWNSHIP 99C1	09/01/2002	Various		105,000	105,000	105,000	105,000	0	0	0	0	0	8,207		1PE
606287-DD-9	MISSOURI SCH BRDS INSD COP 1988 A-3	09/01/2002	CALLED @ 100.00000000		50,000	50,000	50,000	50,000	0	0	0	0	0	1,969		1
606352-DR-0	MISSOURI ST ENVIR GRT LAKES CARBN 77	09/01/2002	MATURED		15,000	15,000	15,000	15,000	15,000	0	0	0	0	506		6*
606906-CL-7	MISSOURI ST ENVIR PCR THOMAS HILL 96	08/12/2002	PRAGER MCCARTHY & SEALY		271,193	250,000	263,208	261,293	(229)	0	0	9,900	9,900	2,698		1PE
60635N-LL-8	MISSOURI ST HSG DEV COMMN MTG REV	09/01/2002	CALLED @ 100.00000000		275,000	275,000	275,000	275,000	0	0	0	0	0	9,859		1PE
60635N-LM-6	MISSOURI ST HSG DEV COMMN MTG REV	09/01/2002	CALLED @ 100.00000000		215,000	215,000	215,000	215,000	0	0	0	0	0	8,046		1PE
676195-EU-0	O FALLON MO COP SER 2002	08/08/2002	Various		303,238	300,000	295,500	295,567	10	0	0	7,671	7,671	7,279		1PE
841438-BZ-6	SOUTHEAST MO ST UNIV SYS FACS REF 01	07/08/2002	PRAGER MCCARTHY & SEALY		102,085	100,000	99,345	99,370	1	0	0	2,715	2,715	1,333		1PE
841438-CC-6	SOUTHEAST MO ST UNIV SYS FACS REF 01	07/12/2002	PRAGER MCCARTHY & SEALY		100,608	100,000	98,323	98,370	2	0	0	2,238	2,238	1,435		1PE
851016-AG-0	SPRINGFIELD MO PUB UTIL COP LSE 01	07/29/2002	PRAGER MCCARTHY & SEALY		105,759	100,000	99,255	99,306	4	0	0	6,453	6,453	792		1PE

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
78388K-AG-8	SPRINGFIELD MO SCA MULTIFAM MTG 95 A-7	07/01/2002	CALLED @ 100		10,000	10,000	10,000	10,000	0	0	0	0	0	354		1PE
791638-RC-5	ST LOUIS MO ARPT REV ARPT DEV PROG 01A	07/08/2002	PRAGER MCCARTHY & SEALY		101,158	100,000	100,000	100,000	0	0	0	1,158	1,158	12,751		1
791638-HB-8	ST LOUIS MO ARPT REV SER 82	07/01/2002	MATURED		1,500,000	1,500,000	1,401,255	1,500,000	0	0	0	0	0	72,000		1
	Total MISSOURI				10,870,276	10,665,000	10,603,217	10,696,914	14,592	0	0	173,361	173,361	220,395	XXX	XXX
NEBRASKA																
259225-CJ-7	DOUGLAS CNTY NE DEV JOSLYN ART MUS 02	07/25/2002	PRAGER MCCARTHY & SEALY		208,235	200,000	199,092	199,119	3	0	0	9,116	9,116	1,998		1PE
259219-FN-8	DOUGLAS CNTY NE G O 2001 B	07/19/2002	PRAGER MCCARTHY & SEALY		213,220	200,000	209,194	208,325	(38)	0	0	4,895	4,895	819		1PE
259219-FP-3	DOUGLAS CNTY NE G O 2001 B	07/09/2002	PRAGER MCCARTHY & SEALY		1,678,261	1,585,000	1,650,571	1,644,961	(203)	0	0	33,301	33,301	5,944		1PE
259345-LC-8	DOUGLAS CNTY NE SD NO 54 RALSTON 01	08/12/2002	PRAGER MCCARTHY & SEALY		874,117	850,000	845,155	845,308	14	0	0	28,809	28,809	5,452		1PE
287742-HM-5	ELKHORN NE RURAL PUB PWR DIST ELEC 01	08/28/2002	WELLS FARGO		1,184,394	1,105,000	1,123,564	1,121,456	(342)	0	0	62,939	62,939	26,535		1PE
385640-FA-0	GRAND ISLAND NE ELEC SYS REV 2001	09/09/2002	PRAGER MCCARTHY & SEALY		276,245	250,000	258,388	257,136	(208)	0	0	19,109	19,109	6,830		1PE
385640-FE-2	GRAND ISLAND NE ELEC SYS REV 2001	08/19/2002	PRAGER MCCARTHY & SEALY		274,575	250,000	256,933	256,335	(75)	0	0	18,240	18,240	6,493		1PE
385640-FF-9	GRAND ISLAND NE ELEC SYS REV 2001	09/04/2002	E BOND TRADE		110,111	100,000	101,971	101,784	(30)	0	0	8,327	8,327	2,833		1PE
418604-DM-3	HASTINGS NE ELEC SYS REF 01	07/08/2002	PRAGER MCCARTHY & SEALY		102,073	100,000	99,644	99,660	0	0	0	2,413	2,413	9,510		1PE
513886-LR-0	LANCASTER CNTY NE BRYANLGH MED CTR 01A	07/29/2002	PRAGER MCCARTHY & SEALY		959,461	950,000	931,675	931,957	11	0	0	27,504	27,504	5,921		1PE
625914-DZ-6	MUNICIPAL ENERGY AGY OF NE PWR 02A REF	08/19/2002	PRAGER MCCARTHY & SEALY		241,916	225,000	231,413	231,136	(71)	0	0	10,779	10,779	7,580		1PE
639672-DT-8	NEBRASKA MTG FIN SGL FAM MTG 1983 A	07/15/2002	CALLED @ 100.00		20,000	20,000	20,000	20,000	0	0	0	0	0	1,000		1PE
639683-3S-8	NEBRASKA PUB PWR DIST GEN REV 98A	08/22/2002	Various		1,300,796	1,200,000	1,266,960	1,259,889	(1,241)	0	0	40,907	40,907	41,270		1PE
639683-6F-3	NEBRASKA PUB PWR DIST GEN REV 99A	08/19/2002	PRAGER MCCARTHY & SEALY		273,618	250,000	269,380	267,735	(301)	0	0	5,882	5,882	8,022		1PE
639707-AQ-1	NEBRASKA UTIL CORP UNIV OF NE LINCOLN 01	08/05/2002	PRAGER MCCARTHY & SEALY		462,175	450,000	441,567	441,701	17	0	0	20,474	20,474	14,292		1PE
914639-EE-5	UNIVERSITY OF NE FAC MED CTR RESEARCH 02	07/19/2002	PRAGER MCCARTHY & SEALY		106,350	100,000	101,884	101,823	(10)	0	0	4,527	4,527	2,028		1PE
	Total NEBRASKA				8,285,547	7,835,000	8,007,389	7,988,324	(2,474)	0	0	297,222	297,222	146,526	XXX	XXX
NEVADA																
181006-BN-6	CLARK CNTY NV MCCARRAN INTL PFC 95A	08/27/2002	LEHMAN BROTHERS INC.		2,185,820	2,000,000	2,150,160	2,080,385	(3,171)	0	0	105,435	105,435	73,022		1PE
181054-M8-7	CLARK CNTY NV SCH DIST REF SER 1999	08/20/2002	Various		6,050,962	5,850,000	5,893,641	5,886,992	(329)	0	0	163,970	163,970	34,090		1PE
640314-AN-0	NELNET	09/10/2002	BANK OF AMERICA		12,400,000	12,400,000	12,400,000	12,400,000	0	0	0	0	0	55,165		1PE
641459-J2-9	NEVADA G O CAP IMPT 1998 B JULY	07/11/2002	GOLDMAN, SACHS & CO.		1,031,550	1,000,000	991,060	991,564	20	0	0	39,986	39,986	6,250		1PE
641459-R9-5	NEVADA G O UNIV SYS PROJ 1998 A OCT	07/10/2002	PRAGER MCCARTHY & SEALY		3,741,441	3,630,000	3,626,297	3,626,482	7	0	0	114,959	114,959	82,683		1PE
641458-6U-3	NEVADA LTD TAX MUN BOND BK 38-39 92A	07/01/2002	CALLED @ 101.00000000		1,186,750	1,175,000	1,175,000	1,175,000	0	0	0	11,750	11,750	39,950		1
940855-BE-8	WASHOE CNTY NEV SALES TAX REV	09/24/2002	PRAGER MCCARTHY & SEALY		838,152	825,000	812,510	813,249	46	0	0	24,903	24,903	11,394		1PE
	Total NEVADA				27,434,675	26,880,000	27,048,668	26,973,672	(3,428)	0	0	461,003	461,003	302,554	XXX	XXX
NEW HAMPSHIRE																
644614-EW-5	NEW HAMPSHIRE HLTH DARTMOUTH 02	08/14/2002	PRAGER MCCARTHY & SEALY		620,593	600,000	595,536	595,568	8	0	0	25,025	25,025	16,992		1PE
644614-BV-0	NEW HAMPSHIRE HLTH ED UNIV SYS 01	08/19/2002	PRAGER MCCARTHY & SEALY		488,059	480,000	468,624	468,730	30	0	0	19,329	19,329	15,783		1PE
64465M-VJ-1	NEW HAMPSHIRE MUN BOND BK 2002 B	09/18/2002	E BOND TRADE		524,845	500,000	501,155	501,139	(16)	0	0	23,706	23,706	5,694		1PE
	Total NEW HAMPSHIRE				1,633,497	1,580,000	1,565,315	1,565,437	22	0	0	68,060	68,060	38,470	XXX	XXX
NEW JERSEY																
646054-MS-2	NEW JERSEY EDL AUTH WM PATERSON 74C	07/01/2002	CALLED @ 100.00000000		45,000	45,000	38,674	42,691	0	0	0	2,309	2,309	1,406		1PE
64579E-HY-5	NEW JERSEY HLTH CARE CATHEDRAL 98	08/21/2002	E BOND TRADE		1,300,776	1,170,000	1,225,095	1,207,696	(662)	0	0	93,080	93,080	34,466		1PE
64579E-QE-9	NEW JERSEY HLTH CARE VIRTUA HLTH 98	07/31/2002	E BOND TRADE		108,731	100,000	104,475	102,490	(56)	0	0	6,241	6,241	2,974		1PE
646107-R9-5	NEW JERSEY HSG MTG FIN MULTI 2002 C	08/13/2002	PRAGER MCCARTHY & SEALY		105,909	100,000	100,000	100,000	0	0	0	5,909	5,909	1,694		1PE
646046-KN-1	NEW JERSEY ST COP EQUIP LSE 2000 A REF	09/13/2002	PRAGER MCCARTHY & SEALY		169,301	150,000	160,007	158,584	(200)	0	0	10,717	10,717	2,034		1PE
646131-BB-7	NEW JERSEY TRANSIT CAP GRANT ANTIC 00B	08/15/2002	Various		781,352	700,000	729,813	723,736	(317)	0	0	57,616	57,616	19,303		1PE
813103-BB-3	SECAUCUS NJ MUN FAC CORP	09/15/2002	MATURED		115,000	115,000	115,000	115,000	0	0	0	0	0	4,025		1PE
	Total NEW JERSEY				2,626,069	2,380,000	2,473,064	2,450,197	(1,234)	0	0	175,872	175,872	65,903	XXX	XXX
NEW MEXICO																

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
013538-GG-2	ALBUQUERQUE NM ARPT REF REV 2001	07/08/2002	PRAGER MCCARTHY & SEALY		109,669	100,000	106,733	106,243	(16)	0	0	3,426	3,426	2,837		1PE
311450-CS-7	FARMINGTON NM PCR SO CA EDISON CO 93	07/12/2002	PRAGER MCCARTHY & SEALY		521,640	500,000	517,550	513,555	(197)	0	0	8,085	8,085	3,753		1PE
311450-AD-2	FARMINGTON NM PLN CTL TUCSON ELEC PWR	07/01/2002	CALLED @ 100.00000000		45,000	45,000	45,000	45,000	0	0	0	0	0	2,308		3
647198-MP-2	NEW MEXICO MTG FIN AUTH SGL FAM 87B	07/01/2002	CALLED @ 100.00000000		215,000	215,000	215,000	215,000	0	0	0	0	0	8,467		1PE
647198-K3-3	NEW MEXICO MTG FIN AUTH SGL FAM 95B	07/01/2002	CALLED @ 100.00000000		260,000	260,000	260,000	260,000	0	0	0	0	0	7,155		2
647198-6R-6	NEW MEXICO MTG FIN AUTH SGL FAM 97B-2	07/01/2002	CALLED @ 100.00000000		690,000	690,000	690,000	690,000	0	0	0	0	0	21,731		1PE
647198-7Z-7	NEW MEXICO MTG FIN AUTH SGL FAM 97-C3	08/21/2002	Various		4,876,558	4,700,000	4,700,000	4,700,000	0	0	0	176,558	176,558	177,368		1PE
647353-AQ-4	NEW MEXICO ST HWY COMMN TAX 02A SR SUB	08/09/2002	E BOND TRADE		653,430	600,000	628,188	624,623	(678)	0	0	28,807	28,807	4,736		1PE
647353-AS-0	NEW MEXICO ST HWY COMMN TAX 02A SR SUB	07/11/2002	Various		217,374	200,000	207,804	207,238	(44)	0	0	10,136	10,136	847		1PE
647353-BH-3	NEW MEXICO ST HWY COMMN TAX 02B SUB	08/08/2002	PRAGER MCCARTHY & SEALY		328,287	300,000	308,736	308,212	(102)	0	0	20,075	20,075	2,417		1PE
	Total NEW MEXICO				7,916,958	7,610,000	7,679,011	7,669,871	(1,036)	0	0	247,086	247,086	231,618	XXX	XXX
NEW YORK																
090473-DV-8	BINGHAMTON CITY NY SD ENERGY MGMT 97	09/15/2002	CALLED @ 100		132,710	132,710	132,710	132,710	0	0	0	0	0	9,386		1
356082-DF-1	FREDONIA NY CENTRAL SCH DIST G O 2001	08/22/2002	Various		1,701,431	1,640,000	1,630,865	1,631,110	46	0	0	70,321	70,321	16,933		1PE
422181-AE-7	HEALTH INS PLAN GREATER N Y	07/01/2002	CALLED @ 100.00000000		2,330,000	2,330,000	2,469,800	2,402,263	49,219	0	0	(72,263)	(72,263)	210,150		4
542690-BG-6	LONG ISLAND PWR AUTH NY ELEC SYS 1998 A	09/12/2002	Various		6,694,443	6,500,000	6,526,585	6,526,250	(335)	0	0	168,193	168,193	90,983		1PE
542690-JF-0	LONG ISLAND PWR AUTH NY ELEC SYS 1998 B	09/18/2002	Various		1,263,540	1,150,000	1,226,441	1,223,278	(1,693)	0	0	40,262	40,262	25,528		1PE
542690-JH-6	LONG ISLAND PWR AUTH NY ELEC SYS 1998 B	07/18/2002	E BOND TRADE		1,503,572	1,400,000	1,387,932	1,390,520	53	0	0	113,052	113,052	22,322		1PE
59259N-JY-0	METRO NY TRANS AUTH DED TAX FD 01A	08/01/2002	Various		9,899,833	10,050,000	9,850,809	9,852,951	330	0	0	46,882	46,882	111,813		1
59259R-BE-3	METRO NY TRANSN AUTH REVENUE 02A REF	09/18/2002	PRAGER MCCARTHY & SEALY		384,137	375,000	362,295	362,355	52	0	0	21,782	21,782	5,844		1
59259R-FV-1	METRO NY TRANSN AUTH REVENUE 02E REF	09/24/2002	E BOND TRADE		787,480	750,000	745,508	745,532	25	0	0	41,948	41,948	8,791		1PE
592597-X6-0	METRO NY TRANSN AUTH SVC CONTRACT 02A	09/27/2002	E BOND TRADE		1,548,285	1,500,000	1,443,150	1,443,396	236	0	0	104,889	104,889	19,792		1PE
64966A-AT-2	NEW YORK NY G O FISCAL 1992 SER B	09/18/2002	Various		1,319,500	1,300,000	1,320,532	1,308,664	(413)	0	0	10,836	10,836	15,648		1PE
64966A-Y8-2	NEW YORK NY G O FISCAL 2002 SER A-1 SUB	08/23/2002	PRAGER MCCARTHY & SEALY		1,015,218	900,000	970,155	968,229	(834)	0	0	46,989	46,989	16,088		1PE
64970K-VC-8	NEW YORK NY MUN WTR FIN WTR FISCAL 03A	09/30/2002	Various		1,024,225	1,000,000	970,160	970,231	71	0	0	53,994	53,994	9,538		1PE
649716-AN-7	NEW YORK NY TRANSITIONAL FIN AUTH 98 A	09/27/2002	PRE-REFUNDING		2,316,466	2,225,000	2,323,345	2,316,466	(3,036)	0	0	0	0	55,625		1PE
649716-AS-6	NEW YORK NY TRANSITIONAL FIN AUTH 98 A	07/23/2002	LEHMAN BROTHERS INC.		1,409,805	1,350,000	1,308,488	1,313,581	134	0	0	96,224	96,224	30,188		1PE
649716-DP-9	NEW YORK NY TRANSITIONAL FIN AUTH 98 C	08/05/2002	Various		2,136,084	2,000,000	2,067,760	2,066,312	(698)	0	0	69,772	69,772	27,802		1PE
649716-DQ-7	NEW YORK NY TRANSITIONAL FIN AUTH 98 C	08/05/2002	LOOP CAPITAL MARKETS		2,125,400	2,000,000	2,065,460	2,060,073	(661)	0	0	65,327	65,327	28,292		1PE
649716-GQ-4	NEW YORK NY TRANSITIONAL FIN AUTH 99 A	07/19/2002	Various		2,132,660	2,000,000	1,982,900	1,985,309	54	0	0	147,351	147,351	19,503		1PE
649716-JJ-7	NEW YORK NY TRANSITIONAL FIN AUTH 99 B	07/12/2002	HUTCHINSON SHOCKEY ERLEY & CO.		1,272,444	1,200,000	1,223,988	1,223,328	(95)	0	0	49,116	49,116	12,983		1PE
649837-7R-6	NEW YORK ST DORM CITY UNIV 1997 I 3RD	08/23/2002	Various		1,314,660	1,225,000	1,267,851	1,264,815	(548)	0	0	49,845	49,845	38,925		1PE
649834-H5-0	NEW YORK ST DORM E HORTON HOSP GNMA	06/25/2002	Various		(27,270)	(27,270)	(27,270)	(27,270)	0	0	0	0	0	0		1PE

SCHEDULE D - PART 4

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

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64982P-SR-4	NEW YORK ST DORM MUN HLTH LSE 01-1	08/05/2002	Various		2,126,048	1,950,000	2,008,617	2,004,793	(606)	0	0	121,255	121,255	60,987		1PE
649839-NJ-2	NEW YORK ST DORM NORTH GEN 98G REF	07/24/2002	LEHMAN BROTHERS INC.		1,482,896	1,375,000	1,404,398	1,396,546	(183)	0	0	86,351	86,351	31,946		1PE
649837-FK-2	NEW YORK ST DORM ST UNIV EDL FAC 97	08/09/2002	PRAGER MCCARTHY & SEALY		103,094	100,000	100,404	100,395	(6)	0	0	2,699	2,699	1,236		1PE
649787-GR-3	NEW YORK ST G O BDS 1997	08/06/2002	PRAGER MCCARTHY & SEALY		523,690	500,000	508,050	507,819	(96)	0	0	15,871	15,871	7,917		1PE
649868-6Z-4	NEW YORK ST HSG FIN NURSE HOME 98A	08/27/2002	CIBC WORLD MARKETS		1,722,407	1,595,000	1,595,000	1,595,000	0	0	0	127,407	127,407	20,324		1PE
649886-X9-4	NEW YORK ST MTG AGY HMEOWNER 1999-86	08/19/2002	LOOP CAPITAL MARKETS		3,465,313	3,250,000	3,250,000	3,250,000	0	0	0	215,313	215,313	75,739		1PE
650013-GB-5	NEW YORK ST THRUWAY HWY BRDG TR FD 97B	09/04/2002	HUTCHINSON SHOCKEY ERLEY & CO.		2,092,500	2,000,000	2,041,220	2,040,179	(983)	0	0	52,321	52,321	43,889		1PE
650017-PX-8	NEW YORK ST THRUWAY LOC HWY BRDG SVC01	08/20/2002	E BOND TRADE		746,962	675,000	736,877	732,815	(808)	0	0	14,147	14,147	13,978		1PE
803554-AZ-7	SARATOGA SPRINGS HSG CORP NY SECT 8 78	08/01/2002	MATURED		155,000	155,000	155,000	155,000	0	0	0	0	0	6,006		1
803548-MM-5	SARATOGA SPRINGS NY CITY SD 02	08/08/2002	LEHMAN BROTHERS INC.		1,349,036	1,300,000	1,316,380	1,316,246	(134)	0	0	32,790	32,790	10,472		1PE
896029-5F-8	TRIBOROUGH NY BRDG & TUNL AUTH GEN 01A	07/31/2002	Various		14,913,815	15,250,000	15,067,670	15,069,768	287	0	0	(155,953)	(155,953)	550,108		1
	Total NEW YORK				70,965,382	69,150,440	69,433,077	69,328,663	39,377	0	0	1,636,719	1,636,719	1,598,733	XXX	XXX
NORTH CAROLINA																
120518-BK-0	BUNCOMBE CNTY NC CTFS PARTN 1998	08/05/2002	LOOP CAPITAL MARKETS		284,478	265,000	273,231	268,203	(97)	0	0	16,275	16,275	2,091		1PE
161034-K4-4	CHARLOTTE NC G O PUB IMPT 98A	07/26/2002	Various		2,328,326	2,210,000	2,247,349	2,246,803	(142)	0	0	81,523	81,523	54,208		1PE
161034-G3-1	CHARLOTTE NC G O WTR SWR 98	08/22/2002	LEHMAN BROTHERS INC.		263,788	250,000	254,225	254,145	(34)	0	0	9,642	9,642	13,407		1PE
230582-BH-0	CUMBERLAND CNTY NC COPS CIVIC CTR 98	09/03/2002	Various		493,283	450,000	463,698	460,062	(150)	0	0	33,221	33,221	5,257		1PE
230579-QZ-0	CUMBERLAND CNTY NC G O 1998	09/04/2002	Various		3,249,494	3,025,000	3,154,863	3,145,191	(1,695)	0	0	104,303	104,303	77,368		1PE
987522-AA-7	DURHAM CNTY NC CMNTY CTR REV YMCA 96A	07/18/2002	Various		4,924,657	7,970,000	7,970,000	4,518,003	0	0	0	406,654	406,654	0		6
987522-AB-5	DURHAM CNTY NC CMNTY CTR TAX YMCA 96B	07/18/2002	Various		593,462	960,000	960,000	306,817	0	0	0	286,645	286,645	0		6
312805-BV-5	FAYETTEVILLE NC PUB WKS COMMN REF 93	07/23/2002	Various		9,835,426	9,800,000	9,752,274	9,756,952	228	0	0	78,474	78,474	187,427		1PE
346641-BJ-1	FORSYTH CNTY NC COP PUB FAC EQUIP 2001	07/09/2002	HOUGH, WILLIAM R., & COMPANY		490,523	450,000	473,999	470,515	(88)	0	0	20,007	20,007	6,313		1PE
413328-DB-8	HARNETT CNTY NC COP PUB FACS 2002	08/19/2002	E BOND TRADE		279,023	250,000	262,338	262,125	(131)	0	0	16,898	16,898	3,536		1PE
424888-AQ-8	HENDERSON CNTY NC COP CNTY PROJ 99	08/22/2002	PRAGER MCCARTHY & SEALY		269,548	250,000	258,790	257,514	(142)	0	0	12,033	12,033	2,986		1PE
644802-BS-8	NEW HANOVER CNTY NC COP 2001	09/19/2002	Various		396,396	350,000	375,914	374,195	(409)	0	0	22,201	22,201	5,215		1PE
644802-BX-7	NEW HANOVER CNTY NC COP 2001	09/03/2002	PRAGER MCCARTHY & SEALY		272,275	250,000	259,303	259,003	(109)	0	0	13,272	13,272	3,464		1PE
65820H-JT-1	NORTH CAROLINA MED CARE REX HLTH 98	07/02/2002	E BOND TRADE		328,075	300,000	314,820	308,727	(22)	0	0	19,348	19,348	1,531		1PE
65820H-JU-8	NORTH CAROLINA MED CARE REX HLTH 98	07/17/2002	E BOND TRADE		110,293	100,000	104,955	103,145	(27)	0	0	7,148	7,148	744		1PE
658256-CC-4	NORTH CAROLINA ST G O CLEAN WTR 1999	08/29/2002	FIRST WINSTON SECURITIES, INC.		546,500	500,000	526,355	523,203	(351)	0	0	23,297	23,297	6,458		1PE
658256-FC-1	NORTH CAROLINA ST G O PUB IMPT 2000 A	07/26/2002	PRAGER MCCARTHY & SEALY		542,985	500,000	518,370	518,031	(93)	0	0	24,954	24,954	10,417		1PE
658255-5T-7	NORTH CAROLINA ST G O PUB SCH 1998 A	08/05/2002	PRAGER MCCARTHY & SEALY		533,255	500,000	515,085	513,167	(128)	0	0	20,088	20,088	8,378		1PE
658255-5W-0	NORTH CAROLINA ST G O PUB SCH 1998 A	08/29/2002	E BOND TRADE		527,809	500,000	507,048	506,484	(58)	0	0	21,325	21,325	9,566		1PE
658256-BK-7	NORTH CAROLINA ST G O PUB SCH 1999	08/22/2002	E BOND TRADE		1,662,404	1,600,000	1,578,576	1,580,263	85	0	0	82,141	82,141	23,907		1PE
658262-CY-4	NORTH CAROLINA STATE EDUCATION ASSISTANCE	09/16/2002	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		28,900,000	28,900,000	28,900,000	28,900,000	0	0	0	0	0	120,866		1
930863-SZ-9	WAKE CNTY NC G O PUB IMPT 1996	08/02/2002	Various		5,236,808	5,000,000	5,117,150	5,102,888	(949)	0	0	133,920	133,920	98,788		1PE
	Total NORTH CAROLINA				62,068,805	64,380,000	64,788,342	60,635,436	(4,313)	0	0	1,433,370	1,433,370	641,928	XXX	XXX
NORTH DAKOTA																
658887-RV-8	NORTH DAKOTA HSG FIN AGY SGL FAM 90B	08/20/2002	CALLED @ 100.00000000		625,000	625,000	625,000	625,000	0	0	0	0	0	29,796		1PE
65888M-TS-0	NORTH DAKOTA ST HSG FIN AGY REV	07/01/2002	CALLED @ 100.00000000		135,000	135,000	135,000	135,000	0	0	0	0	0	5,030		1PE
658886-CS-3	NORTH DAKOTA STATE HOUSING FINANCE AGENCY MTG REVENUE	07/01/2002	CALLED @ 100.00000000		15,000	15,000	15,000	15,000	0	0	0	0	0	3,544		1PE
	Total NORTH DAKOTA				775,000	775,000	775,000	775,000	0	0	0	0	0	38,369	XXX	XXX
OHIO																
186398-FQ-1	CLEVELAND OH PUB PWR SYS 2001 REF	07/10/2002	PRAGER MCCARTHY & SEALY		2,627,344	2,375,000	2,595,946	2,580,629	(698)	0	0	46,714	46,714	21,771		1PE
186432-UQ-1	CLEVELAND OH WTRWKS IMPT REF SER 98I	08/01/2002	Various		3,821,960	3,700,000	3,687,716	3,688,465	33	0	0	133,495	133,495	103,549		1PE
199521-BF-1	COLUMBUS OH MUN ARPT AUTH IMPT 98 B	08/05/2002	E BOND TRADE		111,239	100,000	106,787	106,637	(59)	0	0	4,602	4,602	3,162		1PE
388568-EQ-6	GRANVILLE OH SCH DIST G O IMPT 2001	07/31/2002	PRAGER MCCARTHY & SEALY		200,606	200,000	194,898	195,012	11	0	0	5,594	5,594	1,542		1PE
430416-EM-5	HIGHLAND OH LOC SCH DIST SCH IMPT 01	07/10/2002	E BOND TRADE		217,683	200,000	213,568	212,672	(52)	0	0	5,011	5,011	1,181		1PE
430416-EN-3	HIGHLAND OH LOC SCH DIST SCH IMPT 01	08/28/2002	E BOND TRADE		110,607	100,000	106,790	106,313	(111)	0	0	4,294	4,294	1,278		1PE
430416-ER-4	HIGHLAND OH LOC SCH DIST SCH IMPT 01	07/08/2002	LOOP CAPITAL MARKETS		693,323	650,000	679,120	677,694	(67)	0	0	15,629	15,629	3,611		1PE
430416-ES-2	HIGHLAND OH LOC SCH DIST SCH IMPT 01	07/11/2002	PRAGER MCCARTHY & SEALY		106,406	100,000	103,500	103,326	(12)	0	0	3,080	3,080	625		1PE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
431621-HT-1	HILLIARD OH SCH DIST G O 2001 B	08/02/2002	RED CAPITAL MARKETS		4,077,420	3,865,000	3,898,046	3,896,052	(230)	0	0	181,368	181,368	37,201		1PE
542042-CG-9	LONDON OH CITY SCH DIST CONSTR IMPT 01	09/10/2002	E BOND TRADE		395,672	350,000	378,536	376,442	(472)	0	0	19,229	19,229	5,206		1PE
543583-EH-7	LORAIN CNTY OH HOSP CATHOLIC HLTH 97B	07/12/2002	Various		4,009,554	3,900,000	3,843,411	3,848,372	43	0	0	161,182	161,182	78,574		1PE
549310-MU-1	LUCAS CNTY OH HOSP IMPT ST VINCENT	08/15/2002	CALLED @ 102.00000000		10,200,000	10,000,000	9,900,000	9,917,281	318	0	0	282,719	282,719	331,250		1PE
549318-AL-7	LUCAS CNTY OH RIVERSIDE HOSP SP OBLIG	08/01/2002	CALLED @ 100.00000000		15,000	15,000	15,000	15,000	0	0	0	0	0	712		1
655660-FM-5	NORDONIA HILLS OH LOC SCH DIST IMPT 00	07/09/2002	GMS GROUP		1,084,818	1,050,000	1,074,927	1,073,331	(53)	0	0	11,487	11,487	6,517		1PE
677215-EB-7	OHIO CAP CORP MTG DAYTON NORTHLAND 98H	07/01/2002	CALLED @ 100.00000000		65,000	65,000	65,000	65,000	0	0	0	0	0	1,822		1PE
677595-AE-0	OHIO PETRO UNDERGRD STORG TANK 93A	08/15/2002	CALLED @ 100.00000000		840,000	840,000	831,373	835,909	141	0	0	4,091	4,091	28,352		1PE
67755C-BD-0	OHIO ST BLDG AUTH ADMIN BLDG 02A	08/28/2002	E BOND TRADE		113,707	100,000	109,581	109,278	(154)	0	0	4,429	4,429	2,185		1PE
67755A-D4-2	OHIO ST BLDG AUTH JUV CORR BLDG 99B	07/08/2002	PRAGER MCCARTHY & SEALY		217,148	200,000	214,100	208,324	(50)	0	0	8,824	8,824	2,778		1PE
676901-3A-7	OHIO STATE SINGLE FAMILY HOUSING BONDS	09/01/2002	CALLED @ 100.00000000		395,000	395,000	395,000	395,000	0	0	0	0	0	12,546		1PE
677659-BD-5	OHIO WTR DEV FRESH WTR 1998	07/29/2002	Various		1,212,807	1,100,000	1,128,039	1,123,036	(224)	0	0	89,771	89,771	9,348		1PE
677658-6G-6	OHIO WTR DEV SAFE WTR 1997	07/25/2002	PRAGER MCCARTHY & SEALY		288,938	250,000	282,420	278,237	(388)	0	0	10,701	10,701	2,458		1PE
808878-CD-2	SCIOTO CNTY OH MEM HOSP REF & IMPT	08/15/2002	MATURED		145,000	145,000	145,000	145,000	0	0	0	0	0	5,438		1
866050-K6-3	SUMMIT CNTY OH LTD TAX VAR PURP 91B	08/01/2002	CALLED @ 100.00000000		175,000	175,000	173,458	173,856	7	0	0	1,144	1,144	6,038		1
916883-AE-1	UPTOWN VLG HSG CORP OH REF SECT 8 96A	07/01/2002	CALLED @ 100.00000000		30,000	30,000	30,000	30,000	0	0	0	0	0	961		1PE
960050-AT-9	WESTERVILLE OH UNLTD TAX HOSP IMPT	08/01/2002	MATURED		370,000	370,000	373,663	370,000	(36)	0	0	0	0	20,119		1
	Total OHIO				31,524,231	30,275,000	30,545,879	30,530,866	(2,053)	0	0	993,364	993,364	688,221	XXX	XXX
OKLAHOMA																
154727-BB-6	CENTRAL OK TRANSN & PKG AUTH SER 1973	07/01/2002	CALLED @ 100.00000000		170,000	170,000	143,846	168,077	0	0	0	1,923	1,923	5,100		1
154727-BW-0	CENTRAL OK TRANSN & PKG AUTH SER 1980	07/01/2002	CALLED @ 100.00000000		125,000	125,000	125,000	125,000	0	0	0	0	0	5,622		1
386442-RX-7	GRAND RIVER DAM AUTH OK 2002 A REF	08/01/2002	PRAGER MCCARTHY & SEALY		438,880	400,000	423,840	423,581	(151)	0	0	15,299	15,299	3,222		1PE
598291-JJ-2	MIDWEST CITY OK G O UNLTD 2002	07/03/2002	E BOND TRADE		124,241	115,000	117,497	117,392	(6)	0	0	6,850	6,850	2,524		1PE
678841-FV-4	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02	08/08/2002	PRAGER MCCARTHY & SEALY		218,758	200,000	211,162	210,808	(143)	0	0	7,950	7,950	5,333		1PE
678841-FX-0	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02	08/13/2002	FERRIS BAKER WATTS		110,336	100,000	105,116	104,990	(53)	0	0	5,346	5,346	2,708		1PE
678841-FZ-5	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02	07/08/2002	PRAGER MCCARTHY & SEALY		106,196	100,000	103,721	103,609	(8)	0	0	2,587	2,587	2,222		1PE
678841-GA-9	OKLAHOMA CNTY OK ISD NO 89 OK CITY 02	08/12/2002	PRAGER MCCARTHY & SEALY		577,925	545,000	560,009	559,531	(64)	0	0	18,394	18,394	12,793		1PE
678864-U3-1	OKLAHOMA HOUSING SINGLE FAMILY	09/01/2002	CALLED @ 100.00000000		85,000	85,000	85,000	85,000	0	0	0	0	0	2,700		1PE
678864-V5-5	OKLAHOMA HSG FIN AGY SGL FAM MTG OOC-2	09/01/2002	CALLED @ 100.00000000		130,000	130,000	130,000	130,000	0	0	0	0	0	3,980		1PE
678864-V6-3	OKLAHOMA HSG FIN AGY SGL FAM MTG OOC-2	09/01/2002	CALLED @ 100.00000000		50,000	50,000	50,000	50,000	0	0	0	0	0	1,551		1PE
678864-V8-9	OKLAHOMA HSG FIN AGY SGL FAM MTG OOC-2	09/01/2002	CALLED @ 14.38100000		113,610	790,000	98,213	103,684	428	0	0	9,926	9,926	0		1PE
679110-CM-6	OKLAHOMA ST STUDENT LN AUTH	09/10/2002	DAIN RAUSCHER INCORPORATED		1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	8,022		1
679111-LE-2	OKLAHOMA TPK AUTH 1ST SENIOR SER 89	07/01/2002	CALLED @ 100.50000000		412,050	410,000	409,045	409,486	0	0	0	2,564	2,564	15,888		1PE
899672-AA-7	TULSA OK PKG AUTH 1ST MTG PARK SHOP 73	08/01/2002	CALLED @ 100.00000000		115,000	115,000	111,122	114,757	39	0	0	243	243	3,450		1
914760-KL-6	UNIVERSITY OK UTIL SYS REF SER 73	07/01/2002	CALLED @ 100.00000000		115,000	115,000	110,377	114,765	0	0	0	235	235	3,450		1
	Total OKLAHOMA				4,691,997	5,250,000	4,583,948	4,620,681	41	0	0	71,316	71,316	78,565	XXX	XXX
OREGON																
179093-CC-1	CLACKAMAS CNTY OR SD NO 12 NORTH 98	08/01/2002	PRAGER MCCARTHY & SEALY		4,239,231	3,925,000	4,111,673	4,083,578	(1,705)	0	0	155,653	155,653	33,024		1PE
584283-CR-4	MEDFORD OR HOSP FACS ASANTE HLTH 98A	07/23/2002	Various		369,275	335,000	351,107	344,739	(87)	0	0	24,535	24,535	7,546		1PE
625510-GE-6	MULTNOMAH CNTY OR COPS 98	07/12/2002	E BOND TRADE		108,658	100,000	104,914	102,568	(26)	0	0	6,090	6,090	2,306		1PE
625506-JG-6	MULTNOMAH CNTY OR G O 2000 A	08/05/2002	Various		2,525,359	2,285,000	2,443,145	2,419,708	(2,117)	0	0	105,651	105,651	41,999		1PE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
625574-ET-1	MULTNOMAH CNTY OR SD NO 07 REYNOLDS 00	08/27/2002	SEATTLE NORTHWEST SECURITIES CORP.		110,022	100,000	106,884	106,220	(112)	0	0	3,802	3,802	1,042		1PE
625574-FK-9	MULTNOMAH CNTY OR SD NO 07 REYNOLDS 01	08/07/2002	PRAGER MCCARTHY & SEALY		463,993	425,000	453,229	451,231	(210)	0	0	12,762	12,762	2,753		1PE
625574-FL-7	MULTNOMAH CNTY OR SD NO 07 REYNOLDS 01	08/26/2002	PRAGER MCCARTHY & SEALY		360,131	325,000	348,358	346,832	(222)	0	0	13,298	13,298	2,797		1PE
625693-EV-4	MULTNOMAH CNTY OR SD NO 40 DAVID DGLS 01	07/24/2002	PRAGER MCCARTHY & SEALY		1,915,962	1,790,000	1,822,775	1,821,623	(242)	0	0	94,340	94,340	14,419		1PE
68608R-LK-7	OREGON HSG CMNTY SVCS SGL FAM MTG 96D	07/01/2002	CALLED @ 100.00000000		575,000	575,000	579,405	577,699	0	0	0	(2,699)	(2,699)	34,600		1PE
68608R-MX-8	OREGON HSG CMNTY SVCS SGL FAM MTG 97A	07/01/2002	CALLED @ 100.00000000		365,000	365,000	365,000	365,000	0	0	0	0	0	19,062		1PE
686077-BB-3	OREGON HSG FIN SGL FAM MTG 77A	07/01/2002	CALLED @ 100.00000000		95,000	95,000	92,269	93,894	0	0	0	1,106	1,106	2,755		1PE
68607H-MU-7	OREGON ST DEPT OF ADMIN SVCS COP 01B	07/10/2002	PRAGER MCCARTHY & SEALY		453,237	425,000	438,626	437,458	(39)	0	0	15,779	15,779	4,586		1PE
68607H-MW-3	OREGON ST DEPT OF ADMIN SVCS COP 01B	07/15/2002	PRAGER MCCARTHY & SEALY		529,115	500,000	510,050	509,189	(35)	0	0	19,926	19,926	5,615		1PE
68607H-QF-6	OREGON ST DEPT OF ADMIN SVCS COP 02C	08/29/2002	E BOND TRADE		272,490	250,000	262,213	262,031	(91)	0	0	10,458	10,458	3,413		1PE
68607H-FL-5	OREGON ST DEPT OF ADMIN SVCS COP 97B	07/18/2002	LOOP CAPITAL MARKETS		1,773,559	1,700,000	1,752,190	1,712,454	(583)	0	0	61,105	61,105	19,361		1PE
68607H-FV-3	OREGON ST DEPT OF ADMIN SVCS COP 97B	09/03/2002	Various		1,502,526	1,400,000	1,454,810	1,444,912	(1,001)	0	0	57,614	57,614	22,750		1PE
68608R-XL-2	OREGON ST HSG & CMNTY SVCS DEPT MTG REV	07/01/2002	CALLED @ 100.00000000		120,000	120,000	120,000	120,000	0	0	0	0	0	8,141		1PE
68608R-XM-0	OREGON ST HSG & CMNTY SVCS DEPT MTG REV	07/01/2002	CALLED @ 100.00000000		285,000	285,000	285,000	285,000	0	0	0	0	0	18,591		1PE
735240-NK-5	PORT PORTLAND OR INTL ARPT 1998-12C	08/23/2002	E BOND TRADE		217,945	200,000	208,856	205,428	(126)	0	0	12,517	12,517	6,245		1PE
794173-BF-0	SALEM-KEIZER OR SCH DIST 24J G O 1998	08/07/2002	Various		439,048	400,000	414,676	409,515	(128)	0	0	29,533	29,533	3,444		1PE
895469-BS-2	TRI-CNTY MET TRANSN DIST OR LIGHT RAIL 99A	07/10/2002	GOLDMAN, SACHS & CO.		547,190	500,000	513,025	511,068	(45)	0	0	36,122	36,122	14,151		1PE
Total OREGON					17,267,740	16,100,000	16,738,202	16,610,149	(6,766)	0	0	657,591	657,591	268,601	XXX	XXX
PENNSYLVANIA																
017289-GQ-6	ALLEGHENY CNTY PA HOSP REF IMPT SER K	07/01/2002	CALLED @ 100.00000000		70,000	70,000	70,350	70,000	0	0	0	0	0	2,319		1
017293-AC-5	ALLEGHENY CNTY PA PRESBYTN MED CTR 94	08/01/2002	CALLED @ 100.00000000		40,000	40,000	40,000	40,000	0	0	0	0	0	1,350		1PE
018435-AY-3	ALLENTOWN DEV CORP PA FIRST LIEN 1978	09/01/2002	MATURED		210,000	210,000	210,000	210,000	0	0	0	0	0	7,875		1
109467-AM-2	BRIGHTON TWP PA SWR AUTH GTD SWR	09/01/2002	CALLED @ 100.00000000		95,000	95,000	95,000	95,000	0	0	0	0	0	2,946		1
159754-CZ-1	CHARLEROI PA AREA SCH AUTH SCH BLDG	07/01/2002	CALLED @ 100.00000000		60,000	60,000	60,000	60,000	0	0	0	0	0	1,800		1
165578-AN-5	CHESTER CNTY PA HLTH & ED BRYN MAWR	07/01/2002	CALLED @ 102.00000000		2,040,000	2,000,000	1,981,160	1,993,283	0	0	0	46,717	46,717	69,000		1
179625-BL-1	CLAIRTON PA MUN AUTH GTD SWR SER 1978	08/15/2002	MATURED		115,000	115,000	115,000	115,000	115,000	0	0	0	0	3,536		6*
218129-BZ-6	CORAOPOLIS PA MUN SAN AUTH SWR REF 98C	08/01/2002	CALLED @ 100.00000000		35,000	35,000	35,000	35,000	0	0	0	0	0	1,094		1
275830-BZ-9	EAST WHITELAND PA MUN AUTH GTD SWR	09/01/2002	CALLED @ 100.00000000		375,000	375,000	375,000	375,000	0	0	0	0	0	11,252		1
514057-BU-1	LANCASTER CNTY PA SOLID WASTE MGMT 98A	07/30/2002	E BOND TRADE		276,265	250,000	262,910	259,151	(107)	0	0	17,114	17,114	1,714		1PE
550802-EZ-1	LYCOMING CNTY PA AUTH CLG OF TECH 02	07/17/2002	RED CAPITAL MARKETS		1,014,430	1,000,000	999,310	999,312	1	0	0	15,118	15,118	11,531		1PE
663507-AK-7	NORTHAMPTON CNTY PA GEN PURP 01	08/21/2002	PRAGER MCCARTHY & SEALY		359,199	350,000	350,000	350,000	0	0	0	9,199	9,199	6,672		1PE
664558-BC-6	NORTHEASTN PA HOSP AUTH MERCY HOSP	09/01/2002	CALLED @ 100.00000000		125,000	125,000	123,750	124,656	24	0	0	344	344	7,967		1
709174-U8-7	PENNSYLVANIA HIGHER EDL FAC JEFFERSON	08/15/2002	CALLED @ 102.00000000		1,422,900	1,395,000	1,389,417	1,393,653	157	0	0	29,247	29,247	43,245		1
717813-CF-4	PHILADELPHIA PA G O 1998 REF	07/25/2002	HOWE BARNES		1,086,340	1,000,000	1,056,730	1,031,275	(616)	0	0	55,065	55,065	10,417		1PE
717813-CG-2	PHILADELPHIA PA G O 1998 REF	07/09/2002	Various		405,511	375,000	397,335	388,851	(66)	0	0	16,660	16,660	2,872		1PE
717813-CQ-0	PHILADELPHIA PA G O 1998 REF	08/01/2002	PRAGER MCCARTHY & SEALY		127,015	120,000	123,532	123,363	(30)	0	0	3,652	3,652	1,384		1PE
717813-EH-8	PHILADELPHIA PA G O 2001	07/18/2002	PRAGER MCCARTHY & SEALY		273,830	250,000	267,033	264,930	(86)	0	0	8,900	8,900	4,667		1PE
717823-VE-5	PHILADELPHIA PA GAS WKS 98 B FIRST	07/31/2002	Various		11,376,058	11,700,000	11,260,431	11,293,752	275	0	0	82,305	82,305	357,772		1PE
717825-HK-2	PHILADELPHIA PA HOSP JEFFERSON 97A	07/26/2002	PRAGER MCCARTHY & SEALY		5,181,950	5,000,000	4,923,250	4,933,680	287	0	0	248,270	248,270	54,097		1PE
717825-HU-0	PHILADELPHIA PA HOSP JEFFERSON 98A	07/01/2002	E BOND TRADE		108,244	100,000	104,554	102,449	(6)	0	0	5,795	5,795	729		1PE
717825-JC-8	PHILADELPHIA PA HOSP JEFFERSON 98A	07/26/2002	LOOP CAPITAL MARKETS		1,453,130	1,400,000	1,381,884	1,384,368	65	0	0	68,762	68,762	15,147		1PE
717880-4Q-8	PHILADELPHIA PA SCH DIST G O 99 D REF	07/09/2002	E BOND TRADE		557,230	500,000	546,745	542,378	(143)	0	0	14,852	14,852	10,234		1PE

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717893-MZ-1	PHILADELPHIA PA WTR & WASTEWTR 01B REF	07/01/2002	PRAGER MCCARTHY & SEALY		111,903	100,000	109,435	109,127	(8)	0	0	2,776	2,776	978		1PE
717893-NA-5	PHILADELPHIA PA WTR & WASTEWTR 01B REF	08/01/2002	PRAGER MCCARTHY & SEALY		137,965	125,000	132,588	132,297	(55)	0	0	5,668	5,668	1,732		1PE
717893-KB-6	PHILADELPHIA PA WTR & WASTEWTR 97A	09/04/2002	E BOND TRADE		834,353	750,000	765,375	762,243	(195)	0	0	72,110	72,110	20,767		1PE
72478P-AF-3	PITTSBURGH ALLEGHENY CNTY PA AUD REGL 99	08/23/2002	E BOND TRADE		947,438	865,000	865,588	865,497	(8)	0	0	81,941	81,941	25,937		1PE
725209-CV-0	PITTSBURGH PA G O SER 2002 A	08/08/2002	Various		1,194,300	1,100,000	1,160,742	1,158,237	(310)	0	0	36,063	36,063	33,444		1PE
725276-W2-1	PITTSBURGH PA SCH DIST G O REF 02	08/01/2002	PRAGER MCCARTHY & SEALY		107,404	95,000	103,837	103,484	(74)	0	0	3,920	3,920	2,917		1PE
755621-BD-0	READINGS PA PKG AUTH GTD PKG REV 1977	08/15/2002	CALLED @ 100.00000000		150,000	150,000	150,000	150,000	0	0	0	0	0	4,501		1
819264-AB-8	SHALER TWP PA WTR AUTH GTD WTR REF	08/15/2002	CALLED @ 100		130,000	130,000	129,350	129,768	27	0	0	232	232	4,159		1
956848-BT-1	WEST WHITELAND PA MUN AUTH GTD SWR	09/15/2002	MATURED		280,000	280,000	280,000	280,000	0	0	0	0	0	8,680		1
987133-BG-9	YORK TWP PA WTR & SWR AUTH SWR 77	08/01/2002	CALLED @ 100.00000000		20,000	20,000	20,000	20,000	0	0	0	0	0	650		1
	Total PENNSYLVANIA				30,720,464	30,180,000	29,885,304	29,895,753	114,131	0	0	824,710	824,710	733,384	XXX	XXX
RHODE ISLAND																
762227-BG-0	RHODE ISLAND BRD REGT ED COLLEGE DORM	08/01/2002	MATURED		45,000	45,000	47,024	45,000	45,000	0	0	0	0	1,598		6*
762210-2C-5	RHODE ISLAND HSG MTG FIN SGL FAM 1	07/01/2002	CALLED @ 100.00000000		5,000	5,000	4,913	4,987	0	0	0	13	13	233		1PE
762315-FE-4	RHODE ISLAND STUDENT LOAN AUTH	09/12/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	5,983		1
	Total RHODE ISLAND				4,050,000	4,050,000	4,051,936	4,049,987	45,000	0	0	13	13	7,813	XXX	XXX
SOUTH CAROLINA																
084203-RV-2	BERKELEY CNTY SC SCH DIST G O 2002	09/19/2002	PRAGER MCCARTHY & SEALY		105,330	100,000	99,756	99,758	2	0	0	5,572	5,572	1,583		1PE
160074-AB-6	CHARLESTON CNTY SC PLN CTL WESTVACO	08/01/2002	CALLED @ 100.00000000		95,000	95,000	95,000	95,000	0	0	0	0	0	2,803		2
194590-AA-3	COLLETON DORCHSTR CNTYS SC PLN SC G&E	08/01/2002	CALLED @ 100.00000000		15,000	15,000	15,000	15,000	0	0	0	0	0	446		2PE
396053-CK-4	GREENVILLE CNTY SC PUB FACS COP 2001	08/05/2002	E BOND TRADE		101,321	100,000	97,865	97,919	7	0	0	3,402	3,402	1,764		1PE
658556-BQ-7	NORTH CHARLESTON S C CTFS PARTN COPS 1	07/18/2002	E BOND TRADE		309,246	300,000	288,750	290,350	24	0	0	18,896	18,896	6,065		1PE
763665-SE-7	RICHLAND CNTY SC SD NO 01 G O 2001 A	07/09/2002	PRAGER MCCARTHY & SEALY		100,511	100,000	99,410	99,416	0	0	0	1,095	1,095	1,865		1PE
763665-SG-2	RICHLAND CNTY SC SD NO 01 G O 2001 A	07/09/2002	PRAGER MCCARTHY & SEALY		100,283	100,000	99,111	99,119	1	0	0	1,164	1,164	1,865		1PE
83712D-FV-3	SOUTH CAROLINA HOUSING FIN & DEV AUTH	07/01/2002	CALLED @ 100.00000000		660,000	660,000	657,155	657,553	0	0	0	2,447	2,447	19,804		1PE
837107-LM-1	SOUTH CAROLINA ST G O HIGHWAY 96 A	07/17/2002	Various		676,611	650,000	650,000	650,000	0	0	0	26,611	26,611	13,800		1PE
837152-EQ-6	SOUTH CAROLINA TRANSN INFRA BK 01A	07/24/2002	Various		1,147,694	1,165,000	1,141,413	1,141,604	12	0	0	6,091	6,091	16,237		1PE
847184-RJ-9	SPARTANBURG SC JR LIEN WTRWKS 1998	07/18/2002	FLEET SECURITIES		513,575	500,000	496,805	496,832	6	0	0	16,743	16,743	3,792		1PE
	Total SOUTH CAROLINA				3,824,571	3,785,000	3,740,265	3,742,549	51	0	0	82,022	82,022	70,023	XXX	XXX
SOUTH DAKOTA																
829566-AM-0	SIOUX FALLS SD HLTH FACS GOOD SAMARITAN 98A	07/30/2002	PRAGER MCCARTHY & SEALY		1,783,136	1,750,000	1,733,288	1,734,354	18	0	0	48,782	48,782	11,792		1PE
83755V-FU-3	SOUTH DAKOTA HLTH ED AVERA HLTH 02	07/02/2002	LOOP CAPITAL MARKETS		245,363	250,000	240,900	240,947	4	0	0	4,415	4,415	3,457		1PE
837559-7F-4	SOUTH DAKOTA HLTH ED RAPID CITY HOSP 98	07/17/2002	LOOP CAPITAL MARKETS		166,013	160,000	164,157	160,939	(48)	0	0	5,074	5,074	3,133		1PE
837559-7G-2	SOUTH DAKOTA HLTH ED RAPID CITY HOSP 98	07/10/2002	WACHOVIA SECURITIES		222,302	210,000	215,752	212,103	(36)	0	0	10,199	10,199	3,908		1PE
837559-7J-6	SOUTH DAKOTA HLTH ED RAPID CITY HOSP 98	07/18/2002	LOOP CAPITAL MARKETS		108,470	100,000	102,399	101,291	(17)	0	0	7,179	7,179	1,972		1PE
	Total SOUTH DAKOTA				2,525,283	2,470,000	2,456,495	2,449,634	(80)	0	0	75,649	75,649	24,263	XXX	XXX
TENNESSEE																
033794-AX-6	ANDERSON CNTY HSG CORP TN 1ST LIEN 79	09/01/2002	MATURED		200,000	200,000	200,000	200,000	0	0	0	0	0	8,000		1
368003-AW-9	GATLINBURG TN PUB BLDG AUTH REF 01	07/22/2002	PRAGER MCCARTHY & SEALY		735,454	650,000	721,396	715,570	(593)	0	0	19,883	19,883	5,334		1PE
478271-DC-0	JOHNSON CITY TN HLTH MED CTR HOSP 98C	08/27/2002	Various		1,667,068	1,630,000	1,595,689	1,596,095	70	0	0	70,973	70,973	65,049		1PE
586145-KX-1	MEMPHIS TN G O GEN IMPT 2002	07/01/2002	PRAGER MCCARTHY & SEALY		206,898	200,000	201,760	201,753	(2)	0	0	5,145	5,145	944		1PE
592190-AH-5	MET NASHVILLE TN ARPT AUTH SER 1975	07/01/2002	CALLED @ 100.00000000		55,000	55,000	55,325	55,000	0	0	0	0	0	2,062		1
592065-G2-6	MET NASHVILLE TN INDL ARBORS PROJ 93A	09/15/2002	SCHEDULED REDEMPTION		79,652	79,652	80,151	79,652	(435)	0	0	0	0	827		1PE

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592098-ZJ-9	MET NASHVILLE TN WTR & SWR SER 1998 A	08/07/2002	FIRST ALBANY		5,190,150	5,000,000	5,068,900	5,067,605	(877)	0	0	122,545	122,545	153,472		1PE
821686-QG-0	SHELBY CNTY TN G O PUB IMPT SCH 2001A	07/19/2002	LEHMAN BROTHERS INC.		425,560	400,000	400,000	400,000	0	0	0	25,560	25,560	12,944		1PE
821692-NY-2	SHELBY CNTY TN HLTH EDL METHODIST HLTH	08/23/2002	Various		1,350,103	1,235,000	1,326,328	1,279,988	(963)	0	0	70,115	70,115	33,009		1PE
880557-ZC-0	TENNESSEE ST SCH BD HIGHER ED 2ND 02A	07/09/2002	PRAGER MCCARTHY & SEALY		105,082	100,000	101,178	101,156	(3)	0	0	3,926	3,926	1,167		1PE
880557-ZD-8	TENNESSEE ST SCH BD HIGHER ED 2ND 02A	07/18/2002	E BOND TRADE		4,093,914	3,890,000	3,905,132	3,904,821	(72)	0	0	189,093	189,093	51,326		1PE
935205-PE-8	WARREN CNTY TN G O REF 2001	07/23/2002	PRAGER MCCARTHY & SEALY		114,989	105,000	112,060	111,546	(43)	0	0	3,443	3,443	802		1PE
Total TENNESSEE					14,223,869	13,544,652	13,767,919	13,713,187	(2,917)	0	0	510,683	510,683	334,938	XXX	XXX
TEXAS																
023029-CL-3	AMARILLO TX HLTH BAPTIST ST ANTHONY 98	07/26/2002	LOOP CAPITAL MARKETS		495,343	450,000	471,843	462,426	(181)	0	0	32,916	32,916	14,129		1PE
023029-CM-1	AMARILLO TX HLTH BAPTIST ST ANTHONY 98	08/13/2002	LOOP CAPITAL MARKETS		397,045	360,000	382,349	373,979	(185)	0	0	23,065	23,065	11,498		1PE
078027-CR-8	BELL CNTY TX HLTH FAC REF RENAISSANCE	09/01/2002	CALLED @ 100.00000000		25,000	25,000	25,000	25,000	0	0	0	0	0	1,030		3
088354-CX-1	BEXAR CNTY TX HLTH BAPTIST HLTH 1997B	07/03/2002	MAXCOR FINANCIAL GROUP		5,375,538	5,400,000	5,351,346	5,353,368	16	0	0	22,170	22,170	42,525		1PE
088563-LX-7	BEXAR MET WTR DIST TX WTRWKS REF 1992	09/10/2002	CALLED @ 102.00000000		3,095,700	3,035,000	2,991,266	3,007,887	538	0	0	87,813	87,813	72,050		1PE
105911-AR-2	BRAZOS CNTY TX HLTH FRANCISCAN 97A	07/18/2002	PRAGER MCCARTHY & SEALY		202,668	200,000	200,422	200,305	(2)	0	0	2,363	2,363	6,032		1PE
106214-DQ-9	BRAZOS RIV AUTH TX HOUSTON INDS 98A REF	07/10/2002	BEAR STEARNS SECURITIES CORP.		10,105,200	10,000,000	9,990,000	9,991,297	13	0	0	113,903	113,903	105,347		1PE
10623P-BV-1	BRAZOS S.F.C.	09/13/2002	SALOMON SMITH BARNEY		3,200,000	3,200,000	3,200,000	3,200,000	0	0	0	0	0	14,560		1
106238-GG-7	BRAZOS, TEXAS HIGHER EDUC AUTH	09/18/2002	SALOMON SMITH BARNEY		11,500,000	11,500,000	11,500,000	11,500,000	0	0	0	0	0	52,146		1PE
145628-HU-0	CARROLLTON FMRS BRANCH TX ISD 2000	08/09/2002	E BOND TRADE		514,660	500,000	500,625	500,613	(7)	0	0	14,047	14,047	12,431		1PE
150429-JB-5	CEDAR HILL TX ISD SCH BLDG 76	07/15/2002	MATURED		235,000	235,000	191,238	235,000	133	0	0	0	0	5,875		1
22025M-AA-4	CORRECTIONAL SVCS INC BEAUMONT TX 2001	09/01/2002	SCHEDULED REDEMPTION		18,158	18,158	18,158	18,158	0	0	0	0	0	212		5
234675-FF-8	DALLAS CNTY TX HSG FIN SGL FAM 88	09/01/2002	CALLED @ 100.00000000		70,000	70,000	69,825	69,935	2	0	0	65	65	3,054		1PE
244127-RD-0	DEER PARK TX ISD SCH BLDG BDS 1999	07/11/2002	PRAGER MCCARTHY & SEALY		91,214	100,000	85,566	86,071	22	0	0	5,143	5,143	1,678		1PE
280786-AH-7	EDINBURG TX CONS ISD PUB FAC CORP 98	07/10/2002	E BOND TRADE		632,882	585,000	605,481	595,802	(93)	0	0	37,080	37,080	12,188		1PE
346766-FT-0	FORT BEND CNTY TX UNLTD TAX ROAD 2001	07/15/2002	PRAGER MCCARTHY & SEALY		523,520	500,000	505,660	505,019	(24)	0	0	18,501	18,501	9,458		1PE
358802-UX-2	FRISCO TX ISD SCH BLDG 2002	07/24/2002	Various		624,208	615,000	613,223	613,235	2	0	0	10,973	10,973	14,147		1PE
358802-VA-1	FRISCO TX ISD SCH BLDG 2002	07/09/2002	Various		2,977,410	3,090,000	2,934,851	2,935,533	52	0	0	41,878	41,878	61,982		1PE
366119-JA-4	GARLAND TX CTFS OF OBLIG 2001	07/10/2002	PRAGER MCCARTHY & SEALY		421,716	400,000	407,408	406,672	(24)	0	0	15,044	15,044	8,333		1PE
366119-JC-0	GARLAND TX CTFS OF OBLIG 2001	08/20/2002	Various		1,817,252	1,720,000	1,725,143	1,724,624	(58)	0	0	92,628	92,628	44,911		1PE
367074-AB-7	GARZA CNTY TX LSE PURCH DETENTION FAC 99	09/10/2002	SCHEDULED REDEMPTION		52,796	52,796	52,796	52,796	0	0	0	0	0	554		2
414152-NC-8	HARRIS CNTY TX HLTH MEM HERMANN 98	07/23/2002	E BOND TRADE		109,015	100,000	105,945	103,048	(51)	0	0	5,967	5,967	802		1PE
414152-ND-6	HARRIS CNTY TX HLTH MEM HERMANN 98	07/11/2002	E BOND TRADE		109,292	100,000	106,145	103,558	(27)	0	0	5,734	5,734	656		1PE
414152-NE-4	HARRIS CNTY TX HLTH MEM HERMANN 98	08/26/2002	E BOND TRADE		110,623	100,000	105,916	103,661	(90)	0	0	6,962	6,962	1,283		1PE
414152-NG-9	HARRIS CNTY TX HLTH MEM HERMANN 98	08/26/2002	LOOP CAPITAL MARKETS		809,912	730,000	770,114	765,453	(291)	0	0	44,459	44,459	6,450		1PE
414154-BP-8	HARRIS CNTY TX HLTH TX MED CTR 99A	07/11/2002	PRAGER MCCARTHY & SEALY		502,445	500,000	488,180	488,749	10	0	0	13,696	13,696	4,448		1PE
414188-BP-6	HARRIS CNTY TX INDL DEV COUGAR PROJ	07/23/2002	Various		3,780,900	3,585,000	3,585,000	3,585,000	0	0	0	195,900	195,900	192,343		4Z
442370-AJ-1	HOUSTON TX ELD HSG TELEPHONE ROAD 76	07/01/2002	MATURED		155,000	155,000	155,000	155,000	0	0	0	0	0	5,813		2Z
442370-AK-8	HOUSTON TX ELD HSG TELEPHONE ROAD 76	07/01/2002	CALLED @ 101.00000000		166,650	165,000	165,000	165,000	0	0	0	1,650	1,650	6,188		2
442370-AL-6	HOUSTON TX ELD HSG TELEPHONE ROAD 76	07/01/2002	CALLED @ 101.00000000		176,750	175,000	175,000	175,000	0	0	0	1,750	1,750	6,563		2
442370-AM-4	HOUSTON TX ELD HSG TELEPHONE ROAD 76	07/01/2002	CALLED @ 101.00000000		191,900	190,000	190,000	190,000	0	0	0	1,900	1,900	7,125		2
442370-AN-2	HOUSTON TX ELD HSG TELEPHONE ROAD 76	07/01/2002	CALLED @ 101.00000000		207,050	205,000	205,000	205,000	0	0	0	2,050	2,050	7,688		2

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442370-AP-7	HOUSTON TX ELD HSG TELEPHONE ROAD 76	07/01/2002	CALLED @ 101.00000000		217,150	215,000	215,000	215,000	0	0	0	2,150	2,150	8,063		2
442370-AQ-5	HOUSTON TX ELD HSG TELEPHONE ROAD 76	07/01/2002	CALLED @ 101.00000000		237,350	235,000	235,000	235,000	0	0	0	2,350	2,350	8,813		2
442370-AR-3	HOUSTON TX ELD HSG TELEPHONE ROAD 76	07/01/2002	CALLED @ 101.00000000		257,550	255,000	255,000	255,000	0	0	0	2,550	2,550	9,563		2
442370-AS-1	HOUSTON TX ELD HSG TELEPHONE ROAD 76	07/01/2002	CALLED @ 101.00000000		272,700	270,000	270,000	270,000	0	0	0	2,700	2,700	10,125		2
442370-AT-9	HOUSTON TX ELD HSG TELEPHONE ROAD 76	07/01/2002	CALLED @ 101.00000000		297,950	295,000	295,000	295,000	0	0	0	2,950	2,950	11,063		2
442370-AU-6	HOUSTON TX ELD HSG TELEPHONE ROAD 76	07/01/2002	CALLED @ 101.00000000		318,150	315,000	315,000	315,000	0	0	0	3,150	3,150	11,813		2
442370-AV-4	HOUSTON TX ELD HSG TELEPHONE ROAD 76	07/01/2002	CALLED @ 101.00000000		338,350	335,000	335,000	335,000	0	0	0	3,350	3,350	12,563		2
442370-AW-2	HOUSTON TX ELD HSG TELEPHONE ROAD 76	07/01/2002	CALLED @ 101.00000000		368,650	365,000	365,000	365,000	0	0	0	3,650	3,650	13,688		2
442370-AX-0	HOUSTON TX ELD HSG TELEPHONE ROAD 76	07/01/2002	CALLED @ 101.00000000		181,800	180,000	180,000	180,000	0	0	0	1,800	1,800	6,750		2
442402-C2-7	HOUSTON TX INDPT SCH DIST 92 REF CAP	08/06/2002	Various		915,062	1,385,000	855,057	870,902	2,919	0	0	44,160	44,160	0		1
442402-P6-4	HOUSTON TX INDPT SCH DIST 99A REF CAP	09/04/2002	PRAGER MCCARTHY & SEALY		402,944	615,000	327,155	385,914	1,190	0	0	17,030	17,030	0		1PE
442436-2F-7	HOUSTON TX WTR & SWR 02 JR LIEN A REF	09/24/2002	PRAGER MCCARTHY & SEALY		739,778	750,000	719,063	719,267	48	0	0	20,511	20,511	6,674		1PE
442436-WE-7	HOUSTON TX WTR & SWR 97 JR LIEN C	08/28/2002	PRAGER MCCARTHY & SEALY		412,062	400,000	397,520	397,534	9	0	0	14,528	14,528	5,330		1PE
442436-YV-7	HOUSTON TX WTR & SWR 97 JR LIEN D REF	08/06/2002	PRAGER MCCARTHY & SEALY		242,877	230,000	235,527	235,230	(46)	0	0	7,648	7,648	1,839		1PE
442438-LG-0	HOUSTON TX WTR SYS 1979	09/30/2002	SEARLE & COMPANY		1,117,432	935,000	1,052,810	974,680	(50,877)	0	0	142,751	142,751	18,995		1
516880-DM-0	LAREDO TX MUN JR COLLEGE DIST 1977	08/01/2002	MATURED		30,000	30,000	31,450	30,000	30,000	0	0	0	0	1,005		6*
528835-KM-2	LEWISVILLE TX WTRWKS & SWR SER 1972	07/10/2002	MATURED		105,000	105,000	103,089	105,000	3	0	0	0	0	2,835		1
581659-AE-9	MC KINNEY TX HSG MULTI PARK CREEK 97B	09/01/2002	MATURED		100,000	100,000	100,000	100,000	0	0	0	0	0	5,125		5*
59871E-AA-9	MILAM, ROBERTSON, FALLS CNTIES JUVEN TX 97	08/29/2002	Various		21,503	21,503	21,503	21,503	21,503	0	0	0	0	115		6*
658546-TD-8	NORTH CENTRAL TX HLTH FAC DEV 97 B	08/14/2002	PRAGER MCCARTHY & SEALY		1,023,150	1,000,000	976,190	978,154	50	0	0	44,996	44,996	25,681		1PE
662823-BJ-1	NORTH TX HLTH UNITED REG HLTH CARE 97	07/17/2002	BLAIR, WILLIAM, & COMPANY, L.L.C.		109,480	100,000	106,836	103,920	(51)	0	0	5,560	5,560	2,056		1PE
698476-DA-3	PANHANDLE TEX SERIES A-3	09/25/2002	SALOMON SMITH BARNEY		27,400,000	27,400,000	27,400,000	27,400,000	0	0	0	0	0	164,713		1
698488-BG-7	PANHANDLE TX REG HSG FIN SGL FAM MTG	09/01/2002	CALLED @ 100.00000000		110,000	110,000	111,650	110,000	110,000	0	0	0	0	5,912		6*
796236-RB-5	SAN ANTONIO TX GEN IMPT REF 1992	08/01/2002	CALLED @ 100.00000000		165,000	165,000	158,741	160,317	48	0	0	4,683	4,683	4,744		1
796236-RR-0	SAN ANTONIO TX GEN IMPT REF 1992	08/01/2002	CALLED @ 100.00000000		1,720,000	1,720,000	1,654,750	1,671,188	504	0	0	48,812	48,812	49,450		1PE
799204-FX-5	SAN PATRICIO TX MUN WTR DIST 1998	07/15/2002	PRAGER MCCARTHY & SEALY		100,853	100,000	100,000	100,000	0	0	0	853	853	2,709		1PE
799204-GC-0	SAN PATRICIO TX MUN WTR DIST 1998	07/22/2002	PRAGER MCCARTHY & SEALY		403,164	400,000	398,776	398,847	1	0	0	4,317	4,317	11,255		1PE
84533L-AL-7	SOUTHWEST WILLIAMSON CNTY TX RD DIST 93	09/01/2002	CALLED @ 100.00000000		115,000	115,000	115,000	115,000	0	0	0	0	0	3,550		2
84533L-AM-5	SOUTHWEST WILLIAMSON CNTY TX RD DIST 93	09/01/2002	CALLED @ 100.00000000		285,000	285,000	285,000	285,000	0	0	0	0	0	8,573		2Z
849670-CE-2	SPRING HILL UTIL DIST TX WTR & SWR	09/15/2002	MATURED		100,000	100,000	98,048	100,000	30	0	0	0	0	2,875		1
855587-AT-8	STARR CNTY TX INTL TOLL BRIDGE SER 79	09/01/2002	MATURED		50,000	50,000	50,000	50,000	0	0	0	0	0	1,875		1
876387-DA-6	TARRANT CNTY TX HOSP DIST CMC ENERGY	07/28/2002	SCHEDULED REDEMPTION		140,993	140,993	140,993	140,993	0	0	0	0	0	2,181		1
881834-BN-4	TEXARKANA TX HLTH FAC WADLEY REGL 97 A	08/06/2002	Various		1,605,660	1,545,000	1,573,227	1,551,143	(339)	0	0	54,517	54,517	24,502		1PE
881834-BQ-7	TEXARKANA TX HLTH FAC WADLEY REGL 97 A	07/02/2002	LOOP CAPITAL MARKETS		228,276	210,000	215,517	213,214	(18)	0	0	15,062	15,062	3,112		1PE
88275F-CF-4	TEXAS DEPT HSG SGL FAM MTG 96 D	09/01/2002	CALLED @ 100.00000000		220,000	220,000	220,000	220,000	0	0	0	0	0	5,410		1PE
88275M-GK-4	TEXAS ST PUB FIN AUTH BLDG PROJ 97	07/25/2002	WACHOVIA SECURITIES		2,776,424	2,685,000	2,711,823	2,710,818	(364)	0	0	65,606	65,606	66,752		1PE
882719-ZR-1	TEXAS ST PUB FIN AUTH G O 1997 REF	08/30/2002	Various		4,865,906	4,600,000	4,647,426	4,638,313	(360)	0	0	227,593	227,593	70,206		1PE
882797-5K-5	TEXAS TECH UNIV REV FING SYS 7TH 01	07/02/2002	PRAGER MCCARTHY & SEALY		439,713	450,000	433,697	433,877	8	0	0	5,836	5,836	11,688		1PE
894386-GT-2	TRAVIS CNTY TX HSG METROPOLIS APT 01B	08/01/2002	CALLED @ 100.00000000		65,000	65,000	65,000	65,000	0	0	0	0	0	3,006		4
89438M-AA-4	TRAVIS CNTY TX SUPERVSN CORR FAC DWI 97	09/01/2002	SCHEDULED REDEMPTION		25,559	25,559	25,559	25,559	0	0	0	0	0	385		1
914729-DR-6	UNIVERSITY OF NORTH TEXAS FING SYS 2002	09/24/2002	PRAGER MCCARTHY & SEALY		221,672	200,000	211,964	211,823	(141)	0	0	9,849	9,849	1,556		1PE
914729-DS-4	UNIVERSITY OF NORTH TEXAS FING SYS 2002	09/12/2002	E BOND TRADE		1,304,112	1,200,000	1,259,124	1,258,566	(558)	0	0	45,546	45,546	7,667		1PE
969887-JX-7	WILLIAMSON CNTY TX UNLTD TAX ROAD 02	09/26/2002	PRAGER MCCARTHY & SEALY		1,807,225	1,715,000	1,703,149	1,703,210	58	0	0	104,015	104,015	33,066		1PE
976188-AP-7	WINTERS TX WTRWKS SWR REF SER 1989	08/01/2002	MATURED		90,000	90,000	90,000	90,000	0	0	0	0	0	3,668		1
Total TEXAS					100,643,344	99,789,010	98,934,144	98,937,162	113,372	0	0	1,706,182	1,706,182	1,384,444	XXX	XXX
UTAH																

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
45884A-JZ-7	INTERMOUNTAIN PWR AGY UT PWR SUP 98A	07/31/2002	E BOND TRADE		756,482	700,000	712,761	710,525	(70)	0	0	45,957	45,957	20,387		1PE
45884A-KP-7	INTERMOUNTAIN PWR AGY UT PWR SUP 99A	09/20/2002	Various		2,656,333	2,400,000	2,562,048	2,546,665	(2,824)	0	0	109,669	109,669	85,465		1PE
45884A-GP-2	INTERMOUNTAIN PWR AGY UTAH PWR SUPPLY REV REV REF BDS 1996E	07/25/2002	PRAGER MCCARTHY & SEALY		290,793	250,000	291,608	277,988	(339)	0	0	12,804	12,804	9,072		1PE
795583-ET-6	SALT LAKE CITY UT REV IHC HOSPS 92	08/15/2002	CALLED @ 102.00000000		3,264,000	3,200,000	3,227,264	3,211,907	(675)	0	0	52,093	52,093	100,000		1PE
795677-AG-8	SALT LAKE CNTY UT HOSP IHC HLTH SVC 01	07/02/2002	LOOP CAPITAL MARKETS		970,860	1,000,000	958,320	959,052	11	0	0	11,808	11,808	20,358		1PE
Total UTAH					7,938,468	7,550,000	7,752,001	7,706,138	(3,897)	0	0	232,330	232,330	235,282	XXX	XXX
VERMONT																
915200-NU-9	UNIVERSITY OF VT & ST AGRIC CLG G O 02	09/20/2002	Various		788,500	750,000	755,280	755,180	(81)	0	0	33,320	33,320	10,128		1PE
92428C-EC-4	VERMONT STUDENT ASSISTANCE	07/31/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	29,841		1PE
92428C-ED-2	VERMONT STUDENT ASSISTANCE	09/04/2002	PAINE, WEBBER, JACKSON & CURTIS INCORPOR		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	7,479		1
Total VERMONT					15,788,500	15,750,000	15,755,280	15,755,180	(81)	0	0	33,320	33,320	47,449	XXX	XXX
VIRGINIA																
092585-AA-6	BLACKSTONE VA HLTH CARE FAC REF 92	09/01/2002	CALLED @ 103.00000000		1,184,500	1,150,000	1,150,000	1,150,000	0	0	0	34,500	34,500	54,625		1
118405-AA-7	BUCKINGHAM CNTY VA HLTH CARE FAC 92	09/01/2002	CALLED @ 103.00000000		1,761,300	1,710,000	1,710,000	1,710,000	0	0	0	51,300	51,300	81,225		1
253070-AA-4	DICKENSON CNTY VA HLTH CARE REF 92	09/01/2002	CALLED @ 103.00000000		2,183,600	2,120,000	2,120,000	2,120,000	0	0	0	63,600	63,600	100,700		1
415640-AY-7	HARRISONBURG ROCKINGHAM REGL SWR VA	07/01/2002	CALLED @ 100.00000000		55,000	55,000	53,900	54,712	0	0	0	288	288	1,616		1
49548M-AA-5	KING GEORGE CNTY VA HLTH CARE FAC 92	09/01/2002	CALLED @ 103		3,419,600	3,320,000	3,320,000	3,320,000	0	0	0	99,600	99,600	157,700		1
92817P-ES-9	VIRGINIA RES AUTH INFRA POOLED LOAN 01D	07/25/2002	PRAGER MCCARTHY & SEALY		198,499	190,000	191,381	191,324	(10)	0	0	7,175	7,175	2,349		1PE
977219-AB-0	WISE CNTY VA HLTH CARE FAC REF 92	09/01/2002	CALLED @ 103.00000000		1,256,600	1,220,000	1,220,000	1,220,000	0	0	0	36,600	36,600	57,950		1
Total VIRGINIA					10,059,099	9,765,000	9,765,281	9,766,036	(10)	0	0	293,062	293,062	456,165	XXX	XXX
WASHINGTON																
14983N-BB-6	CDP-KING CNTY III WA LEASE KING ST CTR 97B	08/28/2002	PRAGER MCCARTHY & SEALY		509,520	500,000	498,750	498,859	6	0	0	10,661	10,661	6,708		1PE
29270C-CU-7	ENERGY NORTHWEST WA COLUMBIA GEN 02A	08/13/2002	PRAGER MCCARTHY & SEALY		158,331	150,000	150,227	150,219	(2)	0	0	8,112	8,112	3,705		1PE
387892-LE-0	GRANT CNTY WA PUD 2 PRIEST RAPIDS 99A	08/23/2002	E BOND TRADE		305,240	300,000	299,250	299,316	3	0	0	5,924	5,924	9,792		1PE
494748-VB-9	KING CNTY WA G O LTD VAR PURP 1993 B	09/04/2002	Various		1,667,087	1,655,000	1,644,838	1,645,449	129	0	0	21,638	21,638	50,418		1PE
495116-GW-9	KING CNTY WA SCH DIST NO 406 TUKWILA 98	07/11/2002	Various		2,924,020	2,825,000	2,827,825	2,827,342	(14)	0	0	96,677	96,677	18,186		1PE
495098-RE-7	KING CNTY WA SD NO 405 BELLEVUE 02	07/25/2002	STONE & YOUNGBERG		2,147,800	2,000,000	2,069,060	2,068,480	(420)	0	0	79,320	79,320	16,389		1PE
495098-RF-4	KING CNTY WA SD NO 405 BELLEVUE 02	08/07/2002	PRAGER MCCARTHY & SEALY		266,233	250,000	256,543	256,472	(56)	0	0	9,761	9,761	2,465		1PE
495098-RG-2	KING CNTY WA SD NO 405 BELLEVUE 02	08/14/2002	Various		8,648,717	8,115,000	8,260,177	8,258,450	(1,396)	0	0	390,267	390,267	86,024		1PE
664235-BX-5	NORTHEAST LAKE WA SWR DIST REV REF	07/01/2002	CALLED @ 100.00000000		295,000	295,000	295,000	295,000	0	0	0	0	0	22,415		1
735387-AJ-1	PORT OF SEATTLE WA PFC REV 1998 B	08/05/2002	PRAGER MCCARTHY & SEALY		320,010	295,000	309,069	304,656	(137)	0	0	15,354	15,354	2,745		1PE
812626-KA-6	SEATTLE WA G O LTD 2002 REF	08/19/2002	PRAGER MCCARTHY & SEALY		105,271	100,000	101,048	101,004	(11)	0	0	4,267	4,267	3,207		1PE
812626-KG-3	SEATTLE WA G O LTD 2002 REF	07/18/2002	ADVEST INC.		2,862,658	2,830,000	2,824,538	2,824,612	10	0	0	38,046	38,046	81,382		1PE
812728-FG-3	SEATTLE WA WATER SYS REV 1999	08/27/2002	PRAGER MCCARTHY & SEALY		1,646,580	1,610,000	1,613,220	1,613,060	(43)	0	0	33,520	33,520	38,364		1
86386N-AF-9	SLFA ASSN WASH ED LOANS	09/13/2002	HOUGH, WILLIAM R., & COMPANY		14,550,000	14,550,000	14,550,000	14,550,000	0	0	0	0	0	64,278		1
93978E-GC-0	WASHINGTON HLTH CARE MULTICARE 98	09/03/2002	Various		2,417,205	2,250,000	2,310,143	2,278,608	(538)	0	0	138,597	138,597	49,479		1PE
93978E-GD-8	WASHINGTON HLTH CARE MULTICARE 98	07/11/2002	LOOP CAPITAL MARKETS		346,045	320,000	327,414	324,118	(38)	0	0	21,927	21,927	6,711		1PE
939828-F4-6	WASHINGTON PUB PWR SUP NUCLEAR 2 93A	07/16/2002	SALOMON SMITH BARNEY		275,794	245,000	256,379	256,150	(82)	0	0	19,644	19,644	7,681		1PE
939828-WG-0	WASHINGTON PUB PWR SUP NUCLEAR 2 93B	08/27/2002	E BOND TRADE		1,123,080	1,000,000	1,096,000	1,058,439	(1,793)	0	0	64,641	64,641	37,178		1PE
939828-XD-6	WASHINGTON PUB PWR SUP NUCLEAR 2 96A	08/26/2002	PRAGER MCCARTHY & SEALY		115,019	100,000	112,183	107,995	(194)	0	0	7,024	7,024	3,964		1PE
939745-B3-8	WASHINGTON ST G O MOTOR VEH TAX 1999 C	08/26/2002	PRAGER MCCARTHY & SEALY		6,483,034	6,415,000	6,453,233	6,442,301	(311)	0	0	40,733	40,733	203,861		1PE
939745-NK-7	WASHINGTON ST G O VAR PURP 1997 E	08/23/2002	PRAGER MCCARTHY & SEALY		15,108	15,000	14,876	14,888	1	0	0	220	220	523		1PE
939745-QF-5	WASHINGTON ST G O VAR PURP 1998 A	08/08/2002	PRAGER MCCARTHY & SEALY		2,989,500	3,000,000	2,950,530	2,955,238	173	0	0	34,262	34,262	92,500		1PE
939745-YZ-2	WASHINGTON ST G O VAR PURP 1999 B	07/09/2002	E BOND TRADE		308,805	300,000	302,277	301,631	(7)	0	0	7,174	7,174	7,958		1PE
939745-7U-3	WASHINGTON ST G O VAR PURP 2001 C	08/26/2002	LOOP CAPITAL MARKETS		1,623,420	1,500,000	1,550,910	1,544,224	(706)	0	0	79,196	79,196	49,584		1PE
939745-7V-1	WASHINGTON ST G O VAR PURP 2001 C	07/10/2002	Various		5,268,909	5,000,000	5,129,550	5,114,057	(344)	0	0	154,852	154,852	132,721		1PE

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
939745-7W-9	WASHINGTON ST G O VAR PURP 2001 C	08/20/2002	Various		2,214,998	2,100,000	2,137,716	2,133,115	(210)	0	0	81,883	81,883	59,346		1PE
93974A-EQ-3	WASHINGTON ST G O VAR PURP 2002 A	07/10/2002	PRAGER MCCARTHY & SEALY		5,198,300	5,000,000	5,077,600	5,071,862	(250)	0	0	126,438	126,438	134,734		1PE
93974A-EZ-3	WASHINGTON ST G O VAR PURP 2002 A	09/25/2002	Various		6,887,818	6,950,000	6,744,836	6,746,830	452	0	0	140,988	140,988	235,441		1PE
93974A-KG-8	WASHINGTON ST G O VAR PURP 2003 A	09/17/2002	PRAGER MCCARTHY & SEALY		727,013	700,000	703,759	703,728	(31)	0	0	23,285	23,285	4,764		1PE
93974A-KH-6	WASHINGTON ST G O VAR PURP 2003 A	09/18/2002	Various		3,144,810	3,100,000	3,099,814	3,099,814	0	0	0	44,996	44,996	10,583		1PE
93974A-KL-7	WASHINGTON ST G O VAR PURP 2003 A	09/10/2002	RAYMOND JAMES & ASSOCIATES, INC.		3,042,480	3,000,000	2,983,620	2,983,652	32	0	0	58,828	58,828	17,500		1PE
93974A-KN-3	WASHINGTON ST G O VAR PURP 2003 A	09/16/2002	Various		1,624,836	1,600,000	1,575,280	1,575,327	47	0	0	49,509	49,509	10,250		1PE
93974A-FX-7	WASHINGTON ST VAR PURP G O SER 2002 B	08/09/2002	Various		6,734,182	6,220,000	6,549,847	6,541,796	(3,243)	0	0	192,386	192,386	174,796		1PE
	Total WASHINGTON				86,946,822	84,290,000	85,075,510	84,946,694	(8,974)	0	0	2,000,128	2,000,128	1,645,653	XXX	XXX
WEST VIRGINIA																
084239-EP-3	BERKELEY CNTY WV BRD ED PUB SCH 02	08/12/2002	SALOMON SMITH BARNEY		317,742	300,000	300,999	300,965	(8)	0	0	16,777	16,777	8,083		1PE
95648M-BY-4	WEST VIRGINIA ECON DEV CORR FAC 02A	07/16/2002	PRAGER MCCARTHY & SEALY		204,264	200,000	197,624	197,657	4	0	0	6,607	6,607	1,333		1PE
95648M-BQ-1	WEST VIRGINIA ECON DEV CORR FAC 02B	08/02/2002	PRAGER MCCARTHY & SEALY		113,504	100,000	107,340	107,039	(57)	0	0	6,465	6,465	1,008		1PE
95648M-CA-5	WEST VIRGINIA ECON DEV CORR FAC 02B	07/23/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		568,020	565,000	554,045	554,181	19	0	0	13,839	13,839	4,272		1
956489-AS-7	WEST VIRGINIA ECON WV UNIV FDTN 02B	07/17/2002	Various		2,308,704	2,350,000	2,276,046	2,276,489	54	0	0	32,215	32,215	43,676		1PE
956540-KZ-0	WEST VIRGINIA SCH BLDG AUTH REV	09/03/2002	PRAGER MCCARTHY & SEALY		4,171,081	4,050,000	4,074,381	4,073,032	(292)	0	0	98,049	98,049	128,403		1PE
956597-BF-4	WEST VIRGINIA ST BLDG COMMN JAIL 98A	08/29/2002	Various		699,951	650,000	674,564	661,453	(292)	0	0	38,498	38,498	18,813		1PE
956695-NE-6	WEST VIRGINIA WTR DEV AUTH PROG II 99A	08/15/2002	PRAGER MCCARTHY & SEALY		203,756	200,000	191,132	191,452	16	0	0	12,304	12,304	3,103		1PE
	Total WEST VIRGINIA				8,587,021	8,415,000	8,376,130	8,362,266	(556)	0	0	224,755	224,755	208,692	XXX	XXX
WISCONSIN																
256534-DL-9	DODGELAND WI G O SCH DIST REF 2001	07/22/2002	PRAGER MCCARTHY & SEALY		263,770	250,000	252,393	252,251	(11)	0	0	11,519	11,519	5,000		1PE
256534-DM-7	DODGELAND WI G O SCH DIST REF 2001	07/02/2002	PRAGER MCCARTHY & SEALY		103,121	100,000	100,346	100,327	0	0	0	2,794	2,794	1,764		1PE
346757-BH-9	FT ATKINSON WI WTRWKS MTG	08/01/2002	MATURED		160,000	160,000	160,000	160,000	160,000	0	0	0	0	6,200		6*
346757-BJ-5	FT ATKINSON WI WTRWKS MTG	08/01/2002	CALLED @ 100.00000000		170,000	170,000	167,775	169,758	169,758	0	0	242	242	6,588		6*
602245-NA-6	MILWAUKEE CNTY WI G O REF 2002 A	09/11/2002	CIBC WORLD MARKETS		7,751,678	7,875,000	7,573,073	7,640,420	50,072	0	0	111,257	111,257	0		1PE
602245-NF-5	MILWAUKEE CNTY WI G O REF 2002 A	07/11/2002	LEHMAN BROTHERS INC.		8,566,031	7,875,000	8,270,010	8,263,671	(2,319)	0	0	302,360	302,360	49,219		1PE
838868-DW-4	SOUTH MILWAUKEE WI SCH DIST G O 02 REF	08/22/2002	GMS GROUP		1,948,378	1,900,000	1,900,000	1,900,000	0	0	0	48,378	48,378	15,311		1PE
97710V-BW-7	WISCONSIN HLTH & ED FROEDTERT HLTH 01	08/22/2002	BANK ONE CAPTIAL MARKETS		1,934,040	2,000,000	1,933,020	1,934,133	198	0	0	(93)	(93)	43,597		1
97710N-ZJ-8	WISCONSIN HLTH & ED MARQUETTE UNIV 98	08/20/2002	Various		3,847,270	3,500,000	3,782,170	3,742,303	(2,554)	0	0	104,967	104,967	33,104		1PE
97710V-EP-9	WISCONSIN HLTH & ED MINISTRY HLTH 02A	08/27/2002	PRAGER MCCARTHY & SEALY		509,250	500,000	494,750	494,843	32	0	0	14,407	14,407	13,881		1PE
97710V-EQ-7	WISCONSIN HLTH & ED MINISTRY HLTH 02A	09/03/2002	PRAGER MCCARTHY & SEALY		1,010,095	1,000,000	992,020	992,104	21	0	0	17,991	17,991	25,138		1PE
97710V-ER-5	WISCONSIN HLTH & ED MINISTRY HLTH 02A	07/25/2002	PRAGER MCCARTHY & SEALY		498,305	500,000	493,750	493,784	4	0	0	4,521	4,521	10,777		1PE
97710N-NK-8	WISCONSIN HLTH & ED WAUSAU HOSP 98A	07/15/2002	Various		1,034,990	1,000,000	1,031,430	1,006,754	(283)	0	0	28,236	28,236	21,215		1PE
97710N-NN-2	WISCONSIN HLTH & ED WAUSAU HOSP 98A	08/14/2002	LOOP CAPITAL MARKETS		963,570	880,000	908,873	894,974	(413)	0	0	68,596	68,596	21,989		1PE
976900-4X-5	WISCONSIN HSG ECON AUTH HMEOWNSHP 94C	07/01/2002	CALLED @ 100.00000000		985,000	985,000	985,000	985,000	0	0	0	0	0	31,517		1PE
97689P-BK-3	WISCONSIN HSG ECON AUTH HMEOWNSHP 95A	09/01/2002	CALLED @ 100.00000000		490,000	490,000	490,000	490,000	0	0	0	0	0	16,903		1PE
97689P-NG-9	WISCONSIN HSG ECON AUTH HMEOWNSHP 97H	09/01/2002	CALLED @ 100.00000000		65,000	65,000	59,465	59,684	15	0	0	5,316	5,316	1,867		1PE
977056-X4-7	WISCONSIN ST G O 2002 SER 1 REF	07/10/2002	Various		686,862	645,000	669,903	669,245	(76)	0	0	17,616	17,616	11,990		1PE
977056-X7-0	WISCONSIN ST G O 2002 SER 1 REF	07/23/2002	PRAGER MCCARTHY & SEALY		488,723	450,000	464,337	463,932	(77)	0	0	24,790	24,790	9,742		1PE
	Total WISCONSIN				31,476,083	30,345,000	30,728,314	30,713,185	374,367	0	0	762,898	762,898	325,802	XXX	XXX
WYOMING																
98322P-FL-8	WYOMING CMNTY DEV AUTH HSG 1996 SER 6	09/01/2002	CALLED @ 100.00000000		435,000	435,000	434,456	434,497	2	0	0	503	503	6,634		1PE
98322P-GF-0	WYOMING CMNTY DEV AUTH HSG 1997 SER 2	09/01/2002	CALLED @ 100.00000000		860,000	860,000	860,000	860,000	0	0	0	0	0	13,653		1PE
98322P-MY-2	WYOMING CMNTY DEV AUTH HSG 1999 SER 4	09/01/2002	CALLED @ 100.00000000		900,000	900,000	839,349	841,715	195	0	0	58,285	58,285	12,938		1PE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
98322P-QE-2	WYOMING CMNTY DEV AUTH HSG REV AMT SER-1	09/01/2002	CALLED @ 100.00000000		440,000	440,000	440,000	440,000	0	0	0	0	0	6,820		1PE
983483-BN-7	WYOMING STUDENT LOAN CORP	09/16/2002	CALLED @ 100.00		11,500,000	11,500,000	11,500,000	11,500,000	0	0	0	0	0	51,431		1
Total WYOMING					14,135,000	14,135,000	14,073,805	14,076,212	197	0	0	58,788	58,788	91,475	XXX	XXX
SPECIAL REVENUE AND ASSESSMENTS UNITED STATES Other States																
3133T1-BW-1	FED HOME LOAN MTG CORP 1584 HA	09/01/2002	SCHEDULED REDEMPTION		1,194,074	1,194,074	1,041,270	1,194,074	78,605	0	0	0	0	7,240		1PE
31295X-CM-6	FED HOME LOAN MTG CORP GOLD #A01876	09/01/2002	SCHEDULED REDEMPTION		3,848	3,848	3,955	3,848	(136)	0	0	0	0	112		1
31292G-GS-9	FED HOME LOAN MTG CORP GOLD #C00209	09/01/2002	SCHEDULED REDEMPTION		279,927	279,927	288,926	279,927	(11,062)	0	0	0	0	5,986		1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214	09/01/2002	SCHEDULED REDEMPTION		2,176	2,176	2,236	2,176	(59)	0	0	0	0	52		1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240	09/01/2002	SCHEDULED REDEMPTION		171,958	171,958	175,730	171,958	(5,399)	0	0	0	0	3,459		1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244	09/01/2002	SCHEDULED REDEMPTION		241,195	241,195	231,359	241,195	10,145	0	0	0	0	4,297		1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252	09/01/2002	SCHEDULED REDEMPTION		173,044	173,044	176,715	173,044	(3,366)	0	0	0	0	3,532		1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254	09/01/2002	SCHEDULED REDEMPTION		59,296	59,296	60,482	59,296	(1,748)	0	0	0	0	1,550		1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609	09/01/2002	SCHEDULED REDEMPTION		1,195	1,195	1,224	1,195	(29)	0	0	0	0	27		1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650	09/01/2002	SCHEDULED REDEMPTION		228,306	228,306	233,871	228,306	(5,486)	0	0	0	0	5,562		1
31292G-5P-7	FED HOME LOAN MTG CORP GOLD #C00854	09/01/2002	SCHEDULED REDEMPTION		358,438	358,438	368,288	358,438	(9,402)	0	0	0	0	7,905		1
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882	09/01/2002	SCHEDULED REDEMPTION		116,767	116,767	120,243	116,767	(3,578)	0	0	0	0	2,489		1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896	09/01/2002	SCHEDULED REDEMPTION		7,109	7,109	7,395	7,109	(280)	0	0	0	0	148		1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910	09/01/2002	SCHEDULED REDEMPTION		118,823	118,823	121,935	118,823	(3,173)	0	0	0	0	2,801		1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920	09/01/2002	SCHEDULED REDEMPTION		13,846	13,846	14,184	13,846	(361)	0	0	0	0	313		1
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921	09/01/2002	SCHEDULED REDEMPTION		6,139	6,139	6,385	6,139	(241)	0	0	0	0	145		1
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933	09/01/2002	SCHEDULED REDEMPTION		8,665	8,665	9,013	8,665	(340)	0	0	0	0	178		1
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971	09/01/2002	SCHEDULED REDEMPTION		801,119	801,119	830,725	801,119	(28,934)	0	0	0	0	17,372		1
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987	09/01/2002	SCHEDULED REDEMPTION		227,360	227,360	233,863	227,360	(6,457)	0	0	0	0	4,600		1
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009	09/01/2002	SCHEDULED REDEMPTION		24,511	24,511	25,276	24,511	(741)	0	0	0	0	522		1
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024	09/01/2002	SCHEDULED REDEMPTION		3,489	3,489	3,629	3,489	(136)	0	0	0	0	71		1
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033	09/01/2002	SCHEDULED REDEMPTION		120,020	120,020	123,378	120,020	(3,398)	0	0	0	0	2,574		1
31292H-EX-8	FED HOME LOAN MTG CORP GOLD #C01050	09/01/2002	SCHEDULED REDEMPTION		2,913,032	2,913,032	3,009,333	2,913,032	(125,937)	0	0	0	0	61,253		1
31292H-FT-6	FED HOME LOAN MTG CORP GOLD #C01078	09/01/2002	SCHEDULED REDEMPTION		98,901	98,901	101,312	98,901	(2,582)	0	0	0	0	2,020		1
31292H-FU-3	FED HOME LOAN MTG CORP GOLD #C01079	09/10/2002	Various		500,304	479,437	495,318	494,138	(3,215)	0	0	6,166	6,166	9,745		1
31292H-GC-2	FED HOME LOAN MTG CORP GOLD #C01095	09/01/2002	SCHEDULED REDEMPTION		10,243	10,243	10,425	10,243	(198)	0	0	0	0	716		1
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103	09/01/2002	SCHEDULED REDEMPTION		17,987	17,987	18,523	17,987	(501)	0	0	0	0	386		1
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135	09/01/2002	SCHEDULED REDEMPTION		145,362	145,362	149,694	145,362	(4,280)	0	0	0	0	2,931		1
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152	09/01/2002	SCHEDULED REDEMPTION		5,302	5,302	5,515	5,302	(206)	0	0	0	0	101		1
31292H-JU-9	FED HOME LOAN MTG CORP GOLD #C01175	09/01/2002	SCHEDULED REDEMPTION		2,460	2,460	2,520	2,460	(62)	0	0	0	0	51		1
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187	09/01/2002	SCHEDULED REDEMPTION		58,258	58,258	59,994	58,258	(1,725)	0	0	0	0	1,011		1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188	09/01/2002	SCHEDULED REDEMPTION		2,926	2,926	2,997	2,926	(70)	0	0	0	0	64		1
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202	09/01/2002	SCHEDULED REDEMPTION		9,142	9,142	9,509	9,142	(355)	0	0	0	0	196		1
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241	09/01/2002	SCHEDULED REDEMPTION		241,302	241,302	249,654	241,302	(8,076)	0	0	0	0	4,012		1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273	09/01/2002	SCHEDULED REDEMPTION		180,145	180,145	187,211	180,145	(6,837)	0	0	0	0	3,942		1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277	09/01/2002	SCHEDULED REDEMPTION		100,968	100,968	103,451	100,968	(2,445)	0	0	0	0	2,425		1
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285	09/01/2002	SCHEDULED REDEMPTION		244,491	244,491	254,309	244,491	(9,500)	0	0	0	0	5,554		1
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305	09/01/2002	SCHEDULED REDEMPTION		3,452	3,452	3,590	3,452	(134)	0	0	0	0	68		1
31292H-N3-4	FED HOME LOAN MTG CORP GOLD #C01310	07/10/2002	Various		15,671,317	15,212,356	15,306,245	15,302,262	(391)	0	0	369,055	369,055	120,575		1
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325	09/01/2002	SCHEDULED REDEMPTION		98,137	98,137	101,070	98,137	(2,910)	0	0	0	0	1,834		1
31292H-PN-8	FED HOME LOAN MTG CORP GOLD #C01329	09/01/2002	SCHEDULED REDEMPTION		707,163	707,163	724,400	707,163	(16,364)	0	0	0	0	16,274		1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345	09/01/2002	SCHEDULED REDEMPTION		2,372,068	2,372,068	2,431,555	2,372,068	(58,253)	0	0	0	0	436,636		1
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369	09/01/2002	SCHEDULED REDEMPTION		259,422	259,422	267,094	259,422	(7,368)	0	0	0	0	4,370		1
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371	09/10/2002	Various		88,138	88,138	91,774	88,138	(3,636)	0	0	0	0	1,286		1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260	09/01/2002	SCHEDULED REDEMPTION		576	576	590	576	(14)	0	0	0	0	20		1
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636	09/01/2002	SCHEDULED REDEMPTION		279,691	279,691	269,727	279,691	7,593	0	0	0	0	3,834		1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107	09/01/2002	SCHEDULED REDEMPTION		5,848	5,848	5,639	5,848	190	0	0	0	0	1,595		1

SCHEDULE D - PART 4

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

1 CUSIP Identi- fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig- nation (a)
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366	09/01/2002	SCHEDULED REDEMPTION		69,646	69,646	67,165	69,646	2,148	0	0	0	0	953		1
31293F-DZ-7	FED HOME LOAN MTG CORP GOLD #C19120	09/01/2002	SCHEDULED REDEMPTION		12,824	12,824	12,367	12,824	365	0	0	0	0	147		1
31293H-GA-5	FED HOME LOAN MTG CORP GOLD #C20193	09/01/2002	SCHEDULED REDEMPTION		32,244	32,244	33,142	32,244	(853)	0	0	0	0	690		1
31293N-6H-8	FED HOME LOAN MTG CORP GOLD #C25372	09/01/2002	SCHEDULED REDEMPTION		2,311	2,311	2,367	2,311	(57)	0	0	0	0	48		1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592	09/01/2002	SCHEDULED REDEMPTION		43	43	42	43	2	0	0	0	0	1		1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495	09/01/2002	SCHEDULED REDEMPTION		23,235	23,235	22,525	23,235	646	0	0	0	0	486		1
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722	09/01/2002	SCHEDULED REDEMPTION		13,140	13,140	12,738	13,140	319	0	0	0	0	314		1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188	09/01/2002	SCHEDULED REDEMPTION		10,423	10,423	10,353	10,423	75	0	0	0	0	256		1
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752	09/01/2002	SCHEDULED REDEMPTION		46,502	46,502	46,190	46,502	247	0	0	0	0	1,674		1
31293W-6L-9	FED HOME LOAN MTG CORP GOLD #C31775	09/01/2002	SCHEDULED REDEMPTION		46,714	46,714	48,015	46,714	(1,350)	0	0	0	0	875		1
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288	09/01/2002	SCHEDULED REDEMPTION		39,970	39,970	41,157	39,970	(1,193)	0	0	0	0	807		1
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297	09/01/2002	SCHEDULED REDEMPTION		125,697	125,697	129,426	125,697	(3,683)	0	0	0	0	2,165		1
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302	09/01/2002	SCHEDULED REDEMPTION		51,839	51,839	53,557	51,839	(1,776)	0	0	0	0	1,365		1
31293X-ZS-0	FED HOME LOAN MTG CORP GOLD #C32553	09/01/2002	SCHEDULED REDEMPTION		57,583	57,583	59,283	57,583	(1,742)	0	0	0	0	1,714		1
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027	09/01/2002	SCHEDULED REDEMPTION		32,545	32,545	33,623	32,545	(1,249)	0	0	0	0	572		1
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041	09/01/2002	SCHEDULED REDEMPTION		241,642	241,642	250,093	241,642	(8,256)	0	0	0	0	4,240		1
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114	09/01/2002	SCHEDULED REDEMPTION		21,330	21,330	21,923	21,330	(567)	0	0	0	0	541		1
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582	09/01/2002	SCHEDULED REDEMPTION		16,458	16,458	16,941	16,458	(472)	0	0	0	0	116		1
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615	09/01/2002	SCHEDULED REDEMPTION		5,190	5,190	5,341	5,190	(148)	0	0	0	0	117		1
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797	09/01/2002	SCHEDULED REDEMPTION		40,710	40,710	42,014	40,710	(1,340)	0	0	0	0	1,119		1
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889	09/01/2002	SCHEDULED REDEMPTION		98,559	98,559	101,307	98,559	(2,688)	0	0	0	0	1,552		1
31294B-NZ-4	FED HOME LOAN MTG CORP GOLD #C34908	09/01/2002	SCHEDULED REDEMPTION		172,242	172,242	166,698	172,242	6,340	0	0	0	0	8,841		1
31294B-SL-0	FED HOME LOAN MTG CORP GOLD #C35023	09/01/2002	SCHEDULED REDEMPTION		117	117	121	117	(3)	0	0	0	0	2		1
31294B-YB-5	FED HOME LOAN MTG CORP GOLD #C35206	09/01/2002	SCHEDULED REDEMPTION		180,291	180,291	186,263	180,291	(6,190)	0	0	0	0	10,956		1
31294B-Y3-3	FED HOME LOAN MTG CORP GOLD #C35230	09/01/2002	SCHEDULED REDEMPTION		36,569	36,569	37,586	36,569	(994)	0	0	0	0	849		1
31294B-3G-8	FED HOME LOAN MTG CORP GOLD #C35299	09/01/2002	SCHEDULED REDEMPTION		12,004	12,004	12,333	12,004	(312)	0	0	0	0	285		1
31294B-4M-4	FED HOME LOAN MTG CORP GOLD #C35328	09/01/2002	SCHEDULED REDEMPTION		101,548	101,548	104,493	101,548	(2,795)	0	0	0	0	3,233		1
31294B-5Q-4	FED HOME LOAN MTG CORP GOLD #C35355	09/01/2002	SCHEDULED REDEMPTION		35,743	35,743	36,808	35,743	(1,121)	0	0	0	0	378		1
31294B-5R-2	FED HOME LOAN MTG CORP GOLD #C35356	09/01/2002	SCHEDULED REDEMPTION		113	113	116	113	(3)	0	0	0	0	50		1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362	09/01/2002	SCHEDULED REDEMPTION		88,030	88,030	90,176	88,030	(2,282)	0	0	0	0	1,931		1
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512	09/01/2002	SCHEDULED REDEMPTION		165,419	165,419	170,332	165,419	(4,555)	0	0	0	0	3,071		1
31294C-HD-8	FED HOME LOAN MTG CORP GOLD #C35628	09/01/2002	SCHEDULED REDEMPTION		136,311	136,311	139,888	136,311	(3,495)	0	0	0	0	2,215		1
31294C-JC-8	FED HOME LOAN MTG CORP GOLD #C35659	09/01/2002	SCHEDULED REDEMPTION		104,314	104,314	107,222	104,314	(2,892)	0	0	0	0	1,008		1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775	09/01/2002	SCHEDULED REDEMPTION		2,978	2,978	3,050	2,978	(74)	0	0	0	0	66		1
31294C-S7-9	FED HOME LOAN MTG CORP GOLD #C35942	09/01/2002	SCHEDULED REDEMPTION		46,742	46,742	48,023	46,742	(1,464)	0	0	0	0	561		1
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953	09/01/2002	SCHEDULED REDEMPTION		2,796	2,796	2,877	2,796	(80)	0	0	0	0	36		1
31294C-WR-0	FED HOME LOAN MTG CORP GOLD #C36056	09/01/2002	SCHEDULED REDEMPTION		11,513	11,513	11,790	11,513	(336)	0	0	0	0	156		1
31294C-X4-0	FED HOME LOAN MTG CORP GOLD #C36099	09/01/2002	SCHEDULED REDEMPTION		19,950	19,950	20,611	19,950	(712)	0	0	0	0	127		1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307	09/01/2002	SCHEDULED REDEMPTION		64,645	64,645	66,221	64,645	(1,674)	0	0	0	0	1,868		1
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430	09/01/2002	SCHEDULED REDEMPTION		68,401	68,401	70,667	68,401	(2,829)	0	0	0	0	1,938		1
31294D-EZ-0	FED HOME LOAN MTG CORP GOLD #C36452	09/01/2002	SCHEDULED REDEMPTION		195,729	195,729	201,324	195,729	(6,084)	0	0	0	0	4,886		1
31294D-MN-8	FED HOME LOAN MTG CORP GOLD #C36665	09/01/2002	SCHEDULED REDEMPTION		631	631	649	631	(17)	0	0	0	0	12		1
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002	09/01/2002	SCHEDULED REDEMPTION		3,703	3,703	3,803	3,703	(106)	0	0	0	0	90		1
31294D-6G-1	FED HOME LOAN MTG CORP GOLD #C37171	09/01/2002	SCHEDULED REDEMPTION		21,802	21,802	22,368	21,802	(680)	0	0	0	0	296		1
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232	09/01/2002	SCHEDULED REDEMPTION		6,167	6,167	6,336	6,167	(176)	0	0	0	0	134		1
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311	09/01/2002	SCHEDULED REDEMPTION		59,849	59,849	61,497	59,849	(1,603)	0	0	0	0	1,184		1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418	09/01/2002	SCHEDULED REDEMPTION		201	201	195	201	5	0	0	0	0	165		1
31294E-HW-2	FED HOME LOAN MTG CORP GOLD #C37445	09/01/2002	SCHEDULED REDEMPTION		68,922	68,922	66,650	68,922	2,968	0	0	0	0	624		1
31294E-MX-4	FED HOME LOAN MTG CORP GOLD #C37574	09/01/2002	SCHEDULED REDEMPTION		89,585	89,585	93,113	89,585	(2,324)	0	0	0	0	1,339		1
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703	09/01/2002	SCHEDULED REDEMPTION		221,816	221,816	227,969	221,816	(6,301)	0	0	0	0	4,047		1
31294E-V5-5	FED HOME LOAN MTG CORP GOLD #C37836	09/01/2002	SCHEDULED REDEMPTION		35,088	35,088	36,009	35,088	(1,010)	0	0	0	0	715		1
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871	09/01/2002	SCHEDULED REDEMPTION		79,719	79,719	81,971	79,719	(2,457)	0	0	0	0	1,807		1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914	09/01/2002	SCHEDULED REDEMPTION		56,824	56,824	58,209	56,824	(1,467)	0	0	0	0	1,137		1
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920	09/01/2002	SCHEDULED REDEMPTION		55,446	55,446	57,048	55,446	(1,552)	0	0	0	0	879		1
31294F-DU-7	FED HOME LOAN MTG CORP GOLD #C38215	09/01/2002	SCHEDULED REDEMPTION		15,789	15,789	16,174	15,789	(394)	0	0	0	0	817		1
31294F-PP-5	FED HOME LOAN MTG CORP GOLD #C38530	09/01/2002	SCHEDULED REDEMPTION		3,757	3,757	3,848	3,757	(95)	0	0	0	0	65		1
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535	09/01/2002	SCHEDULED REDEMPTION		20,722	20,722	21,276	20,722	(551)	0	0	0	0	345		1
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536	09/01/2002	SCHEDULED REDEMPTION		63,023	63,023	64,820	63,023	(1,742)	0	0	0	0	1,537		1
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672	09/01/2002	SCHEDULED REDEMPTION		12,236	12,236	12,563	12,236	(323)	0	0	0	0	262		1
31294F-YY-6	FED HOME LOAN MTG CORP GOLD #C38827	09/01/2002	SCHEDULED REDEMPTION		52,829	52,829	54,579	52,829	(1,946)	0	0	0	0	577		1

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
31294G-DB-7	FED HOME LOAN MTG CORP GOLD #C39098	09/01/2002	SCHEDULED REDEMPTION		45,631	45,631	46,970	45,631	(1,333)	0	0	0	0	574		1
31294G-DW-1	FED HOME LOAN MTG CORP GOLD #C39117	09/01/2002	SCHEDULED REDEMPTION		12,518	12,518	12,932	12,518	(536)	0	0	0	0	293		1
31294G-LT-9	FED HOME LOAN MTG CORP GOLD #C39338	09/01/2002	SCHEDULED REDEMPTION		128,261	128,261	131,802	128,261	(3,425)	0	0	0	0	2,031		1
31294G-LU-6	FED HOME LOAN MTG CORP GOLD #C39339	09/01/2002	SCHEDULED REDEMPTION		11,468	11,468	11,810	11,468	(330)	0	0	0	0	73		1
31294G-SC-9	FED HOME LOAN MTG CORP GOLD #C39515	09/01/2002	SCHEDULED REDEMPTION		141,354	141,354	141,000	141,354	439	0	0	0	0	2,056		1
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755	09/01/2002	SCHEDULED REDEMPTION		33,467	33,467	34,385	33,467	(865)	0	0	0	0	537		1
31297X-AR-5	FED HOME LOAN MTG CORP GOLD #C40016	09/01/2002	SCHEDULED REDEMPTION		27,542	27,542	28,300	27,542	(748)	0	0	0	0	425		1
31297X-RV-8	FED HOME LOAN MTG CORP GOLD #C40500	09/01/2002	SCHEDULED REDEMPTION		1,846	1,846	1,891	1,846	(46)	0	0	0	0	38		1
31297Y-E7-3	FED HOME LOAN MTG CORP GOLD #C41058	09/01/2002	SCHEDULED REDEMPTION		22,637	22,637	23,253	22,637	(608)	0	0	0	0	1,013		1
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495	09/01/2002	SCHEDULED REDEMPTION		218,033	218,033	224,040	218,033	(6,228)	0	0	0	0	5,029		1
31297Y-4H-2	FED HOME LOAN MTG CORP GOLD #C41724	09/01/2002	SCHEDULED REDEMPTION		15,489	15,489	15,933	15,489	(437)	0	0	0	0	151		1
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726	09/01/2002	SCHEDULED REDEMPTION		62,957	62,957	64,705	62,957	(1,682)	0	0	0	0	887		1
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796	09/01/2002	SCHEDULED REDEMPTION		16,338	16,338	16,824	16,338	(468)	0	0	0	0	205		1
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826	09/01/2002	SCHEDULED REDEMPTION		18,758	18,758	19,272	18,758	(545)	0	0	0	0	372		1
31298A-EG-4	FED HOME LOAN MTG CORP GOLD #C41935	09/01/2002	SCHEDULED REDEMPTION		49,381	49,381	50,920	49,381	(1,481)	0	0	0	0	557		1
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059	09/01/2002	SCHEDULED REDEMPTION		19,179	19,179	19,707	19,179	(546)	0	0	0	0	122		1
31298A-SY-0	FED HOME LOAN MTG CORP GOLD #C42335	09/01/2002	SCHEDULED REDEMPTION		309,877	309,877	318,948	309,877	(16,549)	0	0	0	0	22,564		1
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426	09/01/2002	SCHEDULED REDEMPTION		57,028	57,028	58,578	57,028	(1,457)	0	0	0	0	1,152		1
31298A-VZ-3	FED HOME LOAN MTG CORP GOLD #C42432	09/01/2002	SCHEDULED REDEMPTION		113,741	113,741	117,004	113,741	(3,273)	0	0	0	0	3,549		1
31298A-YE-7	FED HOME LOAN MTG CORP GOLD #C42509	09/01/2002	SCHEDULED REDEMPTION		31,195	31,195	32,093	31,195	(865)	0	0	0	0	198		1
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536	09/01/2002	SCHEDULED REDEMPTION		17,466	17,466	17,946	17,466	(462)	0	0	0	0	576		1
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537	09/01/2002	SCHEDULED REDEMPTION		7,805	7,805	8,011	7,805	(217)	0	0	0	0	141		1
31298A-ZC-0	FED HOME LOAN MTG CORP GOLD #C42539	09/01/2002	SCHEDULED REDEMPTION		50,788	50,788	52,242	50,788	(1,398)	0	0	0	0	976		1
31298A-ZM-8	FED HOME LOAN MTG CORP GOLD #C42548	09/01/2002	SCHEDULED REDEMPTION		445	445	458	445	(39)	0	0	0	0	8		1
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048	09/01/2002	SCHEDULED REDEMPTION		116,224	116,224	119,566	116,224	(3,374)	0	0	0	0	1,863		1
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057	09/01/2002	SCHEDULED REDEMPTION		10,721	10,721	11,014	10,721	(277)	0	0	0	0	143		1
31298B-MS-7	FED HOME LOAN MTG CORP GOLD #C43069	09/01/2002	SCHEDULED REDEMPTION		264,880	264,880	271,337	264,880	(7,217)	0	0	0	0	4,259		1
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324	09/01/2002	SCHEDULED REDEMPTION		13,019	13,019	13,361	13,019	(328)	0	0	0	0	224		1
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407	09/01/2002	SCHEDULED REDEMPTION		62,300	62,300	64,032	62,300	(1,737)	0	0	0	0	1,001		1
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458	09/01/2002	SCHEDULED REDEMPTION		92,892	92,892	97,719	92,892	(4,716)	0	0	0	0	1,688		1
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602	09/01/2002	SCHEDULED REDEMPTION		138,370	138,370	142,953	138,370	(4,377)	0	0	0	0	1,736		1
31298C-CG-2	FED HOME LOAN MTG CORP GOLD #C43671	09/01/2002	SCHEDULED REDEMPTION		170,460	170,460	177,305	170,460	(6,647)	0	0	0	0	3,306		1
31298C-D3-0	FED HOME LOAN MTG CORP GOLD #C43722	09/01/2002	SCHEDULED REDEMPTION		136,599	136,599	140,653	136,599	(3,991)	0	0	0	0	1,357		1
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733	09/01/2002	SCHEDULED REDEMPTION		16,618	16,618	17,047	16,618	(457)	0	0	0	0	303		1
31298C-J5-9	FED HOME LOAN MTG CORP GOLD #C43884	09/01/2002	SCHEDULED REDEMPTION		280,858	280,858	288,914	280,858	(8,715)	0	0	0	0	3,227		1
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930	09/01/2002	SCHEDULED REDEMPTION		1,002	1,002	1,036	1,002	(40)	0	0	0	0	26		1
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962	09/01/2002	SCHEDULED REDEMPTION		123,374	123,374	126,935	123,374	(3,656)	0	0	0	0	1,846		1
31298C-NK-1	FED HOME LOAN MTG CORP GOLD #C43994	09/01/2002	SCHEDULED REDEMPTION		89,109	89,109	91,654	89,109	(2,826)	0	0	0	0	1,330		1
31298C-NX-3	FED HOME LOAN MTG CORP GOLD #C44006	09/01/2002	SCHEDULED REDEMPTION		39,771	39,771	39,523	39,771	401	0	0	0	0	499		1
31298C-PS-2	FED HOME LOAN MTG CORP GOLD #C44033	09/01/2002	SCHEDULED REDEMPTION		197,884	197,884	203,675	197,884	(5,566)	0	0	0	0	2,210		1
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101	09/01/2002	SCHEDULED REDEMPTION		1,428	1,428	1,465	1,428	(36)	0	0	0	0	67		1
31298C-XU-8	FED HOME LOAN MTG CORP GOLD #C44291	09/01/2002	SCHEDULED REDEMPTION		52,952	52,952	54,387	52,952	(1,575)	0	0	0	0	1,301		1
31298C-Y4-5	FED HOME LOAN MTG CORP GOLD #C44331	09/01/2002	SCHEDULED REDEMPTION		4,570	4,570	4,706	4,570	(131)	0	0	0	0	29		1
31298C-Z3-6	FED HOME LOAN MTG CORP GOLD #C44362	09/01/2002	SCHEDULED REDEMPTION		14,608	14,608	15,008	14,608	(384)	0	0	0	0	278		1
31298C-2E-8	FED HOME LOAN MTG CORP GOLD #C44373	09/01/2002	SCHEDULED REDEMPTION		50,913	50,913	52,188	50,913	(1,324)	0	0	0	0	421		1
31298C-7G-8	FED HOME LOAN MTG CORP GOLD #C44495	09/01/2002	SCHEDULED REDEMPTION		9,623	9,623	9,895	9,623	(261)	0	0	0	0	428		1
31298D-BD-8	FED HOME LOAN MTG CORP GOLD #C44536	09/01/2002	SCHEDULED REDEMPTION		5,498	5,498	5,680	5,498	(239)	0	0	0	0	56		1
31298D-B2-2	FED HOME LOAN MTG CORP GOLD #C44557	09/01/2002	SCHEDULED REDEMPTION		20,696	20,696	21,309	20,696	(639)	0	0	0	0	526		1
31298D-B3-0	FED HOME LOAN MTG CORP GOLD #C44558	09/01/2002	SCHEDULED REDEMPTION		40,558	40,558	41,643	40,558	(1,080)	0	0	0	0	1,136		1
31298D-CD-7	FED HOME LOAN MTG CORP GOLD #C44568	09/01/2002	SCHEDULED REDEMPTION		310,889	310,889	319,914	310,889	(8,664)	0	0	0	0	3,586		1
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663	09/01/2002	SCHEDULED REDEMPTION		3,242	3,242	3,349	3,242	(136)	0	0	0	0	82		1
31298D-J3-2	FED HOME LOAN MTG CORP GOLD #C44782	09/01/2002	SCHEDULED REDEMPTION		10,187	10,187	10,471	10,187	(279)	0	0	0	0	221		1
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798	09/01/2002	SCHEDULED REDEMPTION		4,363	4,363	4,507	4,363	(206)	0	0	0	0	82		1
31298D-KQ-9	FED HOME LOAN MTG CORP GOLD #C44803	09/01/2002	Various		669,639	647,937	673,899	663,832	(9,299)	0	0	5,807	5,807	11,396		1
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876	09/01/2002	SCHEDULED REDEMPTION		13,380	13,380	13,767	13,380	(384)	0	0	0	0	249		1
31298D-QY-6	FED HOME LOAN MTG CORP GOLD #C44971	09/01/2002	SCHEDULED REDEMPTION		216,793	216,793	225,295	216,793	(8,256)	0	0	0	0	4,331		1
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998	09/01/2002	SCHEDULED REDEMPTION		7,953	7,953	8,172	7,953	(205)	0	0	0	0	178		1
31298D-S2-4	FED HOME LOAN MTG CORP GOLD #C45037	09/01/2002	SCHEDULED REDEMPTION		21,848	21,848	22,507	21,848	(681)	0	0	0	0	269		1
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199	09/01/2002	SCHEDULED REDEMPTION		64,382	64,382	66,133	64,382	(1,748)	0	0	0	0	1,263		1
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212	09/01/2002	SCHEDULED REDEMPTION		124,285	124,285	127,542	124,285	(3,342)	0	0	0	0	2,310		1
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316	09/01/2002	SCHEDULED REDEMPTION		10,492	10,492	10,781	10,492	(287)	0	0	0	0	553		1

SCHEDULE D - PART 4

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

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31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323	09/01/2002	SCHEDULED REDEMPTION		14,911	14,911	15,325	14,911	(397)	0	0	0	0	297		1
31298D-4V-6	FED HOME LOAN MTG CORP GOLD #C45336	09/01/2002	SCHEDULED REDEMPTION		556	556	572	556	(15)	0	0	0	0	12		1
31298D-6M-4	FED HOME LOAN MTG CORP GOLD #C45376	09/01/2002	SCHEDULED REDEMPTION		206	206	213	206	(11)	0	0	0	0	1,208		1
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398	09/01/2002	SCHEDULED REDEMPTION		2,360	2,360	2,431	2,360	(67)	0	0	0	0	207		1
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470	09/01/2002	SCHEDULED REDEMPTION		10,106	10,106	10,405	10,106	(359)	0	0	0	0	459		1
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639	09/01/2002	SCHEDULED REDEMPTION		47,400	47,400	48,699	47,400	(1,215)	0	0	0	0	794		1
31298E-MG-7	FED HOME LOAN MTG CORP GOLD #C45759	09/01/2002	SCHEDULED REDEMPTION		106,704	106,704	109,559	106,704	(2,667)	0	0	0	0	1,336		1
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970	09/01/2002	SCHEDULED REDEMPTION		170,492	170,492	175,484	170,492	(4,910)	0	0	0	0	2,996		1
31298E-U2-9	FED HOME LOAN MTG CORP GOLD #C46001	09/01/2002	SCHEDULED REDEMPTION		285,005	285,005	292,758	285,005	(7,261)	0	0	0	0	4,266		1
31298E-VH-5	FED HOME LOAN MTG CORP GOLD #C46016	09/01/2002	SCHEDULED REDEMPTION		2,146	2,146	2,217	2,146	(83)	0	0	0	0	251		1
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025	09/01/2002	SCHEDULED REDEMPTION		54,280	54,280	55,909	54,280	(1,602)	0	0	0	0	1,153		1
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038	09/01/2002	SCHEDULED REDEMPTION		591,865	591,865	609,222	591,865	(19,329)	0	0	0	0	20,504		1
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189	09/01/2002	SCHEDULED REDEMPTION		95,233	95,233	97,853	95,233	(2,632)	0	0	0	0	2,074		1
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263	09/01/2002	SCHEDULED REDEMPTION		6,164	6,164	6,336	6,164	(171)	0	0	0	0	130		1
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354	09/01/2002	SCHEDULED REDEMPTION		63,051	63,051	65,019	63,051	(2,065)	0	0	0	0	1,193		1
31298F-EX-6	FED HOME LOAN MTG CORP GOLD #C46450	09/01/2002	SCHEDULED REDEMPTION		108,256	108,256	111,842	108,256	(5,149)	0	0	0	0	6,577		1
31298F-FC-1	FED HOME LOAN MTG CORP GOLD #C46463	09/01/2002	SCHEDULED REDEMPTION		49,121	49,121	50,572	49,121	(3,168)	0	0	0	0	1,276		1
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464	09/01/2002	SCHEDULED REDEMPTION		67,288	67,288	69,986	67,288	(2,617)	0	0	0	0	855		1
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467	09/01/2002	SCHEDULED REDEMPTION		379	379	391	379	(12)	0	0	0	0	6		1
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666	09/01/2002	SCHEDULED REDEMPTION		240,893	240,893	234,984	240,893	5,147	0	0	0	0	2,701		1
31298F-NV-0	FED HOME LOAN MTG CORP GOLD #C46704	09/01/2002	SCHEDULED REDEMPTION		8,898	8,898	9,255	8,898	(347)	0	0	0	0	623		1
31298F-NZ-1	FED HOME LOAN MTG CORP GOLD #C46708	09/01/2002	SCHEDULED REDEMPTION		58,685	58,685	60,321	58,685	(1,892)	0	0	0	0	863		1
31298F-N4-0	FED HOME LOAN MTG CORP GOLD #C46711	09/01/2002	SCHEDULED REDEMPTION		74	74	76	74	(3)	0	0	0	0	630		1
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718	09/01/2002	SCHEDULED REDEMPTION		100,500	100,500	103,387	100,500	(2,908)	0	0	0	0	2,780		1
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757	09/01/2002	SCHEDULED REDEMPTION		37,014	37,014	37,905	37,014	(833)	0	0	0	0	353		1
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811	09/01/2002	SCHEDULED REDEMPTION		18,387	18,387	19,125	18,387	(716)	0	0	0	0	286		1
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812	09/01/2002	SCHEDULED REDEMPTION		8,846	8,846	9,085	8,846	(235)	0	0	0	0	208		1
31298F-TY-8	FED HOME LOAN MTG CORP GOLD #C46867	09/01/2002	SCHEDULED REDEMPTION		59,247	59,247	60,879	59,247	(1,563)	0	0	0	0	776		1
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909	09/01/2002	SCHEDULED REDEMPTION		6,660	6,660	6,927	6,660	(262)	0	0	0	0	61		1
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034	09/01/2002	SCHEDULED REDEMPTION		102,096	102,096	104,950	102,096	(2,947)	0	0	0	0	2,132		1
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055	09/01/2002	SCHEDULED REDEMPTION		69,073	69,073	71,059	69,073	(1,936)	0	0	0	0	1,039		1
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060	09/01/2002	SCHEDULED REDEMPTION		1,478	1,478	1,518	1,478	(41)	0	0	0	0	37		1
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287	09/01/2002	SCHEDULED REDEMPTION		328,450	328,450	338,136	328,450	(9,039)	0	0	0	0	5,633		1
31298G-FN-5	FED HOME LOAN MTG CORP GOLD #C47373	09/01/2002	SCHEDULED REDEMPTION		18,136	18,136	18,014	18,136	125	0	0	0	0	630		1
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483	09/01/2002	SCHEDULED REDEMPTION		79,198	79,198	81,822	79,198	(2,409)	0	0	0	0	1,106		1
31298G-MG-2	FED HOME LOAN MTG CORP GOLD #C47559	09/01/2002	SCHEDULED REDEMPTION		4,722	4,722	4,912	4,722	(184)	0	0	0	0	78		1
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624	09/01/2002	SCHEDULED REDEMPTION		145,213	145,213	149,061	145,213	(3,808)	0	0	0	0	3,578		1
31298G-TE-0	FED HOME LOAN MTG CORP GOLD #C47749	09/01/2002	SCHEDULED REDEMPTION		276	276	269	276	7	0	0	0	0	4		1
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847	09/01/2002	SCHEDULED REDEMPTION		113,476	113,476	116,668	113,476	(3,126)	0	0	0	0	3,044		1
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852	09/01/2002	SCHEDULED REDEMPTION		185,072	185,072	192,504	185,072	(7,206)	0	0	0	0	3,506		1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890	09/01/2002	SCHEDULED REDEMPTION		37,948	37,948	37,017	37,948	957	0	0	0	0	977		1
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914	09/01/2002	SCHEDULED REDEMPTION		126,195	126,195	131,263	126,195	(4,914)	0	0	0	0	2,477		1
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981	09/01/2002	SCHEDULED REDEMPTION		8,842	8,842	9,085	8,842	(232)	0	0	0	0	112		1
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277	09/01/2002	SCHEDULED REDEMPTION		34,349	34,349	35,307	34,349	(916)	0	0	0	0	682		1
31298H-GD-4	FED HOME LOAN MTG CORP GOLD #C48296	09/01/2002	SCHEDULED REDEMPTION		59,812	59,812	61,511	59,812	(1,695)	0	0	0	0	1,549		1
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312	09/01/2002	SCHEDULED REDEMPTION		1,920	1,920	1,972	1,920	(51)	0	0	0	0	30		1
31298H-G7-7	FED HOME LOAN MTG CORP GOLD #C48322	09/01/2002	SCHEDULED REDEMPTION		145,248	145,248	149,288	145,248	(4,210)	0	0	0	0	2,247		1
31298H-RM-2	FED HOME LOAN MTG CORP GOLD #C48592	09/01/2002	SCHEDULED REDEMPTION		104,067	104,067	101,515	104,067	2,571	0	0	0	0	2,226		1
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819	09/01/2002	SCHEDULED REDEMPTION		8,424	8,424	8,673	8,424	(262)	0	0	0	0	150		1
31298H-4X-3	FED HOME LOAN MTG CORP GOLD #C48938	09/01/2002	SCHEDULED REDEMPTION		7,922	7,922	8,140	7,922	(208)	0	0	0	0	77		1
31298H-6F-0	FED HOME LOAN MTG CORP GOLD #C48970	09/01/2002	SCHEDULED REDEMPTION		45,453	45,453	46,959	45,453	(1,321)	0	0	0	0	850		1
31298H-7A-0	FED HOME LOAN MTG CORP GOLD #C48989	09/01/2002	SCHEDULED REDEMPTION		32,466	32,466	33,419	32,466	(980)	0	0	0	0	767		1
31298H-7B-8	FED HOME LOAN MTG CORP GOLD #C48990	09/01/2002	SCHEDULED REDEMPTION		75,328	75,328	77,425	75,328	(2,313)	0	0	0	0	699		1
31298J-AF-1	FED HOME LOAN MTG CORP GOLD #C49006	09/01/2002	SCHEDULED REDEMPTION		101,620	101,620	104,454	101,620	(3,000)	0	0	0	0	1,896		1
31298J-A9-5	FED HOME LOAN MTG CORP GOLD #C49032	09/01/2002	SCHEDULED REDEMPTION		35,058	35,058	36,023	35,058	(922)	0	0	0	0	444		1
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099	09/01/2002	SCHEDULED REDEMPTION		133,016	133,016	136,691	133,016	(3,513)	0	0	0	0	2,634		1
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326	09/01/2002	SCHEDULED REDEMPTION		6,090	6,090	6,246	6,090	(167)	0	0	0	0	47		1
31298J-Z4-9	FED HOME LOAN MTG CORP GOLD #C49763	09/01/2002	SCHEDULED REDEMPTION		304	304	313	304	(9)	0	0	0	0	4		1
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287	09/01/2002	SCHEDULED REDEMPTION		152	152	158	152	(6)	0	0	0	0	3		1
31298L-M6-3	FED HOME LOAN MTG CORP GOLD #C50381	09/01/2002	SCHEDULED REDEMPTION		24,933	24,933	25,532	24,933	(786)	0	0	0	0	313		1
31298L-R7-6	FED HOME LOAN MTG CORP GOLD #C50510	09/01/2002	SCHEDULED REDEMPTION		3,861	3,861	3,975	3,861	(252)	0	0	0	0	649		1

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
31298L-VN-6	FED HOME LOAN MTG CORP GOLD #C50621	09/01/2002	SCHEDULED REDEMPTION		7,341	7,341	7,539	7,341	(190)	0	0	0	0	162		1
31298L-XW-4	FED HOME LOAN MTG CORP GOLD #C50693	09/01/2002	SCHEDULED REDEMPTION		50,937	50,937	52,334	50,937	(1,335)	0	0	0	0	332		1
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907	09/01/2002	SCHEDULED REDEMPTION		53,680	53,680	55,119	53,680	(1,358)	0	0	0	0	610		1
31298M-A6-4	FED HOME LOAN MTG CORP GOLD #C50929	09/01/2002	SCHEDULED REDEMPTION		172,439	172,439	177,280	172,439	(4,987)	0	0	0	0	6,181		1
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022	09/01/2002	SCHEDULED REDEMPTION		113	113	116	113	(3)	0	0	0	0	61		1
31298M-E6-0	FED HOME LOAN MTG CORP GOLD #C51057	09/01/2002	SCHEDULED REDEMPTION		2,292	2,292	2,355	2,292	(77)	0	0	0	0	46		1
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275	09/01/2002	SCHEDULED REDEMPTION		11,660	11,660	12,005	11,660	(430)	0	0	0	0	141		1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364	09/01/2002	SCHEDULED REDEMPTION		51,193	51,193	52,441	51,193	(1,198)	0	0	0	0	985		1
31298M-7F-8	FED HOME LOAN MTG CORP GOLD #C51794	08/06/2002	Various		951,701	909,285	945,799	946,324	1,668	0	0	5,377	5,377	12,755		1
31298N-YX-7	FED HOME LOAN MTG CORP GOLD #C52526	09/01/2002	SCHEDULED REDEMPTION		47,891	47,891	49,769	47,891	(1,819)	0	0	0	0	2,135		1
31298N-2Q-7	FED HOME LOAN MTG CORP GOLD #C52583	09/01/2002	SCHEDULED REDEMPTION		125,779	125,779	129,524	125,779	(3,568)	0	0	0	0	5,461		1
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627	09/01/2002	SCHEDULED REDEMPTION		59,944	59,944	61,591	59,944	(1,571)	0	0	0	0	1,975		1
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738	09/01/2002	SCHEDULED REDEMPTION		63,316	63,316	65,082	63,316	(1,685)	0	0	0	0	1,314		1
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329	09/01/2002	SCHEDULED REDEMPTION		55	55	57	55	(1)	0	0	0	0	81		1
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379	09/01/2002	SCHEDULED REDEMPTION		36,137	36,137	37,103	36,137	(921)	0	0	0	0	1,147		1
31298P-4F-4	FED HOME LOAN MTG CORP GOLD #C53522	09/01/2002	SCHEDULED REDEMPTION		338,125	338,125	351,702	338,125	(13,149)	0	0	0	0	8,961		1
31298P-7K-0	FED HOME LOAN MTG CORP GOLD #C53598	09/01/2002	SCHEDULED REDEMPTION		4,744	4,744	4,930	4,744	(180)	0	0	0	0	93		1
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644	09/01/2002	SCHEDULED REDEMPTION		5,301	5,301	5,452	5,301	(144)	0	0	0	0	68		1
31298Q-CX-4	FED HOME LOAN MTG CORP GOLD #C53686	09/01/2002	SCHEDULED REDEMPTION		28,400	28,400	29,233	28,400	(1,042)	0	0	0	0	531		1
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808	09/01/2002	SCHEDULED REDEMPTION		117,766	117,766	121,272	117,766	(3,343)	0	0	0	0	2,493		1
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221	09/01/2002	SCHEDULED REDEMPTION		75,292	75,292	77,363	75,292	(2,041)	0	0	0	0	1,018		1
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267	09/01/2002	SCHEDULED REDEMPTION		103,855	103,855	106,786	103,855	(2,967)	0	0	0	0	1,763		1
31298Q-XZ-6	FED HOME LOAN MTG CORP GOLD #C54296	09/01/2002	SCHEDULED REDEMPTION		3,628	3,628	3,748	3,628	(144)	0	0	0	0	338		1
31298Q-2C-1	FED HOME LOAN MTG CORP GOLD #C54371	09/01/2002	SCHEDULED REDEMPTION		64,135	64,135	65,893	64,135	(1,676)	0	0	0	0	804		1
31298R-AW-6	FED HOME LOAN MTG CORP GOLD #C54521	09/01/2002	SCHEDULED REDEMPTION		324,622	324,622	333,517	324,622	(9,678)	0	0	0	0	6,279		1
31298R-NU-6	FED HOME LOAN MTG CORP GOLD #C54903	09/01/2002	SCHEDULED REDEMPTION		32,093	32,093	32,951	32,093	(798)	0	0	0	0	1,212		1
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904	09/01/2002	SCHEDULED REDEMPTION		49,002	49,002	50,346	49,002	(1,250)	0	0	0	0	1,930		1
31298R-SE-7	FED HOME LOAN MTG CORP GOLD #C55017	09/01/2002	SCHEDULED REDEMPTION		6,221	6,221	6,393	6,221	(163)	0	0	0	0	306		1
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070	09/01/2002	SCHEDULED REDEMPTION		70,367	70,367	72,422	70,367	(1,928)	0	0	0	0	2,008		1
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716	09/01/2002	Various		1,036,874	993,672	1,032,992	1,025,654	(6,496)	0	0	11,220	11,220	14,686		1
31298S-MC-5	FED HOME LOAN MTG CORP GOLD #C55755	09/01/2002	SCHEDULED REDEMPTION		242,619	242,619	249,515	242,619	(7,092)	0	0	0	0	4,273		1
31298S-PN-8	FED HOME LOAN MTG CORP GOLD #C55829	09/01/2002	SCHEDULED REDEMPTION		243,893	243,893	253,672	243,893	(9,514)	0	0	0	0	4,734		1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893	09/01/2002	SCHEDULED REDEMPTION		3,383	3,383	3,465	3,383	(79)	0	0	0	0	55		1
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999	09/01/2002	SCHEDULED REDEMPTION		14,725	14,725	15,316	14,725	(579)	0	0	0	0	253		1
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230	09/01/2002	SCHEDULED REDEMPTION		1,314	1,314	1,350	1,314	(41)	0	0	0	0	24		1
31298T-DS-8	FED HOME LOAN MTG CORP GOLD #C56413	09/01/2002	SCHEDULED REDEMPTION		137,127	137,127	140,657	137,127	(3,507)	0	0	0	0	1,518		1
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549	09/01/2002	SCHEDULED REDEMPTION		1,985	1,985	2,044	1,985	(56)	0	0	0	0	142		1
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670	09/01/2002	SCHEDULED REDEMPTION		214,529	214,529	220,520	214,529	(6,188)	0	0	0	0	3,445		1
31298T-VB-5	FED HOME LOAN MTG CORP GOLD #C56910	09/01/2002	SCHEDULED REDEMPTION		69,345	69,345	71,379	69,345	(1,936)	0	0	0	0	441		1
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922	09/01/2002	SCHEDULED REDEMPTION		83,635	83,635	85,856	83,635	(2,116)	0	0	0	0	2,089		1
31298T-4Q-2	FED HOME LOAN MTG CORP GOLD #C57131	09/01/2002	SCHEDULED REDEMPTION		244,938	244,938	250,909	244,938	(5,934)	0	0	0	0	4,697		1
31298T-4R-0	FED HOME LOAN MTG CORP GOLD #C57132	09/01/2002	SCHEDULED REDEMPTION		5,088	5,088	5,212	5,088	(127)	0	0	0	0	2,348		1
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323	09/01/2002	SCHEDULED REDEMPTION		16,409	16,409	16,859	16,409	(445)	0	0	0	0	247		1
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368	09/01/2002	SCHEDULED REDEMPTION		70,667	70,667	72,741	70,667	(1,974)	0	0	0	0	2,253		1
31298U-HH-5	FED HOME LOAN MTG CORP GOLD #C57432	09/01/2002	SCHEDULED REDEMPTION		202,384	202,384	208,028	202,384	(5,854)	0	0	0	0	2,549		1
31298U-JR-1	FED HOME LOAN MTG CORP GOLD #C57472	09/01/2002	SCHEDULED REDEMPTION		2,477	2,477	2,577	2,477	(96)	0	0	0	0	1,258		1
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656	09/01/2002	SCHEDULED REDEMPTION		33,669	33,669	34,489	33,669	(785)	0	0	0	0	213		1
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879	09/01/2002	SCHEDULED REDEMPTION		9,764	9,764	10,156	9,764	(379)	0	0	0	0	434		1
31298V-AP-2	FED HOME LOAN MTG CORP GOLD #C58114	09/01/2002	SCHEDULED REDEMPTION		63,648	63,648	65,420	63,648	(1,686)	0	0	0	0	1,192		1
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120	09/01/2002	SCHEDULED REDEMPTION		217,917	217,917	226,061	217,917	(7,811)	0	0	0	0	5,395		1
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262	09/01/2002	SCHEDULED REDEMPTION		28,840	28,840	29,676	28,840	(796)	0	0	0	0	252		1
31298V-L6-2	FED HOME LOAN MTG CORP GOLD #C58449	09/01/2002	SCHEDULED REDEMPTION		401	401	411	401	(10)	0	0	0	0	8		1
31298V-WB-9	FED HOME LOAN MTG CORP GOLD #C58742	09/01/2002	SCHEDULED REDEMPTION		568	568	583	568	(17)	0	0	0	0	11		1
31298V-WR-4	FED HOME LOAN MTG CORP GOLD #C58756	09/01/2002	SCHEDULED REDEMPTION		2,014	2,014	2,071	2,014	(54)	0	0	0	0	37		1
31298V-W9-4	FED HOME LOAN MTG CORP GOLD #C58772	08/06/2002	Various		1,014,055	966,387	1,005,193	1,003,680	(259)	0	0	10,375	10,375	13,989		1
31298V-XR-3	FED HOME LOAN MTG CORP GOLD #C58788	09/01/2002	SCHEDULED REDEMPTION		256	256	265	256	(9)	0	0	0	0	5		1
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846	09/01/2002	SCHEDULED REDEMPTION		10,602	10,602	10,857	10,602	(237)	0	0	0	0	199		1
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091	09/01/2002	Various		539,658	524,797	557,811	545,340	(10,952)	0	0	(5,682)	(5,682)	7,436		1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271	09/01/2002	SCHEDULED REDEMPTION		2,351	2,351	2,409	2,351	(55)	0	0	0	0	83		1
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301	09/01/2002	SCHEDULED REDEMPTION		163,461	163,461	168,088	163,461	(4,401)	0	0	0	0	5,045		1
31298W-LZ-6	FED HOME LOAN MTG CORP GOLD #C59344	09/01/2002	SCHEDULED REDEMPTION		15,620	15,620	16,049	15,620	(465)	0	0	0	0	101		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
31298X-BL-6	FED HOME LOAN MTG CORP GOLD #C59943	09/01/2002	SCHEDULED REDEMPTION		2,767,718	2,767,718	2,837,127	2,767,718	(68,027)	0	0	0	0	163,998		1
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019	09/01/2002	SCHEDULED REDEMPTION		47,664	47,664	49,035	47,664	(1,303)	0	0	0	0	912		1
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454	09/01/2002	SCHEDULED REDEMPTION		5,252	5,252	5,463	5,252	(207)	0	0	0	0	34		1
31298Y-X8-9	FED HOME LOAN MTG CORP GOLD #C60703	09/01/2002	SCHEDULED REDEMPTION		243,591	243,591	250,127	243,591	(6,221)	0	0	0	0	5,609		1
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951	09/01/2002	SCHEDULED REDEMPTION		141,441	141,441	144,888	141,441	(3,513)	0	0	0	0	1,730		1
31287L-CJ-9	FED HOME LOAN MTG CORP GOLD #C60973	07/11/2002	Various		4,875,150	4,726,048	4,720,506	4,690,858	(961)	0	0	184,292	184,292	37,482		1
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045	09/01/2002	SCHEDULED REDEMPTION		11,432	11,432	11,738	11,432	(296)	0	0	0	0	205		1
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241	09/01/2002	SCHEDULED REDEMPTION		2,107	2,107	2,192	2,107	(82)	0	0	0	0	1,462		1
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296	09/01/2002	SCHEDULED REDEMPTION		6,322	6,322	6,575	6,322	(246)	0	0	0	0	67		1
31287M-FJ-4	FED HOME LOAN MTG CORP GOLD #C61969	09/01/2002	SCHEDULED REDEMPTION		810,436	810,436	830,190	810,436	(19,813)	0	0	0	0	10,926		1
31287M-JB-7	FED HOME LOAN MTG CORP GOLD #C62058	09/01/2002	SCHEDULED REDEMPTION		61,028	61,028	62,516	61,028	(1,436)	0	0	0	0	2,322		1
31287M-P9-5	FED HOME LOAN MTG CORP GOLD #C62248	09/01/2002	SCHEDULED REDEMPTION		44,991	44,991	46,088	44,991	(1,069)	0	0	0	0	713		1
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874	09/01/2002	SCHEDULED REDEMPTION		54,325	54,325	55,842	54,325	(1,443)	0	0	0	0	1,479		1
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688	09/01/2002	SCHEDULED REDEMPTION		2,820	2,820	2,934	2,820	(110)	0	0	0	0	51		1
31287P-GQ-0	FED HOME LOAN MTG CORP GOLD #C63807	09/01/2002	SCHEDULED REDEMPTION		153,087	153,087	159,235	153,087	(5,946)	0	0	0	0	3,077		1
31287P-PR-8	FED HOME LOAN MTG CORP GOLD #C64032	09/01/2002	SCHEDULED REDEMPTION		12,044	12,044	12,527	12,044	(468)	0	0	0	0	202		1
31287Q-G6-2	FED HOME LOAN MTG CORP GOLD #C64721	09/01/2002	SCHEDULED REDEMPTION		210,346	210,346	213,665	210,346	(3,263)	0	0	0	0	4,461		1
31287Q-TG-6	FED HOME LOAN MTG CORP GOLD #C65051	09/01/2002	SCHEDULED REDEMPTION		227,476	227,476	233,824	227,476	(6,846)	0	0	0	0	1,989		1
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525	09/01/2002	SCHEDULED REDEMPTION		125,251	125,251	130,280	125,251	(4,866)	0	0	0	0	1,583		1
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333	09/01/2002	SCHEDULED REDEMPTION		70,041	70,041	72,854	70,041	(2,720)	0	0	0	0	465		1
31287S-BK-2	FED HOME LOAN MTG CORP GOLD #C66342	09/01/2002	SCHEDULED REDEMPTION		311,749	311,749	319,567	311,749	(7,656)	0	0	0	0	29,168		1
31287T-SL-0	FED HOME LOAN MTG CORP GOLD #C67723	09/10/2002	Various		5,207,623	4,989,174	5,177,827	5,171,452	(6,375)	0	0	36,171	36,171	43,512		1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934	09/01/2002	SCHEDULED REDEMPTION		105,906	105,906	109,662	105,906	(3,756)	0	0	0	0	1,761		1
31287U-JR-4	FED HOME LOAN MTG CORP GOLD #C68372	09/01/2002	SCHEDULED REDEMPTION		32,901	32,901	34,258	32,901	(1,357)	0	0	0	0	230		1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373	09/01/2002	SCHEDULED REDEMPTION		12,766	12,766	13,219	12,766	(453)	0	0	0	0	1,270		1
31287U-LG-5	FED HOME LOAN MTG CORP GOLD #C68427	09/01/2002	SCHEDULED REDEMPTION		192,340	192,340	203,039	192,340	(10,699)	0	0	0	0	1,880		1
31287U-MD-1	FED HOME LOAN MTG CORP GOLD #C68456	09/01/2002	SCHEDULED REDEMPTION		9,799	9,799	10,170	9,799	(371)	0	0	0	0	115		1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170	09/01/2002	SCHEDULED REDEMPTION		185,086	185,086	189,069	185,086	(6,525)	0	0	0	0	3,929		1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969	09/01/2002	SCHEDULED REDEMPTION		136,497	136,497	139,252	136,497	(4,051)	0	0	0	0	3,396		1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158	09/01/2002	SCHEDULED REDEMPTION		325,221	325,221	331,383	325,221	(9,249)	0	0	0	0	6,916		1
313975-DH-4	FED HOME LOAN MTG CORP GOLD #D36404	09/01/2002	SCHEDULED REDEMPTION		10,471	10,471	10,671	10,471	(289)	0	0	0	0	184		1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385	09/01/2002	SCHEDULED REDEMPTION		82,601	82,601	84,120	82,601	(2,220)	0	0	0	0	5,027		1
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957	09/01/2002	SCHEDULED REDEMPTION		306	306	318	306	(7)	0	0	0	0	6		1
3128FK-AY-1	FED HOME LOAN MTG CORP GOLD #D77223	09/01/2002	SCHEDULED REDEMPTION		20,191	20,191	19,216	20,191	1,278	0	0	0	0	329		1
3128FK-QV-0	FED HOME LOAN MTG CORP GOLD #D77668	09/01/2002	SCHEDULED REDEMPTION		2,413	2,413	2,297	2,413	86	0	0	0	0	714		1
3128DU-GK-5	FED HOME LOAN MTG CORP GOLD #D91102	09/01/2002	SCHEDULED REDEMPTION		33,178	33,178	32,811	33,178	423	0	0	0	0	1,460		1
31294J-CH-9	FED HOME LOAN MTG CORP GOLD #E00072	09/01/2002	SCHEDULED REDEMPTION		1,440	1,440	1,487	1,440	(42)	0	0	0	0	28		1
31294J-JR-0	FED HOME LOAN MTG CORP GOLD #E00272	09/01/2002	SCHEDULED REDEMPTION		78,747	78,747	77,861	78,747	731	0	0	0	0	1,329		1
31294J-JY-5	FED HOME LOAN MTG CORP GOLD #E00279	09/01/2002	SCHEDULED REDEMPTION		135,348	135,348	134,291	135,348	865	0	0	0	0	2,177		1
31294J-J3-3	FED HOME LOAN MTG CORP GOLD #E00282	09/01/2002	SCHEDULED REDEMPTION		129,429	129,429	127,593	129,429	1,902	0	0	0	0	2,314		1
31294J-KD-9	FED HOME LOAN MTG CORP GOLD #E00292	09/01/2002	SCHEDULED REDEMPTION		308,695	308,695	306,283	308,695	1,948	0	0	0	0	5,353		1
31294J-NZ-7	FED HOME LOAN MTG CORP GOLD #E00408	09/01/2002	SCHEDULED REDEMPTION		27,092	27,092	27,121	27,092	(34)	0	0	0	0	532		1
31294J-N8-7	FED HOME LOAN MTG CORP GOLD #E00415	09/01/2002	SCHEDULED REDEMPTION		131,459	131,459	130,342	131,459	1,299	0	0	0	0	1,887		1
31294J-RH-3	FED HOME LOAN MTG CORP GOLD #E00488	09/01/2002	SCHEDULED REDEMPTION		3,221	3,221	3,325	3,221	(95)	0	0	0	0	30		1
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498	09/01/2002	SCHEDULED REDEMPTION		3,336	3,336	3,445	3,336	(115)	0	0	0	0	47		1
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659	09/01/2002	SCHEDULED REDEMPTION		219,397	219,397	218,163	219,397	0	0	0	0	0	3,923		1
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754	09/01/2002	SCHEDULED REDEMPTION		37,061	37,061	38,265	37,061	(1,177)	0	0	0	0	641		1
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762	09/01/2002	SCHEDULED REDEMPTION		82,606	82,606	85,291	82,606	(2,925)	0	0	0	0	1,693		1
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799	09/01/2002	SCHEDULED REDEMPTION		31,273	31,273	32,290	31,273	(966)	0	0	0	0	514		1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947	09/01/2002	SCHEDULED REDEMPTION		124,206	124,206	128,513	124,206	(4,189)	0	0	0	0	2,905		1
31280F-SF-0	FED HOME LOAN MTG CORP GOLD #E61418	09/01/2002	SCHEDULED REDEMPTION		437,071	437,071	435,159	437,071	1,696	0	0	0	0	7,258		1
31280G-GJ-3	FED HOME LOAN MTG CORP GOLD #E62001	09/01/2002	SCHEDULED REDEMPTION		272,326	272,326	272,634	272,326	(353)	0	0	0	0	4,081		1
31280J-YS-7	FED HOME LOAN MTG CORP GOLD #E64321	09/01/2002	SCHEDULED REDEMPTION		51,266	51,266	51,096	51,266	204	0	0	0	0	621		1
31280K-R7-8	FED HOME LOAN MTG CORP GOLD #E65010	09/01/2002	SCHEDULED REDEMPTION		202	202	209	202	(6)	0	0	0	0	4		1
31280K-SR-3	FED HOME LOAN MTG CORP GOLD #E65028	09/01/2002	SCHEDULED REDEMPTION		755	755	779	755	(20)	0	0	0	0	12		1
31280M-L6-2	FED HOME LOAN MTG CORP GOLD #E66649	09/01/2002	SCHEDULED REDEMPTION		26,021	26,021	26,525	26,021	(388)	0	0	0	0	1,237		1
31280M-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773	09/01/2002	SCHEDULED REDEMPTION		12,906	12,906	13,156	12,906	(232)	0	0	0	0	291		1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496	09/01/2002	SCHEDULED REDEMPTION		46,867	46,867	45,267	46,867	1,303	0	0	0	0	1,379		1
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812	09/01/2002	SCHEDULED REDEMPTION		21,098	21,098	21,784	21,098	(734)	0	0	0	0	712		1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519	09/01/2002	SCHEDULED REDEMPTION		201,126	201,126	208,197	201,126	(5,569)	0	0	0	0	2,467		1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762	09/01/2002	SCHEDULED REDEMPTION		1,108	1,108	1,135	1,108	(28)	0	0	0	0	23		1

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800	09/01/2002	SCHEDULED REDEMPTION		39,709	39,709	40,280	39,709	(575)	0	0	0	0	883		1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848	09/01/2002	SCHEDULED REDEMPTION		1,108	1,108	1,135	1,108	(27)	0	0	0	0	25		1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097	09/01/2002	SCHEDULED REDEMPTION		230,603	230,603	237,230	230,603	(6,688)	0	0	0	0	5,159		1
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109	09/01/2002	SCHEDULED REDEMPTION		166,917	166,917	173,620	166,917	(6,558)	0	0	0	0	3,541		1
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131	09/01/2002	SCHEDULED REDEMPTION		791,180	791,180	819,817	791,180	(27,842)	0	0	0	0	15,883		1
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136	09/10/2002	Various		8,865,138	8,508,577	8,789,652	8,755,593	(64,410)	0	0	109,546	109,546	172,658		1
31283H-HZ-1	FED HOME LOAN MTG CORP GOLD #G01148	09/01/2002	SCHEDULED REDEMPTION		4,213	4,213	4,315	4,213	(107)	0	0	0	0	86		1
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158	09/01/2002	SCHEDULED REDEMPTION		1,806,307	1,806,307	1,866,277	1,806,307	(62,677)	0	0	0	0	38,233		1
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186	09/01/2002	SCHEDULED REDEMPTION		10,109	10,109	10,515	10,109	(394)	0	0	0	0	232		1
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243	09/01/2002	SCHEDULED REDEMPTION		132,305	132,305	137,618	132,305	(5,154)	0	0	0	0	2,856		1
31283H-PG-4	FED HOME LOAN MTG CORP GOLD #G01323	09/01/2002	SCHEDULED REDEMPTION		235,315	235,315	241,051	235,315	(5,707)	0	0	0	0	5,014		1
31283H-PZ-2	FED HOME LOAN MTG CORP GOLD #G01340	09/01/2002	SCHEDULED REDEMPTION		543,470	543,470	556,717	543,470	(13,324)	0	0	0	0	10,839		1
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354	09/01/2002	SCHEDULED REDEMPTION		117,730	117,730	121,235	117,730	(3,505)	0	0	0	0	2,303		1
31283J-J9-3	FED HOME LOAN MTG CORP GOLD #G10288	09/01/2002	SCHEDULED REDEMPTION		464,192	464,192	452,297	464,192	8,631	0	0	0	0	6,823		1
31283J-N4-9	FED HOME LOAN MTG CORP GOLD #G10411	09/01/2002	SCHEDULED REDEMPTION		664,143	664,143	642,549	664,143	23,641	0	0	0	0	9,987		1
31283J-PG-0	FED HOME LOAN MTG CORP GOLD #G10423	09/01/2002	SCHEDULED REDEMPTION		128,117	128,117	128,537	128,117	(501)	0	0	0	0	2,201		1
31283J-T2-7	FED HOME LOAN MTG CORP GOLD #G10569	09/01/2002	SCHEDULED REDEMPTION		129,560	129,560	132,334	129,560	(2,277)	0	0	0	0	2,299		1
31283J-WD-9	FED HOME LOAN MTG CORP GOLD #G10644	09/01/2002	SCHEDULED REDEMPTION		24,643	24,643	25,444	24,643	(830)	0	0	0	0	507		1
31283J-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735	09/01/2002	SCHEDULED REDEMPTION		426,238	426,238	438,359	426,238	(10,697)	0	0	0	0	9,022		1
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024	09/01/2002	SCHEDULED REDEMPTION		191,875	191,875	189,872	191,875	2,322	0	0	0	0	2,952		1
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030	09/01/2002	SCHEDULED REDEMPTION		355,769	355,769	352,067	355,769	4,692	0	0	0	0	6,111		1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054	09/01/2002	SCHEDULED REDEMPTION		261,703	261,703	255,651	261,703	5,211	0	0	0	0	4,987		1
31283Y-5R-5	FED HOME LOAN MTG CORP GOLD #P20057	09/01/2002	SCHEDULED REDEMPTION		202,878	202,878	200,722	202,878	2,169	0	0	0	0	2,392		1
31283Y-5T-1	FED HOME LOAN MTG CORP GOLD #P20059	09/01/2002	SCHEDULED REDEMPTION		3,335	3,335	3,300	3,335	28	0	0	0	0	59		1
31283Y-5X-2	FED HOME LOAN MTG CORP GOLD #P20063	09/01/2002	SCHEDULED REDEMPTION		5,139	5,139	5,084	5,139	47	0	0	0	0	91		1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064	09/01/2002	SCHEDULED REDEMPTION		11,290	11,290	11,029	11,290	215	0	0	0	0	2,602		1
31283Y-6N-3	FED HOME LOAN MTG CORP GOLD #P20078	09/01/2002	SCHEDULED REDEMPTION		267	267	264	267	2	0	0	0	0	296		1
31283Y-6Y-9	FED HOME LOAN MTG CORP GOLD #P20088	09/01/2002	SCHEDULED REDEMPTION		3,688	3,688	3,643	3,688	30	0	0	0	0	65		1
31283Y-AB-4	FED HOME LOAN MTG CORP GOLD #P20103	09/01/2002	SCHEDULED REDEMPTION		106,836	106,836	105,534	106,836	926	0	0	0	0	1,870		1
31283Y-DR-6	FED HOME LOAN MTG CORP GOLD #P20213	09/01/2002	SCHEDULED REDEMPTION		6,725	6,725	6,643	6,725	66	0	0	0	0	115		1
31283Y-FS-2	FED HOME LOAN MTG CORP GOLD #P20278	09/01/2002	SCHEDULED REDEMPTION		592,343	592,343	592,528	592,343	(130)	0	0	0	0	16,195		1
31360T-JS-5	FED NATL MTG ASSOC #015573	09/01/2002	SCHEDULED REDEMPTION		251	251	262	251	(12)	0	0	0	0	6		1
31361C-U9-0	FED NATL MTG ASSOC #027608	09/01/2002	SCHEDULED REDEMPTION		312	312	318	312	0	0	0	0	0	7		1
31361M-ML-0	FED NATL MTG ASSOC #035463	09/01/2002	SCHEDULED REDEMPTION		2,003	2,003	2,087	2,003	(112)	0	0	0	0	45		1
313615-F6-8	FED NATL MTG ASSOC #050589	09/01/2002	SCHEDULED REDEMPTION		4,567	4,567	4,604	4,567	0	0	0	0	0	83		1
313615-H4-1	FED NATL MTG ASSOC #050651	09/01/2002	SCHEDULED REDEMPTION		2,752	2,752	2,862	2,752	(161)	0	0	0	0	62		1
313615-L4-6	FED NATL MTG ASSOC #050747	09/01/2002	SCHEDULED REDEMPTION		598,167	598,167	595,924	598,167	1,269	0	0	0	0	13,998		1
313615-M3-7	FED NATL MTG ASSOC #050778	09/01/2002	SCHEDULED REDEMPTION		57,627	57,627	58,873	57,627	(1,110)	0	0	0	0	1,220		1
31362D-WJ-3	FED NATL MTG ASSOC #058249	09/01/2002	SCHEDULED REDEMPTION		83	83	86	83	0	0	0	0	0	2		1
31362F-UY-7	FED NATL MTG ASSOC #059999	09/01/2002	SCHEDULED REDEMPTION		578	578	600	578	(24)	0	0	0	0	13		1
31362T-WD-1	FED NATL MTG ASSOC #070844	09/01/2002	SCHEDULED REDEMPTION		1,419	1,419	1,489	1,419	(56)	0	0	0	0	35		1
313623-KG-4	FED NATL MTG ASSOC #076795	09/01/2002	SCHEDULED REDEMPTION		951	951	997	951	(48)	0	0	0	0	22		1
313623-2C-3	FED NATL MTG ASSOC #077271	09/01/2002	SCHEDULED REDEMPTION		8,174	8,174	8,490	8,174	0	0	0	0	0	140		1
31365D-CU-7	FED NATL MTG ASSOC #124383	09/01/2002	SCHEDULED REDEMPTION		93,211	93,211	92,316	93,211	807	0	0	0	0	1,355		1
31365D-JD-8	FED NATL MTG ASSOC #124560	09/01/2002	SCHEDULED REDEMPTION		8,880	8,880	9,126	8,880	(251)	0	0	0	0	198		1
31365D-MA-0	FED NATL MTG ASSOC #124653	09/01/2002	SCHEDULED REDEMPTION		1,491	1,491	1,549	1,491	(56)	0	0	0	0	34		1
31365D-T7-0	FED NATL MTG ASSOC #124874	09/01/2002	SCHEDULED REDEMPTION		580,997	580,997	578,819	580,997	1,229	0	0	0	0	13,388		1
31365R-4X-9	FED NATL MTG ASSOC #135938	09/01/2002	SCHEDULED REDEMPTION		631	631	662	631	(46)	0	0	0	0	14		1
31365T-2M-1	FED NATL MTG ASSOC #137680	09/01/2002	SCHEDULED REDEMPTION		1,791	1,791	1,864	1,791	(104)	0	0	0	0	36		1
31366G-YX-9	FED NATL MTG ASSOC #148426	09/01/2002	SCHEDULED REDEMPTION		1,347	1,347	1,403	1,347	(35)	0	0	0	0	19		1
31367U-2S-3	FED NATL MTG ASSOC #179985	09/01/2002	SCHEDULED REDEMPTION		3,933	3,933	4,083	3,933	(142)	0	0	0	0	50		1
31368B-RP-3	FED NATL MTG ASSOC #185094	09/01/2002	SCHEDULED REDEMPTION		46	46	47	46	(3)	0	0	0	0	1		1
31368H-BN-2	FED NATL MTG ASSOC #190045	09/01/2002	SCHEDULED REDEMPTION		18,133	18,133	18,981	18,133	(1,108)	0	0	0	0	511		1
31368H-H2-2	FED NATL MTG ASSOC #190249	09/01/2002	SCHEDULED REDEMPTION		8,928	8,928	8,846	8,928	87	0	0	0	0	189		1
31368H-KV-4	FED NATL MTG ASSOC #190308	08/06/2002	Various		552,397	527,040	547,274	544,517	(2,084)	0	0	7,880	7,880	7,686		1
31368H-UJ-0	FED NATL MTG ASSOC #190585	09/01/2002	SCHEDULED REDEMPTION		138,932	138,932	141,756	138,932	(2,301)	0	0	0	0	2,459		1
31368H-5U-3	FED NATL MTG ASSOC #190859	09/01/2002	SCHEDULED REDEMPTION		224,961	224,961	229,544	224,961	(3,424)	0	0	0	0	3,722		1
31369B-U8-6	FED NATL MTG ASSOC #205907	09/01/2002	SCHEDULED REDEMPTION		181,425	181,425	184,657	181,425	(3,353)	0	0	0	0	4,467		1
31371E-U6-0	FED NATL MTG ASSOC #250005	09/01/2002	SCHEDULED REDEMPTION		308,220	308,220	318,526	308,220	(9,841)	0	0	0	0	6,333		1
31371E-ZT-5	FED NATL MTG ASSOC #250154	09/01/2002	SCHEDULED REDEMPTION		44,806	44,806	46,045	44,806	(1,228)	0	0	0	0	1,140		1
31371E-5J-0	FED NATL MTG ASSOC #250249	09/01/2002	SCHEDULED REDEMPTION		3,572	3,572	3,746	3,572	(164)	0	0	0	0	29		1

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
31371E-5P-6	FED NATL MTG ASSOC #250254	09/01/2002	SCHEDULED REDEMPTION		3,507	3,507	3,714	3,507	(253)	0	0	0	0	79		1
31371F-JY-9	FED NATL MTG ASSOC #250579	09/01/2002	SCHEDULED REDEMPTION		16,739	16,739	16,942	16,739	(167)	0	0	0	0	319		1
31371G-TR-1	FED NATL MTG ASSOC #251760	09/01/2002	SCHEDULED REDEMPTION		9,259	9,259	9,196	9,259	0	0	0	0	0	168		1
31371G-XA-3	FED NATL MTG ASSOC #251873	09/01/2002	SCHEDULED REDEMPTION		7,235	7,235	7,065	7,235	153	0	0	0	0	80		1
31371G-2B-5	FED NATL MTG ASSOC #251970	09/01/2002	SCHEDULED REDEMPTION		2,999	2,999	2,928	2,999	62	0	0	0	0	314		1
31371H-E4-6	FED NATL MTG ASSOC #252255	09/01/2002	SCHEDULED REDEMPTION		10,507	10,507	10,022	10,507	501	0	0	0	0	201		1
31371H-GY-8	FED NATL MTG ASSOC #252315	09/01/2002	SCHEDULED REDEMPTION		34,370	34,370	32,657	34,370	1,541	0	0	0	0	634		1
31371H-JY-5	FED NATL MTG ASSOC #252379	09/01/2002	SCHEDULED REDEMPTION		351,523	351,523	333,453	351,523	16,135	0	0	0	0	4,983		1
31371H-YC-6	FED NATL MTG ASSOC #252807	09/01/2002	SCHEDULED REDEMPTION		9,858	9,858	10,448	9,858	(576)	0	0	0	0	1,114		1
31371H-2B-3	FED NATL MTG ASSOC #252870	09/01/2002	SCHEDULED REDEMPTION		57,676	57,676	57,334	57,676	861	0	0	0	0	1,192		1
31371H-4H-8	FED NATL MTG ASSOC #252924	09/01/2002	SCHEDULED REDEMPTION		67,551	67,551	65,229	67,551	2,252	0	0	0	0	1,502		1
31371J-BA-1	FED NATL MTG ASSOC #253033	09/01/2002	SCHEDULED REDEMPTION		125,536	125,536	130,361	125,536	(4,748)	0	0	0	0	2,649		1
31371J-BE-3	FED NATL MTG ASSOC #253037	09/01/2002	SCHEDULED REDEMPTION		33,312	33,312	34,591	33,312	(1,321)	0	0	0	0	708		1
31371J-BM-5	FED NATL MTG ASSOC #253044	09/01/2002	SCHEDULED REDEMPTION		13,586	13,586	13,713	13,586	(116)	0	0	0	0	261		1
31371J-DM-3	FED NATL MTG ASSOC #253108	09/01/2002	SCHEDULED REDEMPTION		9,674	9,674	9,924	9,674	(296)	0	0	0	0	217		1
31371J-DS-0	FED NATL MTG ASSOC #253113	09/01/2002	SCHEDULED REDEMPTION		300,952	300,952	312,506	300,952	(11,602)	0	0	0	0	6,399		1
31371J-E9-1	FED NATL MTG ASSOC #253160	09/01/2002	SCHEDULED REDEMPTION		5,128	5,128	5,325	5,128	(267)	0	0	0	0	102		1
31371J-GA-6	FED NATL MTG ASSOC #253193	09/01/2002	SCHEDULED REDEMPTION		44,310	44,310	44,670	44,310	(600)	0	0	0	0	873		1
31371J-ND-2	FED NATL MTG ASSOC #253388	09/01/2002	SCHEDULED REDEMPTION		14,476	14,476	14,612	14,476	(126)	0	0	0	0	323		1
31371J-NP-5	FED NATL MTG ASSOC #253398	09/10/2002	Various		722,752	685,698	726,680	718,251	(7,527)	0	0	4,500	4,500	14,733		1
31371J-NQ-3	FED NATL MTG ASSOC #253399	09/01/2002	SCHEDULED REDEMPTION		74,109	74,109	78,486	74,109	(6,394)	0	0	0	0	1,465		1
31371J-PW-8	FED NATL MTG ASSOC #253437	09/10/2002	Various		325,525	308,514	326,952	323,408	(3,143)	0	0	2,118	2,118	6,697		1
31371J-SC-9	FED NATL MTG ASSOC #253515	09/01/2002	SCHEDULED REDEMPTION		515,952	515,952	535,761	515,952	(20,402)	0	0	0	0	11,496		1
31371J-S6-2	FED NATL MTG ASSOC #253541	09/01/2002	SCHEDULED REDEMPTION		36,862	36,862	38,279	36,862	(1,387)	0	0	0	0	849		1
31371J-UE-2	FED NATL MTG ASSOC #253581	09/01/2002	SCHEDULED REDEMPTION		99,254	99,254	102,790	99,254	(3,528)	0	0	0	0	2,111		1
31371J-UT-9	FED NATL MTG ASSOC #253594	09/01/2002	SCHEDULED REDEMPTION		325,336	325,336	328,996	325,336	402	0	0	0	0	5,365		1
31371J-V4-3	FED NATL MTG ASSOC #253635	09/01/2002	SCHEDULED REDEMPTION		87,225	87,225	89,632	87,225	(2,593)	0	0	0	0	2,411		1
31371J-WC-4	FED NATL MTG ASSOC #253643	09/01/2002	SCHEDULED REDEMPTION		506,125	506,125	525,556	506,125	(20,116)	0	0	0	0	10,375		1
31371J-XA-7	FED NATL MTG ASSOC #253673	09/01/2002	SCHEDULED REDEMPTION		17,266	17,266	17,752	17,266	(717)	0	0	0	0	346		1
31371J-XB-5	FED NATL MTG ASSOC #253674	09/01/2002	SCHEDULED REDEMPTION		1,848	1,848	1,915	1,848	(83)	0	0	0	0	34		1
31371J-2Y-9	FED NATL MTG ASSOC #253791	09/01/2002	SCHEDULED REDEMPTION		63,937	63,937	66,394	63,937	(2,273)	0	0	0	0	876		1
31371J-3B-8	FED NATL MTG ASSOC #253794	09/01/2002	SCHEDULED REDEMPTION		291,631	291,631	295,398	291,631	(3,748)	0	0	0	0	49,032		1
31371J-3G-7	FED NATL MTG ASSOC #253799	09/01/2002	SCHEDULED REDEMPTION		91,694	91,694	93,600	91,694	(1,809)	0	0	0	0	1,586		1
31371J-3T-9	FED NATL MTG ASSOC #253810	09/01/2002	SCHEDULED REDEMPTION		48,453	48,453	50,315	48,453	(3,757)	0	0	0	0	797		1
31371J-5A-8	FED NATL MTG ASSOC #253841	09/01/2002	SCHEDULED REDEMPTION		248,348	248,348	249,163	248,348	(800)	0	0	0	0	43,603		1
31371J-5K-6	FED NATL MTG ASSOC #253850	09/01/2002	SCHEDULED REDEMPTION		41,338	41,338	42,895	41,338	(1,527)	0	0	0	0	767		1
31371J-7C-2	FED NATL MTG ASSOC #253891	09/01/2002	SCHEDULED REDEMPTION		169,788	169,788	175,485	169,788	(6,765)	0	0	0	0	2,830		1
31371K-AX-9	FED NATL MTG ASSOC #253922	09/01/2002	SCHEDULED REDEMPTION		2,105	2,105	2,164	2,105	(89)	0	0	0	0	42		1
31371K-BQ-3	FED NATL MTG ASSOC #253947	09/01/2002	SCHEDULED REDEMPTION		770,501	770,501	807,822	770,501	(33,524)	0	0	0	0	93,260		1
31371K-BS-9	FED NATL MTG ASSOC #253949	09/01/2002	Various		71,340	71,340	71,563	71,340	(216)	0	0	0	0	1,784		1
31371K-DV-0	FED NATL MTG ASSOC #254016	09/01/2002	SCHEDULED REDEMPTION		42,282	42,282	44,779	42,282	(2,454)	0	0	0	0	859		1
31371K-F9-7	FED NATL MTG ASSOC #254092	09/01/2002	SCHEDULED REDEMPTION		131,906	131,906	133,276	131,906	(1,328)	0	0	0	0	2,977		1
31371K-GU-9	FED NATL MTG ASSOC #254111	09/10/2002	Various		97,649	92,301	97,818	96,843	(876)	0	0	805	805	2,042		1
31371K-HT-1	FED NATL MTG ASSOC #254142	09/01/2002	SCHEDULED REDEMPTION		6,910	6,910	7,054	6,910	(133)	0	0	0	0	121		1
31371K-HV-6	FED NATL MTG ASSOC #254144	09/24/2002	Various		231,282	218,141	231,178	229,286	(1,665)	0	0	1,995	1,995	4,892		1
31371K-KL-4	FED NATL MTG ASSOC #254199	07/01/2002	Various		16,913	17,307	17,487	17,132	(348)	0	0	(220)	(220)	7,554		1
31371K-PU-9	FED NATL MTG ASSOC #254335	09/01/2002	SCHEDULED REDEMPTION		1,269,471	1,269,471	1,323,820	1,269,471	(53,565)	0	0	0	0	21,335		1
31371K-QR-5	FED NATL MTG ASSOC #254364	09/10/2002	Various		211,951	200,954	212,964	210,208	(2,574)	0	0	1,743	1,743	4,231		1
31371K-RR-4	FED NATL MTG ASSOC #254396	09/10/2002	Various		1,126,426	1,066,548	1,130,291	1,116,923	(12,429)	0	0	9,503	9,503	23,807		1
31371K-TB-7	FED NATL MTG ASSOC #254446	09/01/2002	SCHEDULED REDEMPTION		160,336	160,336	169,355	160,336	(9,019)	0	0	0	0	3,894		1
31371Q-YB-8	FED NATL MTG ASSOC #259106	09/01/2002	SCHEDULED REDEMPTION		1,375	1,375	1,428	1,375	(73)	0	0	0	0	31		1
31372N-XJ-8	FED NATL MTG ASSOC #277981	09/01/2002	SCHEDULED REDEMPTION		643	643	665	643	(20)	0	0	0	0	13		1
31372Q-KV-8	FED NATL MTG ASSOC #279408	09/01/2002	SCHEDULED REDEMPTION		16,143	16,143	16,441	16,143	(269)	0	0	0	0	378		1
31372R-NB-7	FED NATL MTG ASSOC #280386	09/01/2002	SCHEDULED REDEMPTION		76	76	79	76	(3)	0	0	0	0	40		1
31372T-RM-5	FED NATL MTG ASSOC #282292	09/01/2002	SCHEDULED REDEMPTION		76	76	78	76	(3)	0	0	0	0	2		1
31372X-3A-8	FED NATL MTG ASSOC #286193	09/01/2002	SCHEDULED REDEMPTION		86,192	86,192	85,626	86,192	493	0	0	0	0	1,392		1
31372Y-E2-2	FED NATL MTG ASSOC #286453	09/01/2002	SCHEDULED REDEMPTION		17,376	17,376	17,995	17,376	(693)	0	0	0	0	346		1
31373C-Z7-5	FED NATL MTG ASSOC #289766	09/01/2002	SCHEDULED REDEMPTION		246	246	255	246	(6)	0	0	0	0	4		1
31373D-EG-6	FED NATL MTG ASSOC #290035	09/01/2002	SCHEDULED REDEMPTION		241,634	241,634	241,774	241,634	(157)	0	0	0	0	4,038		1
31373G-R2-6	FED NATL MTG ASSOC #293105	09/01/2002	SCHEDULED REDEMPTION		36	36	37	36	(2)	0	0	0	0	1		1
31373H-DA-1	FED NATL MTG ASSOC #293597	09/01/2002	SCHEDULED REDEMPTION		32,523	32,523	33,682	32,523	(1,231)	0	0	0	0	218		1

SCHEDULE D - PART 4

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

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31373J-WD-0	FED NATL MTG ASSOC #295044	09/01/2002	SCHEDULED REDEMPTION		252	252	261	252	(8)	0	0	0	0	5		1
31373M-P5-8	FED NATL MTG ASSOC #297544	09/01/2002	SCHEDULED REDEMPTION		969	969	995	969	(28)	0	0	0	0	19		1
31373P-JK-5	FED NATL MTG ASSOC #299166	09/01/2002	SCHEDULED REDEMPTION		15,399	15,399	16,197	15,399	(1,057)	0	0	0	0	212		1
31373P-VP-0	FED NATL MTG ASSOC #299522	09/01/2002	SCHEDULED REDEMPTION		50	50	51	50	(3)	0	0	0	0	11		1
31373Q-GN-0	FED NATL MTG ASSOC #300005	09/01/2002	SCHEDULED REDEMPTION		2,054	2,054	2,175	2,054	(122)	0	0	0	0	37		1
31373T-AM-2	FED NATL MTG ASSOC #302512	09/01/2002	SCHEDULED REDEMPTION		7,532	7,532	7,740	7,532	(183)	0	0	0	0	155		1
31374D-T7-9	FED NATL MTG ASSOC #311174	09/01/2002	SCHEDULED REDEMPTION		1,002	1,002	1,061	1,002	(48)	0	0	0	0	57		1
31374E-5L-2	FED NATL MTG ASSOC #312351	09/01/2002	SCHEDULED REDEMPTION		9,555	9,555	9,896	9,555	(432)	0	0	0	0	172		1
31374F-JF-7	FED NATL MTG ASSOC #312662	09/01/2002	SCHEDULED REDEMPTION		10,178	10,178	10,541	10,178	(262)	0	0	0	0	413		1
31374J-RF-0	FED NATL MTG ASSOC #315586	09/01/2002	SCHEDULED REDEMPTION		144	144	148	144	(3)	0	0	0	0	100		1
31374Q-WD-3	FED NATL MTG ASSOC #321144	09/01/2002	SCHEDULED REDEMPTION		18,838	18,838	18,557	18,838	244	0	0	0	0	376		1
31374S-CE-9	FED NATL MTG ASSOC #322369	09/01/2002	SCHEDULED REDEMPTION		96	96	101	96	(5)	0	0	0	0	2		1
31374S-ZE-4	FED NATL MTG ASSOC #323041	09/01/2002	SCHEDULED REDEMPTION		370,602	370,602	377,927	370,602	(6,260)	0	0	0	0	7,121		1
31374T-DX-4	FED NATL MTG ASSOC #323318	09/01/2002	SCHEDULED REDEMPTION		3,973	3,973	4,054	3,973	(99)	0	0	0	0	85		1
31374T-D6-3	FED NATL MTG ASSOC #323325	09/01/2002	SCHEDULED REDEMPTION		9,798	9,798	9,652	9,798	153	0	0	0	0	219		1
31374T-YZ-6	FED NATL MTG ASSOC #323928	09/01/2002	SCHEDULED REDEMPTION		7,050	7,050	6,869	7,050	120	0	0	0	0	135		1
31374V-GU-2	FED NATL MTG ASSOC #325211	09/01/2002	SCHEDULED REDEMPTION		1,510	1,510	1,475	1,510	26	0	0	0	0	21		1
31374V-TB-0	FED NATL MTG ASSOC #325546	09/01/2002	SCHEDULED REDEMPTION		97,624	97,624	95,077	97,624	3,086	0	0	0	0	907		1
31374W-2H-4	FED NATL MTG ASSOC #326676	09/01/2002	SCHEDULED REDEMPTION		8,763	8,763	8,632	8,763	131	0	0	0	0	190		1
31374X-EU-0	FED NATL MTG ASSOC #326947	09/01/2002	SCHEDULED REDEMPTION		49,489	49,489	50,858	49,489	(1,341)	0	0	0	0	987		1
31375A-RK-7	FED NATL MTG ASSOC #329090	09/01/2002	SCHEDULED REDEMPTION		50,948	50,948	48,338	50,948	3,390	0	0	0	0	1,493		1
31375B-FN-2	FED NATL MTG ASSOC #329673	09/01/2002	SCHEDULED REDEMPTION		52,381	52,381	49,677	52,381	3,378	0	0	0	0	1,447		1
31375B-V3-8	FED NATL MTG ASSOC #330134	09/01/2002	SCHEDULED REDEMPTION		238,484	238,484	235,905	238,484	2,657	0	0	0	0	4,031		1
31375C-W7-6	FED NATL MTG ASSOC #331070	09/01/2002	SCHEDULED REDEMPTION		7,101	7,101	7,297	7,101	(184)	0	0	0	0	49		1
31375F-KV-9	FED NATL MTG ASSOC #333408	09/01/2002	SCHEDULED REDEMPTION		141,970	141,970	144,186	141,970	(2,270)	0	0	0	0	3,063		1
31375H-HH-0	FED NATL MTG ASSOC #335132	09/01/2002	SCHEDULED REDEMPTION		32	32	33	32	(1)	0	0	0	0	1		1
31375K-5E-3	FED NATL MTG ASSOC #337545	09/01/2002	SCHEDULED REDEMPTION		262,827	262,827	267,814	262,827	(5,240)	0	0	0	0	4,918		1
31375M-U9-2	FED NATL MTG ASSOC #339108	09/01/2002	SCHEDULED REDEMPTION		15,371	15,371	14,365	15,371	1,001	0	0	0	0	237		1
31375R-GA-4	FED NATL MTG ASSOC #342293	09/01/2002	SCHEDULED REDEMPTION		5,702	5,702	5,617	5,702	89	0	0	0	0	234		1
31375U-DJ-1	FED NATL MTG ASSOC #344905	09/01/2002	SCHEDULED REDEMPTION		82,573	82,573	77,962	82,573	4,144	0	0	0	0	1,156		1
31375X-QE-2	FED NATL MTG ASSOC #347953	09/01/2002	SCHEDULED REDEMPTION		36,190	36,190	36,598	36,190	37	0	0	0	0	1,541		1
31376A-EY-0	FED NATL MTG ASSOC #349451	09/01/2002	SCHEDULED REDEMPTION		1,185	1,185	1,120	1,185	115	0	0	0	0	19		1
31376C-BM-5	FED NATL MTG ASSOC #351144	09/01/2002	SCHEDULED REDEMPTION		4,379	4,379	4,535	4,379	(149)	0	0	0	0	124		1
31376C-GZ-1	FED NATL MTG ASSOC #351316	09/01/2002	SCHEDULED REDEMPTION		202,869	202,869	201,125	202,869	1,866	0	0	0	0	6,732		1
31376C-UE-2	FED NATL MTG ASSOC #351681	09/01/2002	SCHEDULED REDEMPTION		39	39	41	39	(2)	0	0	0	0	1		1
31376J-TE-9	FED NATL MTG ASSOC #357049	09/01/2002	SCHEDULED REDEMPTION		20,057	20,057	20,828	20,057	(758)	0	0	0	0	386		1
31376M-G6-3	FED NATL MTG ASSOC #359421	09/01/2002	SCHEDULED REDEMPTION		72,418	72,418	69,372	72,418	3,549	0	0	0	0	916		1
31376T-DJ-3	FED NATL MTG ASSOC #364705	09/01/2002	SCHEDULED REDEMPTION		2,480	2,480	2,548	2,480	(73)	0	0	0	0	47		1
31377A-XU-6	FED NATL MTG ASSOC #371591	09/01/2002	SCHEDULED REDEMPTION		56,215	56,215	57,084	56,215	(794)	0	0	0	0	1,095		1
31377C-3D-3	FED NATL MTG ASSOC #373496	09/01/2002	SCHEDULED REDEMPTION		8,722	8,722	8,645	8,722	75	0	0	0	0	330		1
31377D-LW-9	FED NATL MTG ASSOC #373941	09/01/2002	SCHEDULED REDEMPTION		44,802	44,802	44,328	44,802	454	0	0	0	0	739		1
31377K-TG-0	FED NATL MTG ASSOC #379551	09/01/2002	SCHEDULED REDEMPTION		19,153	19,153	18,877	19,153	212	0	0	0	0	548		1
31378H-KV-2	FED NATL MTG ASSOC #399108	09/01/2002	SCHEDULED REDEMPTION		7,756	7,756	7,850	7,756	(80)	0	0	0	0	127		1
31378H-QU-8	FED NATL MTG ASSOC #399267	09/01/2002	SCHEDULED REDEMPTION		33,379	33,379	33,515	33,379	(165)	0	0	0	0	3,275		1
31378J-NN-3	FED NATL MTG ASSOC #400097	09/01/2002	SCHEDULED REDEMPTION		121,524	121,524	125,084	121,524	(3,069)	0	0	0	0	3,195		1
31378L-3K-6	FED NATL MTG ASSOC #402302	09/01/2002	SCHEDULED REDEMPTION		144,046	144,046	142,943	144,046	1,171	0	0	0	0	2,824		1
31378U-B5-0	FED NATL MTG ASSOC #408760	09/01/2002	SCHEDULED REDEMPTION		75,845	75,845	76,912	75,845	(891)	0	0	0	0	1,449		1
31378U-KX-9	FED NATL MTG ASSOC #409010	09/01/2002	SCHEDULED REDEMPTION		3,521	3,521	3,431	3,521	65	0	0	0	0	62		1
31378W-4P-0	FED NATL MTG ASSOC #411330	09/01/2002	SCHEDULED REDEMPTION		9,341	9,341	9,454	9,341	(87)	0	0	0	0	203		1
31379B-T4-5	FED NATL MTG ASSOC #414671	09/01/2002	SCHEDULED REDEMPTION		5,710	5,710	5,628	5,710	77	0	0	0	0	89		1
31379B-YU-1	FED NATL MTG ASSOC #414823	09/01/2002	SCHEDULED REDEMPTION		25,824	25,824	24,631	25,824	1,234	0	0	0	0	282		1
31379B-Y5-6	FED NATL MTG ASSOC #414832	09/01/2002	SCHEDULED REDEMPTION		112	112	117	112	(15)	0	0	0	0	2		1
31379C-X7-1	FED NATL MTG ASSOC #415702	09/01/2002	SCHEDULED REDEMPTION		205,380	205,380	208,268	205,380	(2,309)	0	0	0	0	6,018		1
31379D-LU-1	FED NATL MTG ASSOC #416239	09/01/2002	SCHEDULED REDEMPTION		57,394	57,394	55,815	57,394	1,424	0	0	0	0	1,153		1
31379E-BL-0	FED NATL MTG ASSOC #416843	09/01/2002	SCHEDULED REDEMPTION		30,916	30,916	30,472	30,916	364	0	0	0	0	444		1
31379F-QS-6	FED NATL MTG ASSOC #418165	09/01/2002	SCHEDULED REDEMPTION		46,121	46,121	46,770	46,121	(500)	0	0	0	0	896		1
31379F-5Q-3	FED NATL MTG ASSOC #418555	09/01/2002	SCHEDULED REDEMPTION		5,629	5,629	5,697	5,629	(54)	0	0	0	0	129		1
31379H-D3-1	FED NATL MTG ASSOC #419622	09/01/2002	SCHEDULED REDEMPTION		7,605	7,605	7,626	7,605	(18)	0	0	0	0	115		1
31379H-VS-6	FED NATL MTG ASSOC #420125	09/01/2002	SCHEDULED REDEMPTION		20,105	20,105	20,807	20,105	(641)	0	0	0	0	402		1
31379J-G6-7	FED NATL MTG ASSOC #420621	09/01/2002	SCHEDULED REDEMPTION		2,632	2,632	2,700	2,632	(56)	0	0	0	0	50		1
31379L-UL-3	FED NATL MTG ASSOC #422787	09/01/2002	SCHEDULED REDEMPTION		47,703	47,703	48,603	47,703	(859)	0	0	0	0	1,282		1

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
31379Q-WV-8	FED NATL MTG ASSOC #426460	09/01/2002	SCHEDULED REDEMPTION		389,658	389,658	362,078	389,658	24,196	0	0	0	0	5,108		1
31379R-WX-2	FED NATL MTG ASSOC #427362	09/01/2002	SCHEDULED REDEMPTION		101,468	101,468	102,057	101,468	(540)	0	0	0	0	3,617		1
31379S-KX-3	FED NATL MTG ASSOC #427910	09/01/2002	SCHEDULED REDEMPTION		1,292	1,292	1,308	1,292	(13)	0	0	0	0	47		1
31379T-E2-6	FED NATL MTG ASSOC #428653	09/01/2002	SCHEDULED REDEMPTION		187,049	187,049	191,815	187,049	(5,183)	0	0	0	0	4,289		1
31379T-MP-6	FED NATL MTG ASSOC #428866	09/01/2002	SCHEDULED REDEMPTION		205,062	205,062	211,919	205,062	(6,023)	0	0	0	0	3,320		1
31379T-2S-2	FED NATL MTG ASSOC #429285	09/01/2002	SCHEDULED REDEMPTION		107,584	107,584	108,165	107,584	(496)	0	0	0	0	1,820		1
31379U-FF-3	FED NATL MTG ASSOC #429566	09/01/2002	SCHEDULED REDEMPTION		56,025	56,025	55,597	56,025	426	0	0	0	0	569		1
31379U-GV-7	FED NATL MTG ASSOC #429612	09/01/2002	SCHEDULED REDEMPTION		8,145	8,145	8,167	8,145	(19)	0	0	0	0	122		1
31379U-S5-1	FED NATL MTG ASSOC #429940	09/01/2002	SCHEDULED REDEMPTION		14,760	14,760	14,801	14,760	(31)	0	0	0	0	171		1
31379U-4Q-1	FED NATL MTG ASSOC #430231	09/01/2002	SCHEDULED REDEMPTION		7,940	7,940	7,822	7,940	105	0	0	0	0	256		1
31379V-XH-7	FED NATL MTG ASSOC #430980	09/01/2002	SCHEDULED REDEMPTION		376,032	376,032	377,560	376,032	(1,376)	0	0	0	0	8,519		1
31379V-XL-8	FED NATL MTG ASSOC #430983	09/01/2002	SCHEDULED REDEMPTION		1,018	1,018	1,011	1,018	8	0	0	0	0	62		1
31379Y-EA-7	FED NATL MTG ASSOC #433129	09/01/2002	SCHEDULED REDEMPTION		20,536	20,536	20,379	20,536	153	0	0	0	0	735		1
31379Y-M9-1	FED NATL MTG ASSOC #433384	09/01/2002	SCHEDULED REDEMPTION		18,452	18,452	18,311	18,452	146	0	0	0	0	591		1
31379Y-6V-0	FED NATL MTG ASSOC #433884	09/01/2002	SCHEDULED REDEMPTION		1,279	1,279	1,269	1,279	9	0	0	0	0	25		1
31380H-M4-6	FED NATL MTG ASSOC #440579	09/01/2002	SCHEDULED REDEMPTION		11,247	11,247	11,080	11,247	161	0	0	0	0	452		1
31380J-V4-2	FED NATL MTG ASSOC #441735	09/01/2002	SCHEDULED REDEMPTION		47,605	47,605	48,819	47,605	(1,024)	0	0	0	0	3,301		1
31380M-DF-0	FED NATL MTG ASSOC #443902	09/01/2002	SCHEDULED REDEMPTION		18,582	18,582	18,304	18,582	257	0	0	0	0	288		1
31380M-MC-7	FED NATL MTG ASSOC #444155	09/01/2002	SCHEDULED REDEMPTION		4,855	4,855	4,670	4,855	155	0	0	0	0	66		1
31380N-TJ-3	FED NATL MTG ASSOC #445253	07/01/2002	Various		638,930	631,410	606,154	623,559	156	0	0	15,371	15,371	4,497		1
31380P-A3-3	FED NATL MTG ASSOC #445626	09/01/2002	SCHEDULED REDEMPTION		3,824	3,824	3,678	3,824	130	0	0	0	0	54		1
31380Q-V7-9	FED NATL MTG ASSOC #447138	09/01/2002	SCHEDULED REDEMPTION		12,254	12,254	12,725	12,254	(620)	0	0	0	0	394		1
31380Q-WF-0	FED NATL MTG ASSOC #447146	09/01/2002	SCHEDULED REDEMPTION		6,201	6,201	5,988	6,201	232	0	0	0	0	146		1
31380R-HZ-1	FED NATL MTG ASSOC #447648	09/01/2002	SCHEDULED REDEMPTION		420,293	420,293	434,347	420,293	(13,843)	0	0	0	0	7,243		1
31380R-K6-1	FED NATL MTG ASSOC #447717	07/01/2002	Various		640,711	633,081	607,758	625,111	64	0	0	15,600	15,600	4,527		1
31380R-U4-5	FED NATL MTG ASSOC #448003	09/01/2002	SCHEDULED REDEMPTION		6,191	6,191	6,301	6,191	(89)	0	0	0	0	73		1
31380R-WE-1	FED NATL MTG ASSOC #448045	09/01/2002	SCHEDULED REDEMPTION		421	421	433	421	(19)	0	0	0	0	6		1
31380S-CR-2	FED NATL MTG ASSOC #448380	09/01/2002	SCHEDULED REDEMPTION		59,953	59,953	60,600	59,953	(470)	0	0	0	0	970		1
31380T-FW-6	FED NATL MTG ASSOC #449381	09/01/2002	SCHEDULED REDEMPTION		1,118	1,118	1,157	1,118	(37)	0	0	0	0	22		1
31380U-PD-4	FED NATL MTG ASSOC #450520	09/01/2002	SCHEDULED REDEMPTION		29,324	29,324	28,201	29,324	1,017	0	0	0	0	797		1
31380U-SC-3	FED NATL MTG ASSOC #450615	07/01/2002	Various		640,310	632,727	607,418	624,857	106	0	0	15,453	15,453	4,516		1
31380U-ZA-9	FED NATL MTG ASSOC #450837	09/01/2002	SCHEDULED REDEMPTION		8,940	8,940	8,731	8,940	189	0	0	0	0	259		1
31380W-V6-8	FED NATL MTG ASSOC #452537	09/01/2002	SCHEDULED REDEMPTION		3,673	3,673	3,533	3,673	131	0	0	0	0	49		1
31380X-KS-0	FED NATL MTG ASSOC #453105	09/01/2002	SCHEDULED REDEMPTION		212,810	212,810	213,508	212,810	(629)	0	0	0	0	5,020		1
31380X-LC-4	FED NATL MTG ASSOC #453123	07/01/2002	Various		992,096	980,223	941,014	968,196	35	0	0	23,900	23,900	7,023		1
31381A-E5-6	FED NATL MTG ASSOC #454756	09/01/2002	SCHEDULED REDEMPTION		15,271	15,271	14,501	15,271	730	0	0	0	0	216		1
31381A-KQ-3	FED NATL MTG ASSOC #454903	07/01/2002	Various		349,264	345,221	331,412	341,019	155	0	0	8,245	8,245	2,444		1
31381A-ME-8	FED NATL MTG ASSOC #454957	09/01/2002	SCHEDULED REDEMPTION		13,489	13,489	13,534	13,489	(38)	0	0	0	0	303		1
31381C-BN-6	FED NATL MTG ASSOC #456445	09/01/2002	SCHEDULED REDEMPTION		32,994	32,994	33,349	32,994	(276)	0	0	0	0	580		1
31381C-P5-0	FED NATL MTG ASSOC #456844	09/01/2002	SCHEDULED REDEMPTION		4,138	4,138	3,979	4,138	132	0	0	0	0	57		1
31381F-VB-3	FED NATL MTG ASSOC #459710	09/01/2002	SCHEDULED REDEMPTION		1,650	1,650	1,587	1,650	48	0	0	0	0	23		1
31381F-WZ-9	FED NATL MTG ASSOC #459764	09/01/2002	SCHEDULED REDEMPTION		2,406	2,406	2,322	2,406	81	0	0	0	0	30		1
31382D-GZ-1	FED NATL MTG ASSOC #479116	09/01/2002	SCHEDULED REDEMPTION		4,144	4,144	3,985	4,144	132	0	0	0	0	79		1
31382D-XB-5	FED NATL MTG ASSOC #479574	09/01/2002	SCHEDULED REDEMPTION		1,864	1,864	1,919	1,864	(64)	0	0	0	0	225		1
31382E-MC-3	FED NATL MTG ASSOC #480155	09/01/2002	SCHEDULED REDEMPTION		11,428	11,428	10,990	11,428	377	0	0	0	0	132		1
31382E-RM-6	FED NATL MTG ASSOC #480292	09/01/2002	SCHEDULED REDEMPTION		8,622	8,622	8,493	8,622	111	0	0	0	0	61		1
31382E-R6-1	FED NATL MTG ASSOC #480309	09/01/2002	SCHEDULED REDEMPTION		74,819	74,819	72,201	74,819	2,220	0	0	0	0	1,378		1
31382F-4A-4	FED NATL MTG ASSOC #481517	09/01/2002	SCHEDULED REDEMPTION		4,449	4,449	4,278	4,449	149	0	0	0	0	63		1
31382G-Z6-7	FED NATL MTG ASSOC #482365	09/01/2002	SCHEDULED REDEMPTION		16,220	16,220	15,978	16,220	239	0	0	0	0	292		1
31382L-X4-3	FED NATL MTG ASSOC #485899	09/01/2002	SCHEDULED REDEMPTION		1,938	1,938	1,870	1,938	66	0	0	0	0	59		1
31382M-JY-1	FED NATL MTG ASSOC #486379	09/01/2002	SCHEDULED REDEMPTION		9,991	9,991	9,641	9,991	398	0	0	0	0	232		1
31382N-LN-0	FED NATL MTG ASSOC #487333	09/01/2002	SCHEDULED REDEMPTION		6,124	6,124	5,910	6,124	246	0	0	0	0	100		1
31382Q-G8-2	FED NATL MTG ASSOC #489023	09/01/2002	SCHEDULED REDEMPTION		969	969	892	969	68	0	0	0	0	14		1
31382Q-KY-0	FED NATL MTG ASSOC #489111	09/01/2002	SCHEDULED REDEMPTION		3,409	3,409	3,245	3,409	138	0	0	0	0	65		1
31382R-3Y-7	FED NATL MTG ASSOC #490515	09/01/2002	SCHEDULED REDEMPTION		60,989	60,989	58,316	60,989	2,735	0	0	0	0	1,239		1
31382S-AM-3	FED NATL MTG ASSOC #490612	09/01/2002	SCHEDULED REDEMPTION		59,459	59,459	57,378	59,459	2,126	0	0	0	0	863		1
31382S-BQ-3	FED NATL MTG ASSOC #490647	09/01/2002	SCHEDULED REDEMPTION		5,381	5,381	5,588	5,381	(202)	0	0	0	0	94		1
31382S-F6-3	FED NATL MTG ASSOC #490789	07/01/2002	Various		789,872	780,511	749,290	770,740	125	0	0	19,131	19,131	5,572		1
31382U-LP-9	FED NATL MTG ASSOC #492734	09/01/2002	SCHEDULED REDEMPTION		32,206	32,206	30,707	32,206	1,577	0	0	0	0	709		1
31382U-QY-5	FED NATL MTG ASSOC #492871	09/01/2002	SCHEDULED REDEMPTION		143,723	143,723	142,735	143,723	0	0	0	0	0	1,287		1
31382V-AE-4	FED NATL MTG ASSOC #493305	07/01/2002	Various		508,079	502,000	481,920	495,718	17	0	0	12,361	12,361	3,596		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
31382W-DR-0	FED NATL MTG ASSOC #494312	09/01/2002	SCHEDULED REDEMPTION		5,813	5,813	5,750	5,813	56	0	0	0	0	524		1
31382W-FM-9	FED NATL MTG ASSOC #494372	09/01/2002	SCHEDULED REDEMPTION		2,415	2,415	2,303	2,415	121	0	0	0	0	65		1
31382W-SR-4	FED NATL MTG ASSOC #494728	09/01/2002	SCHEDULED REDEMPTION		10,205	10,205	9,729	10,205	441	0	0	0	0	123		1
31382W-5U-2	FED NATL MTG ASSOC #495059	09/01/2002	SCHEDULED REDEMPTION		21,483	21,483	22,302	21,483	(1,102)	0	0	0	0	287		1
31382X-XK-1	FED NATL MTG ASSOC #495782	09/01/2002	SCHEDULED REDEMPTION		4,340	4,340	4,338	4,340	1	0	0	0	0	185		1
31383A-XF-1	FED NATL MTG ASSOC #497578	09/01/2002	SCHEDULED REDEMPTION		4,144	4,144	4,304	4,144	(156)	0	0	0	0	387		1
31383C-AK-1	FED NATL MTG ASSOC #498710	09/01/2002	SCHEDULED REDEMPTION		87	87	90	87	(5)	0	0	0	0	142		1
31383D-3C-5	FED NATL MTG ASSOC #500395	09/01/2002	SCHEDULED REDEMPTION		18,897	18,897	19,617	18,897	(837)	0	0	0	0	390		1
31383E-AG-6	FED NATL MTG ASSOC #500507	07/01/2002	Various		1,247,425	1,232,489	1,183,189	1,218,761	31	0	0	28,663	28,663	8,832		1
31383E-CU-3	FED NATL MTG ASSOC #500583	09/01/2002	SCHEDULED REDEMPTION		15,924	15,924	15,095	15,924	808	0	0	0	0	198		1
31383E-DG-3	FED NATL MTG ASSOC #500603	07/01/2002	Various		824,416	814,539	781,958	804,082	23	0	0	20,334	20,334	5,838		1
31383E-HX-2	FED NATL MTG ASSOC #500746	09/01/2002	SCHEDULED REDEMPTION		34,385	34,385	33,203	34,385	1,584	0	0	0	0	475		1
31383E-XP-1	FED NATL MTG ASSOC #501186	09/01/2002	SCHEDULED REDEMPTION		80,458	80,458	76,932	80,458	3,646	0	0	0	0	2,106		1
31383E-2T-7	FED NATL MTG ASSOC #501286	09/01/2002	SCHEDULED REDEMPTION		20,190	20,190	18,858	20,190	1,239	0	0	0	0	499		1
31383G-BQ-8	FED NATL MTG ASSOC #502347	09/01/2002	SCHEDULED REDEMPTION		42,303	42,303	41,847	42,303	346	0	0	0	0	699		1
31383G-C6-1	FED NATL MTG ASSOC #502393	08/06/2002	Various		826,528	784,010	814,110	812,617	465	0	0	13,911	13,911	11,911		1
31383G-U2-0	FED NATL MTG ASSOC #502901	08/13/2002	Various		5	179	178	180	0	0	0	(175)	(175)	2		1
31383G-U6-1	FED NATL MTG ASSOC #502905	07/01/2002	Various		1,366,111	1,349,816	1,295,823	1,334,541	101	0	0	31,570	31,570	9,659		1
31383H-6N-9	FED NATL MTG ASSOC #504077	09/01/2002	SCHEDULED REDEMPTION		36,935	36,935	35,757	36,935	1,135	0	0	0	0	672		1
31383J-RT-9	FED NATL MTG ASSOC #504598	07/01/2002	Various		750,569	741,583	711,919	732,963	24	0	0	17,606	17,606	5,314		1
31383K-AW-7	FED NATL MTG ASSOC #505021	09/01/2002	SCHEDULED REDEMPTION		25,530	25,530	25,738	25,530	0	0	0	0	0	337		1
31383K-CE-5	FED NATL MTG ASSOC #505069	09/01/2002	SCHEDULED REDEMPTION		70,350	70,350	68,547	70,350	1,171	0	0	0	0	1,088		1
31383K-EP-8	FED NATL MTG ASSOC #505142	09/01/2002	SCHEDULED REDEMPTION		216,570	216,570	213,338	216,570	3,084	0	0	0	0	5,940		1
31383L-CG-8	FED NATL MTG ASSOC #505971	09/01/2002	SCHEDULED REDEMPTION		21,196	21,196	20,967	21,196	227	0	0	0	0	357		1
31383L-FX-8	FED NATL MTG ASSOC #506082	09/01/2002	SCHEDULED REDEMPTION		609,564	609,564	589,562	609,564	19,724	0	0	0	0	13,543		1
31383P-L5-3	FED NATL MTG ASSOC #508948	09/01/2002	SCHEDULED REDEMPTION		66,859	66,859	69,408	66,859	(3,864)	0	0	0	0	942		1
31383P-7K-6	FED NATL MTG ASSOC #509498	09/01/2002	SCHEDULED REDEMPTION		11,820	11,820	11,414	11,820	317	0	0	0	0	128		1
31383R-CA-8	FED NATL MTG ASSOC #510465	09/01/2002	SCHEDULED REDEMPTION		215,148	215,148	208,088	215,148	6,277	0	0	0	0	4,775		1
31383S-FY-1	FED NATL MTG ASSOC #511483	09/01/2002	SCHEDULED REDEMPTION		19,901	19,901	20,660	19,901	(1,163)	0	0	0	0	273		1
31383S-QG-8	FED NATL MTG ASSOC #511755	09/01/2002	SCHEDULED REDEMPTION		980	980	1,010	980	(43)	0	0	0	0	153		1
31383S-SB-7	FED NATL MTG ASSOC #511814	09/01/2002	SCHEDULED REDEMPTION		22,731	22,731	23,605	22,731	(856)	0	0	0	0	865		1
31383S-3C-2	FED NATL MTG ASSOC #512095	09/01/2002	SCHEDULED REDEMPTION		93,278	93,278	93,191	93,278	79	0	0	0	0	2,092		1
31383S-3D-0	FED NATL MTG ASSOC #512096	09/01/2002	SCHEDULED REDEMPTION		2,135	2,135	2,217	2,135	(128)	0	0	0	0	35		1
31383S-3G-3	FED NATL MTG ASSOC #512099	09/01/2002	SCHEDULED REDEMPTION		4,298	4,298	4,099	4,298	185	0	0	0	0	145		1
31383T-D6-2	FED NATL MTG ASSOC #512325	09/01/2002	SCHEDULED REDEMPTION		8,724	8,724	9,060	8,724	(499)	0	0	0	0	146		1
31383T-D9-6	FED NATL MTG ASSOC #512328	09/01/2002	SCHEDULED REDEMPTION		69,829	69,829	67,538	69,829	2,421	0	0	0	0	1,545		1
31383T-KR-8	FED NATL MTG ASSOC #512504	09/01/2002	SCHEDULED REDEMPTION		12,587	12,587	13,067	12,587	(859)	0	0	0	0	379		1
31383U-MV-4	FED NATL MTG ASSOC #513472	09/01/2002	SCHEDULED REDEMPTION		213,879	213,879	216,018	213,879	(1,907)	0	0	0	0	2,525		1
31383U-W4-3	FED NATL MTG ASSOC #513767	09/01/2002	SCHEDULED REDEMPTION		38,669	38,669	39,056	38,669	(370)	0	0	0	0	359		1
31383V-B8-5	FED NATL MTG ASSOC #514063	09/01/2002	SCHEDULED REDEMPTION		101,902	101,902	98,559	101,902	3,469	0	0	0	0	3,436		1
31383W-N7-2	FED NATL MTG ASSOC #515314	09/01/2002	SCHEDULED REDEMPTION		280	280	280	280	0	0	0	0	0	5		1
31383W-3X-7	FED NATL MTG ASSOC #515714	09/01/2002	SCHEDULED REDEMPTION		75,468	75,468	72,873	75,468	2,315	0	0	0	0	1,107		1
31383Y-C4-7	FED NATL MTG ASSOC #516791	09/01/2002	SCHEDULED REDEMPTION		2,873	2,873	2,954	2,873	(167)	0	0	0	0	144		1
31383Y-QW-0	FED NATL MTG ASSOC #517169	09/01/2002	SCHEDULED REDEMPTION		7,766	7,766	7,838	7,766	(60)	0	0	0	0	499		1
31383Y-QX-8	FED NATL MTG ASSOC #517170	09/01/2002	SCHEDULED REDEMPTION		61,230	61,230	61,804	61,230	(561)	0	0	0	0	831		1
31384A-GV-4	FED NATL MTG ASSOC #517812	09/01/2002	SCHEDULED REDEMPTION		1,358	1,358	1,410	1,358	(62)	0	0	0	0	59		1
31384A-G8-5	FED NATL MTG ASSOC #517823	09/01/2002	SCHEDULED REDEMPTION		1,659	1,659	1,722	1,659	(80)	0	0	0	0	57		1
31384C-K2-9	FED NATL MTG ASSOC #519713	09/01/2002	SCHEDULED REDEMPTION		205,078	205,078	214,146	205,078	(9,068)	0	0	0	0	2,565		1
31384D-B4-3	FED NATL MTG ASSOC #520359	09/01/2002	SCHEDULED REDEMPTION		64	64	66	64	(3)	0	0	0	0	1		1
31384D-LN-0	FED NATL MTG ASSOC #520633	09/01/2002	SCHEDULED REDEMPTION		14,127	14,127	14,524	14,127	(657)	0	0	0	0	430		1
31384D-XK-3	FED NATL MTG ASSOC #520982	09/10/2002	Various		3,761,807	3,570,080	3,783,448	3,741,267	(37,374)	0	0	20,540	20,540	83,305		1
31384E-AE-0	FED NATL MTG ASSOC #521205	09/01/2002	SCHEDULED REDEMPTION		2,728	2,728	2,833	2,728	(102)	0	0	0	0	77		1
31384E-GJ-3	FED NATL MTG ASSOC #521401	09/01/2002	SCHEDULED REDEMPTION		38	38	39	38	(2)	0	0	0	0	25		1
31384F-C6-2	FED NATL MTG ASSOC #522193	09/01/2002	SCHEDULED REDEMPTION		614	614	593	614	24	0	0	0	0	11		1
31384F-MB-0	FED NATL MTG ASSOC #522454	09/01/2002	SCHEDULED REDEMPTION		2,603	2,603	2,458	2,603	143	0	0	0	0	125		1
31384F-TT-4	FED NATL MTG ASSOC #522662	09/01/2002	SCHEDULED REDEMPTION		8,592	8,592	8,589	8,592	3	0	0	0	0	115		1
31384F-W4-5	FED NATL MTG ASSOC #522767	09/01/2002	SCHEDULED REDEMPTION		3,099	3,099	3,192	3,099	(98)	0	0	0	0	263		1
31384F-XM-4	FED NATL MTG ASSOC #522784	09/01/2002	SCHEDULED REDEMPTION		1,771	1,771	1,824	1,771	(65)	0	0	0	0	209		1
31384F-XR-3	FED NATL MTG ASSOC #522788	09/01/2002	SCHEDULED REDEMPTION		131	131	135	131	(5)	0	0	0	0	2		1
31384F-YY-7	FED NATL MTG ASSOC #522827	09/01/2002	SCHEDULED REDEMPTION		69,617	69,617	71,063	69,617	(1,404)	0	0	0	0	757		1
31384F-YZ-4	FED NATL MTG ASSOC #522828	09/01/2002	SCHEDULED REDEMPTION		17,837	17,837	18,298	17,837	(502)	0	0	0	0	247		1

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
31384G-KR-5	FED NATL MTG ASSOC #523304	09/01/2002	SCHEDULED REDEMPTION		3,195	3,195	3,085	3,195	123	0	0	0	0	38		1
31384G-NG-6	FED NATL MTG ASSOC #523391	09/01/2002	SCHEDULED REDEMPTION		54	54	56	54	(3)	0	0	0	0	1		1
31384H-CH-4	FED NATL MTG ASSOC #523972	09/01/2002	SCHEDULED REDEMPTION		27,396	27,396	26,120	27,396	1,366	0	0	0	0	762		1
31384H-N3-3	FED NATL MTG ASSOC #524310	09/01/2002	SCHEDULED REDEMPTION		13,822	13,822	14,353	13,822	(510)	0	0	0	0	600		1
31384H-YV-9	FED NATL MTG ASSOC #524624	09/01/2002	SCHEDULED REDEMPTION		1,236	1,236	1,274	1,236	(43)	0	0	0	0	228		1
31384H-2G-7	FED NATL MTG ASSOC #524675	09/01/2002	SCHEDULED REDEMPTION		10,959	10,959	11,377	10,959	(440)	0	0	0	0	340		1
31384H-4G-5	FED NATL MTG ASSOC #524723	09/01/2002	SCHEDULED REDEMPTION		27,957	27,957	28,219	27,957	(274)	0	0	0	0	241		1
31384H-5D-1	FED NATL MTG ASSOC #524744	09/01/2002	SCHEDULED REDEMPTION		17,466	17,466	17,630	17,466	(172)	0	0	0	0	469		1
31384J-BQ-1	FED NATL MTG ASSOC #524847	09/01/2002	SCHEDULED REDEMPTION		1,366	1,366	1,415	1,366	(55)	0	0	0	0	25		1
31384J-B2-4	FED NATL MTG ASSOC #524857	09/01/2002	SCHEDULED REDEMPTION		14,041	14,041	14,173	14,041	(85)	0	0	0	0	715		1
31384J-CW-7	FED NATL MTG ASSOC #524885	09/01/2002	SCHEDULED REDEMPTION		11,602	11,602	11,711	11,602	(100)	0	0	0	0	228		1
31384J-XQ-7	FED NATL MTG ASSOC #525487	09/01/2002	SCHEDULED REDEMPTION		2,473	2,473	2,568	2,473	(138)	0	0	0	0	40		1
31384J-7M-5	FED NATL MTG ASSOC #525700	09/01/2002	SCHEDULED REDEMPTION		20,752	20,752	21,544	20,752	(1,188)	0	0	0	0	441		1
31384K-FD-3	FED NATL MTG ASSOC #525864	09/01/2002	SCHEDULED REDEMPTION		120,302	120,302	123,911	120,302	(4,101)	0	0	0	0	2,622		1
31384K-GS-9	FED NATL MTG ASSOC #525909	09/01/2002	SCHEDULED REDEMPTION		6,997	6,997	7,266	6,997	(267)	0	0	0	0	125		1
31384K-HF-6	FED NATL MTG ASSOC #525930	09/01/2002	SCHEDULED REDEMPTION		2,165	2,165	2,230	2,165	(80)	0	0	0	0	205		1
31384K-JE-7	FED NATL MTG ASSOC #525961	09/01/2002	SCHEDULED REDEMPTION		27,452	27,452	28,507	27,452	(1,763)	0	0	0	0	872		1
31384K-JX-5	FED NATL MTG ASSOC #525978	09/01/2002	SCHEDULED REDEMPTION		23,620	23,620	24,528	23,620	(1,456)	0	0	0	0	658		1
31384K-LQ-7	FED NATL MTG ASSOC #526035	09/01/2002	SCHEDULED REDEMPTION		26	26	27	26	(1)	0	0	0	0	25		1
31384K-WN-2	FED NATL MTG ASSOC #526353	08/06/2002	Various		791,894	756,289	785,324	784,875	(2,435)	0	0	7,018	7,018	10,752		1
31384L-MX-9	FED NATL MTG ASSOC #526974	09/01/2002	SCHEDULED REDEMPTION		23,641	23,641	24,550	23,641	(893)	0	0	0	0	761		1
31384L-PD-0	FED NATL MTG ASSOC #527020	09/01/2002	SCHEDULED REDEMPTION		5,266	5,266	5,468	5,266	(371)	0	0	0	0	98		1
31384L-P7-3	FED NATL MTG ASSOC #527046	09/01/2002	SCHEDULED REDEMPTION		10,048	10,048	10,435	10,048	(670)	0	0	0	0	73		1
31384L-QH-0	FED NATL MTG ASSOC #527056	09/01/2002	SCHEDULED REDEMPTION		19,558	19,558	20,309	19,558	(740)	0	0	0	0	524		1
31384L-YT-5	FED NATL MTG ASSOC #527322	09/01/2002	SCHEDULED REDEMPTION		40,002	40,002	41,539	40,002	(2,786)	0	0	0	0	536		1
31384M-G2-2	FED NATL MTG ASSOC #527717	09/01/2002	SCHEDULED REDEMPTION		4,133	4,133	4,292	4,133	(160)	0	0	0	0	100		1
31384M-RL-8	FED NATL MTG ASSOC #527991	09/10/2002	Various		2,467,387	2,352,701	2,443,869	2,455,305	(11,865)	0	0	12,082	12,082	43,157		1
31384P-JB-2	FED NATL MTG ASSOC #529558	09/01/2002	SCHEDULED REDEMPTION		12,617	12,617	12,952	12,617	(1)	0	0	0	0	261		1
31384P-ND-3	FED NATL MTG ASSOC #529688	09/01/2002	SCHEDULED REDEMPTION		70,276	70,276	67,399	70,276	3,897	0	0	0	0	1,136		1
31384P-NF-8	FED NATL MTG ASSOC #529690	09/01/2002	SCHEDULED REDEMPTION		21,107	21,107	21,911	21,107	(1,202)	0	0	0	0	714		1
31384P-QF-5	FED NATL MTG ASSOC #529754	09/01/2002	SCHEDULED REDEMPTION		4,545	4,545	4,720	4,545	(243)	0	0	0	0	61		1
31384P-YT-6	FED NATL MTG ASSOC #530022	09/01/2002	SCHEDULED REDEMPTION		10,559	10,559	10,962	10,559	(599)	0	0	0	0	311		1
31384P-YX-7	FED NATL MTG ASSOC #530026	09/01/2002	SCHEDULED REDEMPTION		74,354	74,354	77,065	74,354	(3,289)	0	0	0	0	1,178		1
31384P-4A-0	FED NATL MTG ASSOC #530117	09/01/2002	SCHEDULED REDEMPTION		11,626	11,626	11,720	11,626	0	0	0	0	0	644		1
31384P-6A-8	FED NATL MTG ASSOC #530165	09/01/2002	SCHEDULED REDEMPTION		20,496	20,496	21,277	20,496	(996)	0	0	0	0	140		1
31384Q-AB-9	FED NATL MTG ASSOC #530202	08/06/2002	Various		78,677	74,955	77,833	78,074	337	0	0	604	604	1,082		1
31384Q-CQ-4	FED NATL MTG ASSOC #530279	09/01/2002	SCHEDULED REDEMPTION		3,647	3,647	3,757	3,647	(126)	0	0	0	0	384		1
31384Q-QT-3	FED NATL MTG ASSOC #530666	08/06/2002	Various		100,724	95,954	99,637	99,999	(132)	0	0	726	726	1,435		1
31384Q-RG-0	FED NATL MTG ASSOC #530687	09/01/2002	SCHEDULED REDEMPTION		3,138	3,138	3,167	3,138	(35)	0	0	0	0	63		1
31384Q-SL-8	FED NATL MTG ASSOC #530723	09/01/2002	SCHEDULED REDEMPTION		20,308	20,308	21,088	20,308	(1,076)	0	0	0	0	600		1
31384Q-TC-7	FED NATL MTG ASSOC #530747	09/01/2002	SCHEDULED REDEMPTION		30,155	30,155	30,956	30,155	(2)	0	0	0	0	483		1
31384Q-YY-3	FED NATL MTG ASSOC #530927	09/01/2002	SCHEDULED REDEMPTION		19,786	19,786	19,972	19,786	(185)	0	0	0	0	294		1
31384R-FH-9	FED NATL MTG ASSOC #531268	08/06/2002	Various		492,236	466,894	484,819	483,413	(215)	0	0	8,824	8,824	7,096		1
31384R-KG-5	FED NATL MTG ASSOC #531395	09/01/2002	SCHEDULED REDEMPTION		4,945	4,945	4,992	4,945	(37)	0	0	0	0	90		1
31384R-Q2-0	FED NATL MTG ASSOC #531573	09/01/2002	SCHEDULED REDEMPTION		47,575	47,575	49,401	47,575	(1,940)	0	0	0	0	973		1
31384R-TG-6	FED NATL MTG ASSOC #531651	09/01/2002	SCHEDULED REDEMPTION		12,335	12,335	12,450	12,335	(102)	0	0	0	0	149		1
31384R-WH-0	FED NATL MTG ASSOC #531748	09/01/2002	SCHEDULED REDEMPTION		18,004	18,004	18,511	18,004	(850)	0	0	0	0	229		1
31384R-Y8-8	FED NATL MTG ASSOC #531835	09/01/2002	SCHEDULED REDEMPTION		1,539	1,539	1,598	1,539	(79)	0	0	0	0	11		1
31384R-ZP-9	FED NATL MTG ASSOC #531850	09/01/2002	SCHEDULED REDEMPTION		3,107	3,107	3,190	3,107	0	0	0	0	0	57		1
31384S-AF-6	FED NATL MTG ASSOC #532006	09/01/2002	SCHEDULED REDEMPTION		4,608	4,608	4,606	4,608	2	0	0	0	0	61		1
31384S-BH-1	FED NATL MTG ASSOC #532040	09/24/2002	Various		202,124	191,007	202,423	200,774	(1,397)	0	0	1,350	1,350	4,217		1
31384S-V2-2	FED NATL MTG ASSOC #532633	09/01/2002	SCHEDULED REDEMPTION		5,579	5,579	5,631	5,579	(40)	0	0	0	0	196		1
31384S-WA-3	FED NATL MTG ASSOC #532641	09/01/2002	SCHEDULED REDEMPTION		54,681	54,681	55,193	54,681	(403)	0	0	0	0	691		1
31384S-WR-6	FED NATL MTG ASSOC #532656	09/01/2002	SCHEDULED REDEMPTION		16,069	16,069	16,687	16,069	(606)	0	0	0	0	573		1
31384T-DU-8	FED NATL MTG ASSOC #533015	09/01/2002	SCHEDULED REDEMPTION		31,206	31,206	32,406	31,206	(1,818)	0	0	0	0	530		1
31384T-EB-9	FED NATL MTG ASSOC #533030	09/01/2002	SCHEDULED REDEMPTION		80,068	80,068	83,146	80,068	(4,576)	0	0	0	0	1,233		1
31384T-U5-4	FED NATL MTG ASSOC #533504	09/01/2002	SCHEDULED REDEMPTION		15,734	15,734	16,339	15,734	(696)	0	0	0	0	414		1
31384T-VT-1	FED NATL MTG ASSOC #533526	09/01/2002	SCHEDULED REDEMPTION		8,687	8,687	9,021	8,687	(466)	0	0	0	0	224		1
31384T-7H-4	FED NATL MTG ASSOC #533796	09/01/2002	SCHEDULED REDEMPTION		7,456	7,456	7,725	7,456	(284)	0	0	0	0	67		1
31384U-BY-9	FED NATL MTG ASSOC #533855	09/01/2002	SCHEDULED REDEMPTION		50	50	51	50	(4)	0	0	0	0	42		1
31384U-CA-0	FED NATL MTG ASSOC #533865	09/01/2002	SCHEDULED REDEMPTION		34,479	34,479	34,472	34,479	98	0	0	0	0	471		1

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
31384U-C3-6	FED NATL MTG ASSOC #533890	08/06/2002	Various		118,059	112,953	117,289	116,929	(249)	0	0	1,130	1,130	1,615		1
31384U-EA-8	FED NATL MTG ASSOC #533929	09/01/2002	SCHEDULED REDEMPTION		41,986	41,986	42,379	41,986	(339)	0	0	0	0	872		1
31384U-EQ-3	FED NATL MTG ASSOC #533943	09/01/2002	SCHEDULED REDEMPTION		59,400	59,400	60,936	59,400	(2,126)	0	0	0	0	1,269		1
31384U-ET-7	FED NATL MTG ASSOC #533946	09/01/2002	SCHEDULED REDEMPTION		705	705	712	705	(5)	0	0	0	0	8		1
31384U-EY-6	FED NATL MTG ASSOC #533951	09/01/2002	SCHEDULED REDEMPTION		9,596	9,596	9,536	9,596	63	0	0	0	0	151		1
31384U-FH-2	FED NATL MTG ASSOC #533968	09/01/2002	SCHEDULED REDEMPTION		3,753	3,753	3,788	3,753	(33)	0	0	0	0	1,642		1
31384U-KN-3	FED NATL MTG ASSOC #534101	09/01/2002	SCHEDULED REDEMPTION		6,705	6,705	6,961	6,705	(427)	0	0	0	0	101		1
31384U-MQ-4	FED NATL MTG ASSOC #534167	09/01/2002	SCHEDULED REDEMPTION		64	64	66	64	(3)	0	0	0	0	84		1
31384U-NK-6	FED NATL MTG ASSOC #534194	09/01/2002	SCHEDULED REDEMPTION		4,569	4,569	4,743	4,569	(266)	0	0	0	0	91		1
31384U-WC-4	FED NATL MTG ASSOC #534443	09/01/2002	SCHEDULED REDEMPTION		12,978	12,978	12,911	12,978	(28)	0	0	0	0	151		1
31384U-ZJ-6	FED NATL MTG ASSOC #534545	09/01/2002	SCHEDULED REDEMPTION		132	132	137	132	(11)	0	0	0	0	2		1
31384U-3L-6	FED NATL MTG ASSOC #534603	09/01/2002	SCHEDULED REDEMPTION		74,547	74,547	76,475	74,547	(2,679)	0	0	0	0	885		1
31384V-BT-8	FED NATL MTG ASSOC #534750	09/01/2002	SCHEDULED REDEMPTION		46,241	46,241	48,019	46,241	(3,796)	0	0	0	0	310		1
31384V-KQ-4	FED NATL MTG ASSOC #535003	09/01/2002	SCHEDULED REDEMPTION		17,044	17,044	16,608	17,044	281	0	0	0	0	347		1
31384V-NT-5	FED NATL MTG ASSOC #535102	09/01/2002	SCHEDULED REDEMPTION		13,192	13,192	13,699	13,192	(499)	0	0	0	0	269		1
31384V-NU-2	FED NATL MTG ASSOC #535103	09/01/2002	SCHEDULED REDEMPTION		211,245	211,245	216,748	211,245	(6,235)	0	0	0	0	3,950		1
31384V-NV-0	FED NATL MTG ASSOC #535104	09/01/2002	SCHEDULED REDEMPTION		9,376	9,376	9,736	9,376	(355)	0	0	0	0	195		1
31384V-QG-0	FED NATL MTG ASSOC #535155	09/01/2002	SCHEDULED REDEMPTION		27,604	27,604	28,600	27,604	(1,068)	0	0	0	0	519		1
31384V-UY-6	FED NATL MTG ASSOC #535299	09/01/2002	SCHEDULED REDEMPTION		32,217	32,217	33,454	32,217	(1,225)	0	0	0	0	706		1
31384V-VG-4	FED NATL MTG ASSOC #535315	09/01/2002	SCHEDULED REDEMPTION		169,077	169,077	175,575	169,077	(6,397)	0	0	0	0	3,339		1
31384V-YW-6	FED NATL MTG ASSOC #535425	09/01/2002	Various		2,523,341	2,437,034	2,531,469	2,512,025	(30,354)	0	0	11,317	11,317	38,815		1
31384V-4S-8	FED NATL MTG ASSOC #535533	09/10/2002	Various		124,582	118,055	125,110	123,797	(1,159)	0	0	785	785	2,553		1
31384V-5P-3	FED NATL MTG ASSOC #535554	09/01/2002	SCHEDULED REDEMPTION		58,893	58,893	60,218	58,893	(1,362)	0	0	0	0	1,119		1
31384V-6X-5	FED NATL MTG ASSOC #535586	09/01/2002	SCHEDULED REDEMPTION		51,836	51,836	53,829	51,836	(1,956)	0	0	0	0	1,044		1
31384W-A8-3	FED NATL MTG ASSOC #535631	09/01/2002	SCHEDULED REDEMPTION		233,311	233,311	242,279	233,311	(8,792)	0	0	0	0	4,755		1
31384W-CL-2	FED NATL MTG ASSOC #535675	09/01/2002	SCHEDULED REDEMPTION		135,767	135,767	140,986	135,767	(5,133)	0	0	0	0	2,819		1
31384W-EA-4	FED NATL MTG ASSOC #535729	09/01/2002	SCHEDULED REDEMPTION		24,272	24,272	24,776	24,272	(476)	0	0	0	0	463		1
31384W-EM-8	FED NATL MTG ASSOC #535740	09/01/2002	SCHEDULED REDEMPTION		369,513	369,513	383,716	369,513	(13,938)	0	0	0	0	7,930		1
31384W-E6-3	FED NATL MTG ASSOC #535757	09/01/2002	SCHEDULED REDEMPTION		46,462	46,462	48,248	46,462	(2,605)	0	0	0	0	855		1
31384W-GJ-3	FED NATL MTG ASSOC #535801	09/01/2002	SCHEDULED REDEMPTION		113,559	113,559	117,924	113,559	(4,270)	0	0	0	0	1,985		1
31384W-GU-8	FED NATL MTG ASSOC #535811	09/01/2002	Various		932,427	915,869	933,046	930,466	(2,615)	0	0	1,961	1,961	19,889		1
31384W-G8-7	FED NATL MTG ASSOC #535823	09/01/2002	SCHEDULED REDEMPTION		81,206	81,206	82,151	81,206	(937)	0	0	0	0	1,789		1
31384W-HL-7	FED NATL MTG ASSOC #535835	09/01/2002	SCHEDULED REDEMPTION		86,767	86,767	88,570	86,767	(1,889)	0	0	0	0	1,650		1
31384W-JP-6	FED NATL MTG ASSOC #535870	09/01/2002	SCHEDULED REDEMPTION		88,243	88,243	90,077	88,243	(1,689)	0	0	0	0	1,788		1
31384W-KQ-2	FED NATL MTG ASSOC #535903	09/01/2002	SCHEDULED REDEMPTION		2,526	2,526	2,597	2,526	(97)	0	0	0	0	54		1
31384W-KY-5	FED NATL MTG ASSOC #535911	09/01/2002	Various		45,791	45,791	45,153	45,791	547	0	0	0	0	1,019		1
31384W-K2-5	FED NATL MTG ASSOC #535913	09/01/2002	SCHEDULED REDEMPTION		424,293	424,293	429,062	424,293	(4,615)	0	0	0	0	46,097		1
31384W-LB-4	FED NATL MTG ASSOC #535922	09/01/2002	SCHEDULED REDEMPTION		40,140	40,140	41,682	40,140	(1,787)	0	0	0	0	742		1
31384W-LN-8	FED NATL MTG ASSOC #535933	09/01/2002	Various		382,245	382,245	386,485	382,245	(4,086)	0	0	0	0	31,731		1
31384W-LX-6	FED NATL MTG ASSOC #535942	09/01/2002	SCHEDULED REDEMPTION		8,440	8,440	8,745	8,440	(335)	0	0	0	0	172		1
31384W-MK-3	FED NATL MTG ASSOC #535962	09/01/2002	SCHEDULED REDEMPTION		8,328	8,328	8,501	8,328	(170)	0	0	0	0	168		1
31384W-NM-8	FED NATL MTG ASSOC #535996	08/06/2002	Various		5,728,816	5,462,610	5,673,745	5,643,665	(19,862)	0	0	85,152	85,152	79,799		1
31384W-NW-6	FED NATL MTG ASSOC #536005	09/01/2002	SCHEDULED REDEMPTION		38,212	38,212	39,681	38,212	(1,445)	0	0	0	0	736		1
31384W-QM-5	FED NATL MTG ASSOC #536060	09/01/2002	SCHEDULED REDEMPTION		4,189	4,189	4,283	4,189	(89)	0	0	0	0	39		1
31384W-S8-4	FED NATL MTG ASSOC #536143	09/01/2002	SCHEDULED REDEMPTION		15,920	15,920	16,532	15,920	(1,049)	0	0	0	0	322		1
31384W-UT-5	FED NATL MTG ASSOC #536194	09/01/2002	SCHEDULED REDEMPTION		21,406	21,406	22,229	21,406	(1,311)	0	0	0	0	524		1
31384W-XN-5	FED NATL MTG ASSOC #536285	09/01/2002	SCHEDULED REDEMPTION		35,039	35,039	37,108	35,039	(2,777)	0	0	0	0	682		1
31384W-Y3-8	FED NATL MTG ASSOC #536330	09/01/2002	SCHEDULED REDEMPTION		43,826	43,826	45,511	43,826	(2,703)	0	0	0	0	1,071		1
31384W-2H-2	FED NATL MTG ASSOC #536376	09/01/2002	SCHEDULED REDEMPTION		11,865	11,865	11,976	11,865	(100)	0	0	0	0	186		1
31384W-4F-4	FED NATL MTG ASSOC #536422	09/01/2002	SCHEDULED REDEMPTION		48,382	48,382	48,836	48,382	(374)	0	0	0	0	498		1
31384X-KD-9	FED NATL MTG ASSOC #536792	09/01/2002	SCHEDULED REDEMPTION		13,652	13,652	14,172	13,652	(783)	0	0	0	0	545		1
31384X-KF-4	FED NATL MTG ASSOC #536794	09/01/2002	SCHEDULED REDEMPTION		183,600	183,600	190,657	183,600	(6,931)	0	0	0	0	3,695		1
31384X-UQ-9	FED NATL MTG ASSOC #537091	09/01/2002	SCHEDULED REDEMPTION		232,762	232,762	234,945	232,762	(1,510)	0	0	0	0	6,940		1
31384X-WN-4	FED NATL MTG ASSOC #537153	09/01/2002	SCHEDULED REDEMPTION		47,942	47,942	49,785	47,942	(2,810)	0	0	0	0	1,553		1
31384X-ZA-9	FED NATL MTG ASSOC #537237	09/01/2002	SCHEDULED REDEMPTION		29,884	29,884	31,031	29,884	(1,284)	0	0	0	0	865		1
31384X-2S-6	FED NATL MTG ASSOC #537285	08/06/2002	Various		24,622	23,610	24,516	24,538	8	0	0	84	84	317		1
31384X-3M-8	FED NATL MTG ASSOC #537304	09/01/2002	SCHEDULED REDEMPTION		1,637	1,637	1,686	1,637	(72)	0	0	0	0	273		1
31384X-4E-5	FED NATL MTG ASSOC #537321	09/01/2002	SCHEDULED REDEMPTION		20,097	20,097	20,285	20,097	(189)	0	0	0	0	749		1
31384X-4H-8	FED NATL MTG ASSOC #537324	09/01/2002	SCHEDULED REDEMPTION		21,956	21,956	22,800	21,956	(1,496)	0	0	0	0	683		1
31384Y-JS-6	FED NATL MTG ASSOC #537673	09/01/2002	SCHEDULED REDEMPTION		65,990	65,990	68,524	65,990	(2,449)	0	0	0	0	1,096		1
31384Y-J3-1	FED NATL MTG ASSOC #537682	09/01/2002	SCHEDULED REDEMPTION		23,594	23,594	24,501	23,594	(1,528)	0	0	0	0	791		1

SCHEDULE D - PART 4

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31384Y-LM-6	FED NATL MTG ASSOC #537732	09/01/2002	SCHEDULED REDEMPTION		26,624	26,624	27,639	26,624	(1,680)	0	0	0	0	486		1
31384Y-LQ-7	FED NATL MTG ASSOC #537735	09/01/2002	SCHEDULED REDEMPTION		2,881	2,881	2,962	2,881	(173)	0	0	0	0	54		1
31384Y-QP-4	FED NATL MTG ASSOC #537862	09/01/2002	SCHEDULED REDEMPTION		972	972	1,009	972	(51)	0	0	0	0	32		1
31384Y-Q4-1	FED NATL MTG ASSOC #537875	09/01/2002	SCHEDULED REDEMPTION		10,244	10,244	10,340	10,244	(91)	0	0	0	0	625		1
31384Y-TY-2	FED NATL MTG ASSOC #537967	09/01/2002	SCHEDULED REDEMPTION		23,312	23,312	24,208	23,312	(879)	0	0	0	0	307		1
31384Y-UE-4	FED NATL MTG ASSOC #537981	09/01/2002	SCHEDULED REDEMPTION		51,252	51,252	53,222	51,252	(3,218)	0	0	0	0	2,077		1
31384Y-2H-8	FED NATL MTG ASSOC #538176	09/01/2002	SCHEDULED REDEMPTION		31,689	31,689	31,947	31,689	0	0	0	0	0	246		1
31384Y-2Q-8	FED NATL MTG ASSOC #538183	09/01/2002	SCHEDULED REDEMPTION		160	160	166	160	(15)	0	0	0	0	3		1
31384Y-6R-2	FED NATL MTG ASSOC #538280	09/01/2002	SCHEDULED REDEMPTION		23,138	23,138	23,355	23,138	(187)	0	0	0	0	261		1
31384Y-6X-9	FED NATL MTG ASSOC #538286	09/01/2002	SCHEDULED REDEMPTION		4,533	4,533	4,708	4,533	(458)	0	0	0	0	102		1
31385A-DX-2	FED NATL MTG ASSOC #538418	09/01/2002	SCHEDULED REDEMPTION		103,676	103,676	102,396	103,676	1,172	0	0	0	0	1,676		1
31385A-H5-9	FED NATL MTG ASSOC #538552	09/01/2002	SCHEDULED REDEMPTION		22,101	22,101	22,723	22,101	(928)	0	0	0	0	633		1
31385A-K9-7	FED NATL MTG ASSOC #538620	09/01/2002	SCHEDULED REDEMPTION		4,750	4,750	4,794	4,750	(42)	0	0	0	0	101		1
31385A-RX-7	FED NATL MTG ASSOC #538802	09/01/2002	SCHEDULED REDEMPTION		16,484	16,484	17,117	16,484	(1,369)	0	0	0	0	403		1
31385A-TC-1	FED NATL MTG ASSOC #538847	09/01/2002	SCHEDULED REDEMPTION		493,341	493,341	512,458	493,341	(22,786)	0	0	0	0	43,053		1
31385A-UD-7	FED NATL MTG ASSOC #538880	09/01/2002	SCHEDULED REDEMPTION		17,352	17,352	17,514	17,352	(138)	0	0	0	0	355		1
31385A-VU-8	FED NATL MTG ASSOC #538927	09/01/2002	SCHEDULED REDEMPTION		815	815	823	815	(6)	0	0	0	0	33		1
31385A-ZR-1	FED NATL MTG ASSOC #539052	09/01/2002	SCHEDULED REDEMPTION		8,623	8,623	8,955	8,623	(373)	0	0	0	0	59		1
31385A-7K-7	FED NATL MTG ASSOC #539198	09/01/2002	SCHEDULED REDEMPTION		19,218	19,218	19,398	19,218	(168)	0	0	0	0	637		1
31385B-D9-3	FED NATL MTG ASSOC #539328	09/01/2002	SCHEDULED REDEMPTION		46,489	46,489	48,261	46,489	(3,113)	0	0	0	0	791		1
31385B-XY-6	FED NATL MTG ASSOC #539895	09/01/2002	SCHEDULED REDEMPTION		13,789	13,789	14,314	13,789	(691)	0	0	0	0	287		1
31385B-Y6-6	FED NATL MTG ASSOC #539933	08/06/2002	Various		80,483	76,500	79,437	79,582	152	0	0	902	902	1,135		1
31385B-ZN-8	FED NATL MTG ASSOC #539949	09/01/2002	SCHEDULED REDEMPTION		4,070	4,070	4,226	4,070	(283)	0	0	0	0	43		1
31385B-3M-5	FED NATL MTG ASSOC #540004	09/01/2002	SCHEDULED REDEMPTION		11,066	11,066	11,491	11,066	(550)	0	0	0	0	235		1
31385C-DZ-3	FED NATL MTG ASSOC #540220	09/01/2002	SCHEDULED REDEMPTION		27,532	27,532	28,306	27,532	(1,311)	0	0	0	0	471		1
31385C-EK-5	FED NATL MTG ASSOC #540238	09/01/2002	SCHEDULED REDEMPTION		61,175	61,175	63,507	61,175	(4,981)	0	0	0	0	767		1
31385C-GN-7	FED NATL MTG ASSOC #540305	09/01/2002	SCHEDULED REDEMPTION		41,943	41,943	43,028	41,943	(1,437)	0	0	0	0	634		1
31385C-HC-0	FED NATL MTG ASSOC #540327	09/01/2002	SCHEDULED REDEMPTION		37,782	37,782	38,136	37,782	(363)	0	0	0	0	933		1
31385C-R2-1	FED NATL MTG ASSOC #540605	09/01/2002	SCHEDULED REDEMPTION		2,529	2,529	2,627	2,529	(95)	0	0	0	0	77		1
31385C-WQ-2	FED NATL MTG ASSOC #540755	09/01/2002	SCHEDULED REDEMPTION		40,069	40,069	41,596	40,069	(2,284)	0	0	0	0	1,014		1
31385C-YV-9	FED NATL MTG ASSOC #540824	09/01/2002	SCHEDULED REDEMPTION		22,641	22,641	23,226	22,641	(749)	0	0	0	0	340		1
31385C-ZR-7	FED NATL MTG ASSOC #540852	09/01/2002	SCHEDULED REDEMPTION		64,673	64,673	65,684	64,673	(939)	0	0	0	0	1,128		1
31385D-EA-5	FED NATL MTG ASSOC #541129	09/01/2002	SCHEDULED REDEMPTION		35,755	35,755	37,118	35,755	(1,933)	0	0	0	0	714		1
31385D-FJ-5	FED NATL MTG ASSOC #541169	09/01/2002	SCHEDULED REDEMPTION		3,816	3,816	3,963	3,816	(260)	0	0	0	0	26		1
31385D-GU-9	FED NATL MTG ASSOC #541211	09/01/2002	SCHEDULED REDEMPTION		2,341	2,341	2,431	2,341	(153)	0	0	0	0	67		1
31385D-M4-0	FED NATL MTG ASSOC #541379	09/01/2002	SCHEDULED REDEMPTION		67,415	67,415	68,047	67,415	(642)	0	0	0	0	1,232		1
31385D-M9-9	FED NATL MTG ASSOC #541384	09/01/2002	SCHEDULED REDEMPTION		44,173	44,173	44,587	44,173	(389)	0	0	0	0	823		1
31385D-4T-5	FED NATL MTG ASSOC #541834	09/01/2002	SCHEDULED REDEMPTION		34,076	34,076	35,386	34,076	(1,285)	0	0	0	0	819		1
31385E-AP-4	FED NATL MTG ASSOC #541914	09/01/2002	SCHEDULED REDEMPTION		33,233	33,233	33,545	33,233	(282)	0	0	0	0	516		1
31385E-A8-2	FED NATL MTG ASSOC #541931	09/10/2002	Various		96,697	91,346	96,806	96,071	(614)	0	0	627	627	1,977		1
31385E-BS-7	FED NATL MTG ASSOC #541949	09/01/2002	SCHEDULED REDEMPTION		38,335	38,335	39,807	38,335	(1,474)	0	0	0	0	1,856		1
31385E-FS-3	FED NATL MTG ASSOC #542077	09/01/2002	SCHEDULED REDEMPTION		29,918	29,918	31,068	29,918	(1,797)	0	0	0	0	1,632		1
31385E-GD-5	FED NATL MTG ASSOC #542096	09/01/2002	SCHEDULED REDEMPTION		1,381	1,381	1,394	1,381	(11)	0	0	0	0	28		1
31385E-UK-3	FED NATL MTG ASSOC #542486	09/01/2002	SCHEDULED REDEMPTION		18,558	18,558	18,708	18,558	0	0	0	0	0	662		1
31385E-WH-8	FED NATL MTG ASSOC #542548	09/01/2002	SCHEDULED REDEMPTION		32,440	32,440	33,686	32,440	(2,041)	0	0	0	0	578		1
31385E-XH-7	FED NATL MTG ASSOC #542580	09/01/2002	SCHEDULED REDEMPTION		24,390	24,390	25,328	24,390	(1,519)	0	0	0	0	460		1
31385F-CZ-7	FED NATL MTG ASSOC #542888	09/01/2002	SCHEDULED REDEMPTION		32,309	32,309	33,541	32,309	(2,621)	0	0	0	0	1,176		1
31385F-EM-4	FED NATL MTG ASSOC #542940	09/01/2002	SCHEDULED REDEMPTION		53,674	53,674	56,844	53,674	(3,282)	0	0	0	0	1,383		1
31385F-KC-9	FED NATL MTG ASSOC #543091	09/01/2002	SCHEDULED REDEMPTION		38,026	38,026	39,488	38,026	(2,409)	0	0	0	0	1,073		1
31385F-PL-4	FED NATL MTG ASSOC #543227	09/01/2002	SCHEDULED REDEMPTION		2,908	2,908	3,020	2,908	(110)	0	0	0	0	55		1
31385F-QZ-2	FED NATL MTG ASSOC #543272	09/01/2002	SCHEDULED REDEMPTION		62,912	62,912	65,311	62,912	(3,164)	0	0	0	0	960		1
31385F-U9-5	FED NATL MTG ASSOC #543408	09/01/2002	SCHEDULED REDEMPTION		896	896	941	896	(52)	0	0	0	0	79		1
31385F-5S-1	FED NATL MTG ASSOC #543657	09/01/2002	SCHEDULED REDEMPTION		66,044	66,044	68,562	66,044	(4,751)	0	0	0	0	941		1
31385G-E8-3	FED NATL MTG ASSOC #543859	09/01/2002	SCHEDULED REDEMPTION		234,879	234,879	248,752	234,879	(15,231)	0	0	0	0	5,007		1
31385G-PZ-1	FED NATL MTG ASSOC #544140	09/01/2002	SCHEDULED REDEMPTION		39,340	39,340	39,660	39,340	0	0	0	0	0	779		1
31385G-ZH-0	FED NATL MTG ASSOC #544444	09/01/2002	SCHEDULED REDEMPTION		1,846	1,846	1,913	1,846	(78)	0	0	0	0	45		1
31385H-AB-8	FED NATL MTG ASSOC #544602	09/01/2002	SCHEDULED REDEMPTION		2,506	2,506	2,530	2,506	(22)	0	0	0	0	43		1
31385H-AD-4	FED NATL MTG ASSOC #544604	09/01/2002	SCHEDULED REDEMPTION		32,622	32,622	33,876	32,622	(1,230)	0	0	0	0	921		1
31385H-BX-9	FED NATL MTG ASSOC #544654	09/01/2002	SCHEDULED REDEMPTION		14,027	14,027	14,567	14,027	(1,051)	0	0	0	0	435		1
31385H-NN-8	FED NATL MTG ASSOC #544997	09/01/2002	SCHEDULED REDEMPTION		2,811	2,811	2,837	2,811	(22)	0	0	0	0	84		1
31385H-PJ-5	FED NATL MTG ASSOC #545025	09/01/2002	SCHEDULED REDEMPTION		75,145	75,145	76,707	75,145	(1,435)	0	0	0	0	1,518		1

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
31385H-S2-9	FED NATL MTG ASSOC #545137	09/01/2002	SCHEDULED REDEMPTION		218,594	218,594	224,742	218,594	(9,086)	0	0	0	0	4,289		1
31385H-TK-8	FED NATL MTG ASSOC #545154	09/01/2002	SCHEDULED REDEMPTION		29,418	29,418	30,549	29,418	(1,107)	0	0	0	0	596		1
31385H-VT-6	FED NATL MTG ASSOC #545226	09/01/2002	SCHEDULED REDEMPTION		6,238	6,238	6,478	6,238	(235)	0	0	0	0	120		1
31385H-2A-9	FED NATL MTG ASSOC #545369	09/01/2002	SCHEDULED REDEMPTION		30,849	30,849	32,035	30,849	(1,162)	0	0	0	0	633		1
31385J-BU-1	FED NATL MTG ASSOC #545551	09/10/2002	Various		7,957,065	7,530,130	7,980,173	7,902,023	(68,556)	0	0	55,041	55,041	164,985		1
31385J-UL-0	FED NATL MTG ASSOC #546087	09/01/2002	SCHEDULED REDEMPTION		2,129	2,129	2,149	2,129	(17)	0	0	0	0	43		1
31385J-VG-0	FED NATL MTG ASSOC #546115	09/01/2002	SCHEDULED REDEMPTION		772	772	779	772	(8)	0	0	0	0	215		1
31385J-5K-0	FED NATL MTG ASSOC #546350	09/01/2002	SCHEDULED REDEMPTION		18,610	18,610	19,325	18,610	(704)	0	0	0	0	833		1
31385K-ED-3	FED NATL MTG ASSOC #546532	09/01/2002	SCHEDULED REDEMPTION		8,159	8,159	8,470	8,159	(370)	0	0	0	0	372		1
31385K-FA-8	FED NATL MTG ASSOC #546561	09/01/2002	SCHEDULED REDEMPTION		18,798	18,798	19,514	18,798	(1,322)	0	0	0	0	329		1
31385K-GC-3	FED NATL MTG ASSOC #546595	09/01/2002	SCHEDULED REDEMPTION		50,963	50,963	52,922	50,963	(3,416)	0	0	0	0	480		1
31385K-K5-3	FED NATL MTG ASSOC #546716	09/01/2002	SCHEDULED REDEMPTION		5,024	5,024	5,217	5,024	(230)	0	0	0	0	79		1
31385K-XE-0	FED NATL MTG ASSOC #547077	09/01/2002	SCHEDULED REDEMPTION		18,212	18,212	19,122	18,212	(1,515)	0	0	0	0	457		1
31385K-YD-1	FED NATL MTG ASSOC #547108	09/01/2002	SCHEDULED REDEMPTION		46,425	46,425	46,861	46,425	(416)	0	0	0	0	626		1
31385K-ZM-0	FED NATL MTG ASSOC #547148	09/01/2002	SCHEDULED REDEMPTION		13,327	13,327	13,627	13,327	(411)	0	0	0	0	250		1
31385K-3Y-9	FED NATL MTG ASSOC #547215	09/01/2002	SCHEDULED REDEMPTION		17,091	17,091	17,743	17,091	(1,028)	0	0	0	0	266		1
31385K-5H-4	FED NATL MTG ASSOC #547248	09/01/2002	SCHEDULED REDEMPTION		22,804	22,804	23,680	22,804	(1,729)	0	0	0	0	722		1
31385K-5V-3	FED NATL MTG ASSOC #547260	09/01/2002	SCHEDULED REDEMPTION		127,623	127,623	132,521	127,623	(5,784)	0	0	0	0	1,487		1
31385N-GV-5	FED NATL MTG ASSOC #547512	09/01/2002	SCHEDULED REDEMPTION		3,195	3,195	3,310	3,195	(147)	0	0	0	0	40		1
31385N-LZ-0	FED NATL MTG ASSOC #547644	09/01/2002	SCHEDULED REDEMPTION		200	200	207	200	(10)	0	0	0	0	119		1
31385N-TJ-8	FED NATL MTG ASSOC #547853	09/01/2002	SCHEDULED REDEMPTION		27,284	27,284	27,898	27,284	(845)	0	0	0	0	711		1
31385N-YX-1	FED NATL MTG ASSOC #548026	08/06/2002	Various		38,101	36,348	37,744	37,630	(52)	0	0	471	471	520		1
31385P-AC-8	FED NATL MTG ASSOC #548203	09/01/2002	SCHEDULED REDEMPTION		12,945	12,945	13,279	12,945	(489)	0	0	0	0	239		1
31385P-AH-7	FED NATL MTG ASSOC #548208	09/01/2002	SCHEDULED REDEMPTION		5,154	5,154	5,286	5,154	(139)	0	0	0	0	505		1
31385P-QZ-0	FED NATL MTG ASSOC #548672	09/01/2002	SCHEDULED REDEMPTION		27,065	27,065	27,826	27,065	(1,000)	0	0	0	0	4,190		1
31385Q-6E-7	FED NATL MTG ASSOC #549969	09/01/2002	SCHEDULED REDEMPTION		2,411	2,411	2,473	2,411	(96)	0	0	0	0	139		1
31385Q-7J-5	FED NATL MTG ASSOC #549997	09/10/2002	Various		1,264,398	1,205,948	1,278,022	1,256,800	(19,685)	0	0	7,598	7,598	26,088		1
31385R-N6-3	FED NATL MTG ASSOC #550413	09/01/2002	SCHEDULED REDEMPTION		56,741	56,741	58,922	56,741	(2,135)	0	0	0	0	1,089		1
31385R-TC-4	FED NATL MTG ASSOC #550547	09/01/2002	SCHEDULED REDEMPTION		84,223	84,223	87,434	84,223	(4,552)	0	0	0	0	1,517		1
31385R-UV-0	FED NATL MTG ASSOC #550596	09/01/2002	SCHEDULED REDEMPTION		5,482	5,482	5,627	5,482	(1)	0	0	0	0	71		1
31385R-WB-2	FED NATL MTG ASSOC #550642	09/01/2002	SCHEDULED REDEMPTION		28,926	28,926	30,038	28,926	(2,231)	0	0	0	0	591		1
31385R-4G-2	FED NATL MTG ASSOC #550823	09/01/2002	SCHEDULED REDEMPTION		10,768	10,768	11,181	10,768	(406)	0	0	0	0	551		1
31385S-AL-2	FED NATL MTG ASSOC #550911	09/01/2002	SCHEDULED REDEMPTION		1,081	1,081	1,109	1,081	(58)	0	0	0	0	23		1
31385S-K5-6	FED NATL MTG ASSOC #551216	09/01/2002	SCHEDULED REDEMPTION		152,759	152,759	158,623	152,759	(6,213)	0	0	0	0	3,338		1
31385U-P9-8	FED NATL MTG ASSOC #553148	09/01/2002	SCHEDULED REDEMPTION		27,169	27,169	27,780	27,169	(930)	0	0	0	0	477		1
31385U-5H-2	FED NATL MTG ASSOC #553548	09/24/2002	Various		399,709	382,119	404,956	397,824	(6,617)	0	0	1,885	1,885	7,995		1
31385U-6B-4	FED NATL MTG ASSOC #553566	08/06/2002	Various		23,047	22,042	22,889	22,806	(27)	0	0	241	241	315		1
31385W-J8-3	FED NATL MTG ASSOC #554787	09/01/2002	SCHEDULED REDEMPTION		256,585	256,585	259,472	256,585	375	0	0	0	0	5,001		1
31385W-LQ-0	FED NATL MTG ASSOC #554835	09/01/2002	SCHEDULED REDEMPTION		91,621	91,621	95,172	91,621	(3,439)	0	0	0	0	6,310		1
31385W-MK-2	FED NATL MTG ASSOC #554862	08/06/2002	Various		1,486,792	1,422,907	1,478,045	1,475,569	(4,674)	0	0	11,223	11,223	19,926		1
31385W-MS-5	FED NATL MTG ASSOC #554869	09/01/2002	SCHEDULED REDEMPTION		27,932	27,932	28,717	27,932	(1,170)	0	0	0	0	824		1
31385W-NA-3	FED NATL MTG ASSOC #554885	09/01/2002	SCHEDULED REDEMPTION		124,223	124,223	127,523	124,223	(14)	0	0	0	0	1,618		1
31385X-WF-0	FED NATL MTG ASSOC #556046	09/10/2002	Various		53,779	50,699	53,729	53,379	(286)	0	0	400	400	1,139		1
31385X-5Y-9	FED NATL MTG ASSOC #556263	09/01/2002	SCHEDULED REDEMPTION		2,498	2,498	2,554	2,498	(65)	0	0	0	0	58		1
31385Y-EY-7	FED NATL MTG ASSOC #556451	09/01/2002	SCHEDULED REDEMPTION		21,788	21,788	22,626	21,788	(1,427)	0	0	0	0	146		1
31385Y-E6-8	FED NATL MTG ASSOC #556457	09/01/2002	SCHEDULED REDEMPTION		1,557	1,557	1,616	1,557	(60)	0	0	0	0	42		1
31386A-BN-5	FED NATL MTG ASSOC #557245	09/01/2002	SCHEDULED REDEMPTION		28,558	28,558	29,656	28,558	(1,700)	0	0	0	0	536		1
31386A-CV-6	FED NATL MTG ASSOC #557284	09/01/2002	SCHEDULED REDEMPTION		38,266	38,266	39,256	38,266	(974)	0	0	0	0	860		1
31386A-DZ-6	FED NATL MTG ASSOC #557320	09/01/2002	SCHEDULED REDEMPTION		572	572	585	572	(14)	0	0	0	0	55		1
31386A-HQ-2	FED NATL MTG ASSOC #557439	09/10/2002	Various		3,111,324	2,951,736	3,128,148	3,090,576	(33,806)	0	0	20,748	20,748	63,307		1
31386A-4N-3	FED NATL MTG ASSOC #558029	09/01/2002	SCHEDULED REDEMPTION		1,881	1,881	1,923	1,881	(53)	0	0	0	0	45		1
31386B-PC-2	FED NATL MTG ASSOC #558519	08/06/2002	Various		26,059	24,887	25,842	25,712	(117)	0	0	346	346	363		1
31386B-UH-5	FED NATL MTG ASSOC #558684	09/01/2002	SCHEDULED REDEMPTION		4,268	4,268	4,432	4,268	(156)	0	0	0	0	85		1
31386B-UK-8	FED NATL MTG ASSOC #558686	09/01/2002	SCHEDULED REDEMPTION		15,609	15,609	16,173	15,609	(527)	0	0	0	0	314		1
31386B-7H-1	FED NATL MTG ASSOC #558996	09/01/2002	SCHEDULED REDEMPTION		23,434	23,434	23,624	23,434	0	0	0	0	0	403		1
31386C-KC-5	FED NATL MTG ASSOC #559291	08/06/2002	Various		5,958,523	5,687,088	5,907,181	5,868,990	(25,392)	0	0	89,534	89,534	82,219		1
31386C-QY-1	FED NATL MTG ASSOC #559471	09/01/2002	SCHEDULED REDEMPTION		134,919	134,919	140,105	134,919	(5,078)	0	0	0	0	2,782		1
31386C-R9-5	FED NATL MTG ASSOC #559512	09/01/2002	SCHEDULED REDEMPTION		31,138	31,138	31,965	31,138	0	0	0	0	0	445		1
31386C-SY-9	FED NATL MTG ASSOC #559535	09/01/2002	SCHEDULED REDEMPTION		36,443	36,443	37,411	36,443	(2)	0	0	0	0	684		1
31386C-WE-8	FED NATL MTG ASSOC #559645	09/01/2002	SCHEDULED REDEMPTION		34,540	34,540	35,867	34,540	(1,300)	0	0	0	0	578		1
31386C-5W-8	FED NATL MTG ASSOC #559861	09/01/2002	SCHEDULED REDEMPTION		407	407	418	407	0	0	0	0	0	8		1

SCHEDULE D - PART 4

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

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31386D-ET-3	FED NATL MTG ASSOC #560046	09/01/2002	SCHEDULED REDEMPTION		146	146	152	146	(6)	0	0	0	0	47		1
31386D-RG-7	FED NATL MTG ASSOC #560387	09/01/2002	SCHEDULED REDEMPTION		1,227	1,227	1,255	1,227	(36)	0	0	0	0	24		1
31386D-TN-0	FED NATL MTG ASSOC #560457	09/01/2002	SCHEDULED REDEMPTION		166,994	166,994	173,405	166,994	(6,754)	0	0	0	0	3,267		1
31386E-M2-1	FED NATL MTG ASSOC #561177	08/06/2002	Various		46,469	44,857	46,579	46,378	(118)	0	0	90	90	561		1
31386E-PY-8	FED NATL MTG ASSOC #561239	09/01/2002	SCHEDULED REDEMPTION		25,561	25,561	26,544	25,561	(1,010)	0	0	0	0	447		1
31386E-QW-1	FED NATL MTG ASSOC #561269	09/01/2002	SCHEDULED REDEMPTION		10,910	10,910	11,329	10,910	(410)	0	0	0	0	618		1
31386E-UE-6	FED NATL MTG ASSOC #561381	09/01/2002	SCHEDULED REDEMPTION		47,106	47,106	48,916	47,106	(2,236)	0	0	0	0	942		1
31386F-BM-6	FED NATL MTG ASSOC #561744	09/01/2002	SCHEDULED REDEMPTION		111,649	111,649	118,244	111,649	(6,313)	0	0	0	0	1,808		1
31386F-CL-7	FED NATL MTG ASSOC #561775	09/10/2002	Various		2,122,735	2,011,435	2,131,650	2,107,485	(21,706)	0	0	15,250	15,250	42,901		1
31386F-K9-5	FED NATL MTG ASSOC #562020	09/01/2002	SCHEDULED REDEMPTION		381,436	381,436	390,019	381,436	(11,534)	0	0	0	0	5,536		1
31386F-MY-8	FED NATL MTG ASSOC #562075	09/01/2002	SCHEDULED REDEMPTION		5,745	5,745	5,897	5,745	0	0	0	0	0	49		1
31386F-M3-6	FED NATL MTG ASSOC #562078	09/01/2002	SCHEDULED REDEMPTION		53,858	53,858	55,925	53,858	(2,211)	0	0	0	0	1,053		1
31386F-U2-9	FED NATL MTG ASSOC #562301	09/01/2002	SCHEDULED REDEMPTION		22,563	22,563	23,198	22,563	(1,140)	0	0	0	0	2,022		1
31386F-VF-9	FED NATL MTG ASSOC #562314	09/01/2002	SCHEDULED REDEMPTION		119,355	119,355	123,942	119,355	(4,487)	0	0	0	0	2,471		1
31386F-3V-5	FED NATL MTG ASSOC #562512	09/24/2002	Various		328,600	310,441	328,995	326,074	(2,546)	0	0	2,526	2,526	6,850		1
31386G-HL-0	FED NATL MTG ASSOC #562835	09/01/2002	SCHEDULED REDEMPTION		90,753	90,753	92,505	90,753	(1,911)	0	0	0	0	8,481		1
31386G-K3-6	FED NATL MTG ASSOC #562914	09/01/2002	SCHEDULED REDEMPTION		2,191	2,191	2,216	2,191	(23)	0	0	0	0	46		1
31386G-ZL-0	FED NATL MTG ASSOC #563347	09/01/2002	SCHEDULED REDEMPTION		36,435	36,435	37,255	36,435	(956)	0	0	0	0	683		1
31386H-H3-8	FED NATL MTG ASSOC #563750	08/06/2002	Various		599,231	571,445	593,384	591,950	55	0	0	7,282	7,282	8,326		1
31386H-L2-5	FED NATL MTG ASSOC #563845	09/01/2002	SCHEDULED REDEMPTION		27,490	27,490	28,201	27,490	(923)	0	0	0	0	500		1
31386H-MR-9	FED NATL MTG ASSOC #563868	09/01/2002	SCHEDULED REDEMPTION		969,426	969,426	1,006,991	969,426	(44,420)	0	0	0	0	19,523		1
31386H-S8-5	FED NATL MTG ASSOC #564043	08/06/2002	Various		1,926,629	1,836,047	1,906,537	1,896,496	(6,487)	0	0	30,133	30,133	27,452		1
31386H-4A-6	FED NATL MTG ASSOC #564317	09/01/2002	SCHEDULED REDEMPTION		4,100	4,100	4,343	4,100	(258)	0	0	0	0	81		1
31386J-FQ-5	FED NATL MTG ASSOC #564575	09/01/2002	SCHEDULED REDEMPTION		79,905	79,905	82,973	79,905	(3,086)	0	0	0	0	802		1
31386J-HH-3	FED NATL MTG ASSOC #564632	09/01/2002	SCHEDULED REDEMPTION		14,327	14,327	14,220	14,327	111	0	0	0	0	2,001		1
31386J-KL-0	FED NATL MTG ASSOC #564699	09/01/2002	SCHEDULED REDEMPTION		27,910	27,910	28,983	27,910	(1,050)	0	0	0	0	488		1
31386K-YF-5	FED NATL MTG ASSOC #566010	09/01/2002	SCHEDULED REDEMPTION		3,303	3,303	3,377	3,303	(85)	0	0	0	0	51		1
31386L-S9-4	FED NATL MTG ASSOC #566744	09/01/2002	SCHEDULED REDEMPTION		193,971	193,971	201,445	193,971	(7,342)	0	0	0	0	5,040		1
31386L-YN-6	FED NATL MTG ASSOC #566917	08/06/2002	Various		102,822	98,334	102,109	101,329	(590)	0	0	1,493	1,493	1,444		1
31386L-YZ-9	FED NATL MTG ASSOC #566928	09/01/2002	SCHEDULED REDEMPTION		32,641	32,641	33,896	32,641	(1,227)	0	0	0	0	869		1
31386M-HB-9	FED NATL MTG ASSOC #567326	09/01/2002	SCHEDULED REDEMPTION		1,621	1,621	1,683	1,621	(89)	0	0	0	0	1,395		1
31386M-SP-6	FED NATL MTG ASSOC #567626	09/01/2002	SCHEDULED REDEMPTION		28,237	28,237	29,321	28,237	(1,065)	0	0	0	0	487		1
31386M-S9-2	FED NATL MTG ASSOC #567644	09/24/2002	Various		533,488	502,611	532,649	529,738	(2,251)	0	0	3,750	3,750	11,338		1
31386M-UJ-7	FED NATL MTG ASSOC #567685	09/01/2002	SCHEDULED REDEMPTION		67,407	67,407	66,627	67,407	751	0	0	0	0	1,695		1
31386M-3B-4	FED NATL MTG ASSOC #567894	09/01/2002	SCHEDULED REDEMPTION		46,333	46,333	48,114	46,333	(1,742)	0	0	0	0	1,885		1
31386M-5V-8	FED NATL MTG ASSOC #567960	09/01/2002	SCHEDULED REDEMPTION		4,717	4,717	4,594	4,717	114	0	0	0	0	60		1
31386N-B7-2	FED NATL MTG ASSOC #568062	09/01/2002	SCHEDULED REDEMPTION		65,776	65,776	67,256	65,776	(3,150)	0	0	0	0	1,149		1
31386N-C2-2	FED NATL MTG ASSOC #568089	09/01/2002	SCHEDULED REDEMPTION		106,605	106,605	110,669	106,605	(5,338)	0	0	0	0	1,779		1
31386N-DQ-8	FED NATL MTG ASSOC #568111	09/01/2002	SCHEDULED REDEMPTION		6,886	6,886	7,151	6,886	(460)	0	0	0	0	93		1
31386N-LR-7	FED NATL MTG ASSOC #568336	09/01/2002	SCHEDULED REDEMPTION		29,632	29,632	30,702	29,632	(1,393)	0	0	0	0	824		1
31386N-QJ-0	FED NATL MTG ASSOC #568457	08/06/2002	Various		22,893	21,754	22,589	22,604	(37)	0	0	289	289	326		1
31386N-SH-2	FED NATL MTG ASSOC #568520	09/01/2002	SCHEDULED REDEMPTION		21,612	21,612	22,098	21,612	(604)	0	0	0	0	439		1
31386N-SM-1	FED NATL MTG ASSOC #568524	09/01/2002	SCHEDULED REDEMPTION		25,883	25,883	26,878	25,883	(973)	0	0	0	0	477		1
31386N-VK-1	FED NATL MTG ASSOC #568618	09/01/2002	SCHEDULED REDEMPTION		9,705	9,705	9,956	9,705	(321)	0	0	0	0	334		1
31386N-VS-4	FED NATL MTG ASSOC #568625	08/06/2002	Various		33,301	31,746	32,965	32,793	(120)	0	0	507	507	465		1
31386N-WL-8	FED NATL MTG ASSOC #568651	09/01/2002	SCHEDULED REDEMPTION		61,062	61,062	63,428	61,062	(2,293)	0	0	0	0	6,002		1
31386N-XE-3	FED NATL MTG ASSOC #568677	09/01/2002	SCHEDULED REDEMPTION		88,399	88,399	91,824	88,399	(3,771)	0	0	0	0	2,319		1
31386N-6A-1	FED NATL MTG ASSOC #568865	09/01/2002	SCHEDULED REDEMPTION		40,677	40,677	42,241	40,677	(1,799)	0	0	0	0	291		1
31386P-N6-6	FED NATL MTG ASSOC #569313	09/01/2002	SCHEDULED REDEMPTION		52,492	52,492	53,850	52,492	(2,160)	0	0	0	0	911		1
31386P-RU-9	FED NATL MTG ASSOC #569399	09/01/2002	SCHEDULED REDEMPTION		274	274	284	274	(30)	0	0	0	0	6		1
31386Q-C5-8	FED NATL MTG ASSOC #569892	08/06/2002	Various		1,173,730	1,117,260	1,160,154	1,159,516	(1,066)	0	0	14,214	14,214	16,585		1
31386Q-DC-2	FED NATL MTG ASSOC #569899	09/01/2002	SCHEDULED REDEMPTION		14,083	14,083	14,625	14,083	(648)	0	0	0	0	282		1
31386Q-E6-4	FED NATL MTG ASSOC #569957	09/01/2002	SCHEDULED REDEMPTION		28,551	28,551	29,289	28,551	(993)	0	0	0	0	474		1
31386Q-HS-3	FED NATL MTG ASSOC #570041	09/01/2002	SCHEDULED REDEMPTION		26	26	27	26	(1)	0	0	0	0	31		1
31386Q-XT-3	FED NATL MTG ASSOC #570490	09/01/2002	SCHEDULED REDEMPTION		349	349	362	349	(13)	0	0	0	0	6		1
31386S-BY-2	FED NATL MTG ASSOC #571655	09/01/2002	SCHEDULED REDEMPTION		53,561	53,561	55,523	53,561	(1,940)	0	0	0	0	1,120		1
31386S-N7-8	FED NATL MTG ASSOC #572014	09/01/2002	SCHEDULED REDEMPTION		25,108	25,108	26,073	25,108	(944)	0	0	0	0	311		1
31386S-PM-3	FED NATL MTG ASSOC #572028	09/01/2002	SCHEDULED REDEMPTION		208,748	208,748	212,010	208,748	(3,368)	0	0	0	0	5,133		1
31386S-T5-6	FED NATL MTG ASSOC #572172	09/01/2002	SCHEDULED REDEMPTION		38,512	38,512	39,990	38,512	(1,459)	0	0	0	0	764		1
31386S-ZK-6	FED NATL MTG ASSOC #572346	09/10/2002	Various		106,716	100,920	106,952	105,888	(946)	0	0	828	828	2,168		1
31386T-AV-7	FED NATL MTG ASSOC #572520	09/01/2002	SCHEDULED REDEMPTION		18,820	18,820	19,211	18,820	(368)	0	0	0	0	333		1

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
31386T-B2-0	FED NATL MTG ASSOC #572557	09/01/2002	SCHEDULED REDEMPTION		160,537	160,537	164,689	160,537	(4,263)	0	0	0	0	1,981		1
31386T-FU-4	FED NATL MTG ASSOC #572679	09/01/2002	SCHEDULED REDEMPTION		15,404	15,404	15,584	15,404	(178)	0	0	0	0	360		1
31386T-M7-7	FED NATL MTG ASSOC #572882	09/01/2002	SCHEDULED REDEMPTION		34,139	34,139	34,848	34,139	(710)	0	0	0	0	413		1
31386T-P8-2	FED NATL MTG ASSOC #572947	09/01/2002	SCHEDULED REDEMPTION		128,196	128,196	130,860	128,196	(2,736)	0	0	0	0	1,768		1
31386T-QG-3	FED NATL MTG ASSOC #572955	09/01/2002	SCHEDULED REDEMPTION		1,279	1,279	1,251	1,279	26	0	0	0	0	42		1
31386T-VN-2	FED NATL MTG ASSOC #573121	08/06/2002	Various		248,467	237,890	247,023	246,507	(10)	0	0	1,959	1,959	3,232		1
31386U-ZX-3	FED NATL MTG ASSOC #574158	09/01/2002	SCHEDULED REDEMPTION		45,045	45,045	46,777	45,045	(1,694)	0	0	0	0	585		1
31386W-DN-5	FED NATL MTG ASSOC #575309	09/01/2002	SCHEDULED REDEMPTION		5,578	5,578	5,793	5,578	(210)	0	0	0	0	192		1
31386W-FK-9	FED NATL MTG ASSOC #575370	09/01/2002	SCHEDULED REDEMPTION		957	957	994	957	(42)	0	0	0	0	24		1
31386X-AN-6	FED NATL MTG ASSOC #576113	09/01/2002	SCHEDULED REDEMPTION		26,462	26,462	27,478	26,462	(947)	0	0	0	0	405		1
31386X-AR-7	FED NATL MTG ASSOC #576116	09/01/2002	SCHEDULED REDEMPTION		3,514	3,514	3,587	3,514	(69)	0	0	0	0	55		1
31386X-B6-2	FED NATL MTG ASSOC #576161	09/01/2002	SCHEDULED REDEMPTION		36,459	36,459	37,217	36,459	(755)	0	0	0	0	453		1
31386X-TB-2	FED NATL MTG ASSOC #576646	09/01/2002	SCHEDULED REDEMPTION		31,458	31,458	32,666	31,458	(1,207)	0	0	0	0	781		1
31386Y-S8-8	FED NATL MTG ASSOC #577543	09/01/2002	SCHEDULED REDEMPTION		785	785	801	785	(16)	0	0	0	0	110		1
31386Y-XR-0	FED NATL MTG ASSOC #577688	09/01/2002	SCHEDULED REDEMPTION		32,344	32,344	33,961	32,344	(2,058)	0	0	0	0	438		1
31386Y-4P-6	FED NATL MTG ASSOC #577830	09/01/2002	SCHEDULED REDEMPTION		49,651	49,651	48,550	49,651	1,016	0	0	0	0	2,006		1
31387B-SD-6	FED NATL MTG ASSOC #579316	09/01/2002	SCHEDULED REDEMPTION		5,090	5,090	5,196	5,090	(112)	0	0	0	0	59		1
31387B-S7-9	FED NATL MTG ASSOC #579342	09/01/2002	SCHEDULED REDEMPTION		4,232	4,232	4,320	4,232	(80)	0	0	0	0	47		1
31387B-T8-6	FED NATL MTG ASSOC #579375	09/01/2002	SCHEDULED REDEMPTION		33,608	33,608	34,364	33,608	(721)	0	0	0	0	940		1
31387C-D9-9	FED NATL MTG ASSOC #579828	09/01/2002	SCHEDULED REDEMPTION		2,358	2,358	2,448	2,358	(89)	0	0	0	0	29		1
31387C-EH-0	FED NATL MTG ASSOC #579836	09/01/2002	SCHEDULED REDEMPTION		116,628	116,628	114,040	116,628	2,468	0	0	0	0	2,255		1
31387C-QK-0	FED NATL MTG ASSOC #580158	09/01/2002	SCHEDULED REDEMPTION		18,572	18,572	18,990	18,572	(412)	0	0	0	0	600		1
31387C-QU-8	FED NATL MTG ASSOC #580167	09/01/2002	SCHEDULED REDEMPTION		5,747	5,747	5,867	5,747	(118)	0	0	0	0	139		1
31387D-BR-9	FED NATL MTG ASSOC #580648	09/01/2002	SCHEDULED REDEMPTION		44,459	44,459	46,154	44,459	(2,946)	0	0	0	0	824		1
31387D-HP-7	FED NATL MTG ASSOC #580838	09/01/2002	SCHEDULED REDEMPTION		3,858	3,858	3,772	3,858	80	0	0	0	0	408		1
31387D-JH-3	FED NATL MTG ASSOC #580864	09/01/2002	SCHEDULED REDEMPTION		39,296	39,296	40,806	39,296	(1,476)	0	0	0	0	689		1
31387D-KZ-1	FED NATL MTG ASSOC #580912	09/01/2002	SCHEDULED REDEMPTION		1,689	1,689	1,724	1,689	(34)	0	0	0	0	27		1
31387D-QX-0	FED NATL MTG ASSOC #581070	09/24/2002	Various		480,277	453,100	480,180	476,552	(3,072)	0	0	3,724	3,724	10,057		1
31387D-SW-0	FED NATL MTG ASSOC #581133	09/01/2002	SCHEDULED REDEMPTION		40,731	40,731	42,297	40,731	(1,530)	0	0	0	0	708		1
31387D-4W-6	FED NATL MTG ASSOC #581437	09/01/2002	SCHEDULED REDEMPTION		702,400	702,400	706,043	702,400	(3,517)	0	0	0	0	52,649		1
31387E-E2-9	FED NATL MTG ASSOC #581653	09/01/2002	SCHEDULED REDEMPTION		12,542	12,542	12,802	12,542	(235)	0	0	0	0	810		1
31387E-NM-5	FED NATL MTG ASSOC #581896	09/01/2002	SCHEDULED REDEMPTION		16,345	16,345	16,713	16,345	(361)	0	0	0	0	475		1
31387E-TY-3	FED NATL MTG ASSOC #582067	09/01/2002	SCHEDULED REDEMPTION		116,772	116,772	118,596	116,772	(1,723)	0	0	0	0	1,729		1
31387F-N2-6	FED NATL MTG ASSOC #582809	09/01/2002	SCHEDULED REDEMPTION		80,826	80,826	85,600	80,826	(4,120)	0	0	0	0	1,566		1
31387F-R9-7	FED NATL MTG ASSOC #582912	09/01/2002	SCHEDULED REDEMPTION		25,881	25,881	26,876	25,881	(972)	0	0	0	0	451		1
31387F-YY-4	FED NATL MTG ASSOC #583127	09/10/2002	Various		3,727,488	3,517,705	3,727,942	3,699,694	(23,822)	0	0	27,794	27,794	78,271		1
31387H-WR-7	FED NATL MTG ASSOC #584856	09/01/2002	SCHEDULED REDEMPTION		5,739	5,739	5,611	5,739	120	0	0	0	0	116		1
31387H-YU-8	FED NATL MTG ASSOC #584923	09/01/2002	SCHEDULED REDEMPTION		121,483	121,483	124,899	121,483	(4,152)	0	0	0	0	1,414		1
31387H-2Y-5	FED NATL MTG ASSOC #584991	09/01/2002	SCHEDULED REDEMPTION		75,481	75,481	75,717	75,481	(229)	0	0	0	0	1,740		1
31387J-HR-0	FED NATL MTG ASSOC #585340	09/01/2002	SCHEDULED REDEMPTION		14,387	14,387	14,068	14,387	290	0	0	0	0	656		1
31387J-JG-2	FED NATL MTG ASSOC #585363	09/01/2002	SCHEDULED REDEMPTION		22,242	22,242	22,110	22,242	117	0	0	0	0	2,638		1
31387J-QM-1	FED NATL MTG ASSOC #585560	09/01/2002	SCHEDULED REDEMPTION		607	607	619	607	(12)	0	0	0	0	10		1
31387K-BQ-5	FED NATL MTG ASSOC #586047	09/01/2002	SCHEDULED REDEMPTION		41,400	41,400	42,047	41,400	(635)	0	0	0	0	883		1
31387K-BV-4	FED NATL MTG ASSOC #586052	09/01/2002	SCHEDULED REDEMPTION		41,955	41,955	41,024	41,955	858	0	0	0	0	417		1
31387K-FY-4	FED NATL MTG ASSOC #586183	09/10/2002	Various		104,742	98,218	104,088	103,795	(183)	0	0	948	948	2,290		1
31387M-A6-6	FED NATL MTG ASSOC #587829	09/01/2002	SCHEDULED REDEMPTION		278,499	278,499	285,700	278,499	(6,477)	0	0	0	0	2,365		1
31387M-QW-2	FED NATL MTG ASSOC #588269	09/01/2002	SCHEDULED REDEMPTION		1,337	1,337	1,365	1,337	(29)	0	0	0	0	32		1
31387N-WF-0	FED NATL MTG ASSOC #589346	09/01/2002	SCHEDULED REDEMPTION		85,400	85,400	86,735	85,400	(1,278)	0	0	0	0	1,486		1
31387N-YP-6	FED NATL MTG ASSOC #589418	09/01/2002	SCHEDULED REDEMPTION		44,295	44,295	45,997	44,295	(1,662)	0	0	0	0	706		1
31387N-ZK-6	FED NATL MTG ASSOC #589446	09/01/2002	SCHEDULED REDEMPTION		1,119	1,119	1,143	1,119	(22)	0	0	0	0	19		1
31387N-Z9-1	FED NATL MTG ASSOC #589468	09/01/2002	SCHEDULED REDEMPTION		1,562	1,562	1,622	1,562	(59)	0	0	0	0	61		1
31387N-2P-1	FED NATL MTG ASSOC #589482	09/01/2002	SCHEDULED REDEMPTION		102,599	102,599	104,202	102,599	(1,530)	0	0	0	0	2,257		1
31387N-6D-4	FED NATL MTG ASSOC #589568	09/01/2002	SCHEDULED REDEMPTION		3,251	3,251	3,324	3,251	(79)	0	0	0	0	61		1
31387P-QF-2	FED NATL MTG ASSOC #590054	09/01/2002	SCHEDULED REDEMPTION		12,447	12,447	12,589	12,447	(129)	0	0	0	0	202		1
31387P-QZ-8	FED NATL MTG ASSOC #590072	09/01/2002	SCHEDULED REDEMPTION		86,568	86,568	88,367	86,568	(1,645)	0	0	0	0	1,873		1
31387P-SH-6	FED NATL MTG ASSOC #590120	09/01/2002	SCHEDULED REDEMPTION		8,179	8,179	8,349	8,179	(156)	0	0	0	0	172		1
31387Q-UH-1	FED NATL MTG ASSOC #591084	09/01/2002	SCHEDULED REDEMPTION		85,560	85,560	87,773	85,560	(2,736)	0	0	0	0	1,415		1
31387Q-WD-8	FED NATL MTG ASSOC #591144	08/06/2002	Various		461,692	440,796	457,719	454,466	(2,298)	0	0	7,226	7,226	6,548		1
31387R-AU-2	FED NATL MTG ASSOC #591419	09/01/2002	SCHEDULED REDEMPTION		177,330	177,330	181,015	177,330	(3,372)	0	0	0	0	1,994		1
31387R-B5-6	FED NATL MTG ASSOC #591460	09/01/2002	SCHEDULED REDEMPTION		4,524	4,524	4,618	4,524	(90)	0	0	0	0	98		1
31387R-XR-4	FED NATL MTG ASSOC #592088	09/01/2002	SCHEDULED REDEMPTION		4,895	4,895	4,997	4,895	(93)	0	0	0	0	55		1

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
31387R-5L-8	FED NATL MTG ASSOC #592251	09/01/2002	SCHEDULED REDEMPTION		15,606	15,606	16,205	15,606	(560)	0	0	0	0	449		1
31387S-QV-1	FED NATL MTG ASSOC #592768	09/01/2002	SCHEDULED REDEMPTION		191,110	191,110	191,707	191,110	(581)	0	0	0	0	3,388		1
31387S-VS-2	FED NATL MTG ASSOC #592925	09/01/2002	SCHEDULED REDEMPTION		898	898	917	898	(19)	0	0	0	0	147		1
31387S-2S-4	FED NATL MTG ASSOC #593085	09/01/2002	SCHEDULED REDEMPTION		37,943	37,943	39,400	37,943	(1,489)	0	0	0	0	1,086		1
31387S-3T-1	FED NATL MTG ASSOC #593110	09/01/2002	SCHEDULED REDEMPTION		11,118	11,118	11,406	11,118	(288)	0	0	0	0	280		1
31387S-5G-7	FED NATL MTG ASSOC #593147	09/01/2002	SCHEDULED REDEMPTION		87,513	87,513	89,331	87,513	(1,761)	0	0	0	0	2,699		1
31387S-5H-5	FED NATL MTG ASSOC #593148	09/01/2002	SCHEDULED REDEMPTION		10,511	10,511	10,783	10,511	(269)	0	0	0	0	182		1
31387T-HG-2	FED NATL MTG ASSOC #593431	09/01/2002	SCHEDULED REDEMPTION		127,873	127,873	129,871	127,873	(1,889)	0	0	0	0	1,914		1
31387U-SL-6	FED NATL MTG ASSOC #594623	09/01/2002	SCHEDULED REDEMPTION		113,267	113,267	115,621	113,267	(2,185)	0	0	0	0	4,983		1
31387U-TJ-0	FED NATL MTG ASSOC #594653	09/01/2002	SCHEDULED REDEMPTION		491,274	491,274	520,290	491,274	(27,537)	0	0	0	0	9,343		1
31387U-5Z-0	FED NATL MTG ASSOC #594964	09/01/2002	SCHEDULED REDEMPTION		12,720	12,720	13,049	12,720	(303)	0	0	0	0	392		1
31387V-RL-5	FED NATL MTG ASSOC #595491	09/01/2002	SCHEDULED REDEMPTION		21,191	21,191	21,600	21,191	(388)	0	0	0	0	10,398		1
31387V-WR-6	FED NATL MTG ASSOC #595656	09/01/2002	SCHEDULED REDEMPTION		1,737	1,737	1,804	1,737	(65)	0	0	0	0	30		1
31387V-YG-8	FED NATL MTG ASSOC #595711	09/01/2002	SCHEDULED REDEMPTION		123,543	123,543	125,473	123,543	(1,789)	0	0	0	0	2,715		1
31387V-YQ-6	FED NATL MTG ASSOC #595719	09/01/2002	SCHEDULED REDEMPTION		5,937	5,937	6,060	5,937	(123)	0	0	0	0	402		1
31387V-2M-0	FED NATL MTG ASSOC #595780	09/01/2002	SCHEDULED REDEMPTION		163,410	163,410	168,006	163,410	(7,615)	0	0	0	0	2,302		1
31387W-AZ-0	FED NATL MTG ASSOC #595924	09/01/2002	SCHEDULED REDEMPTION		11,940	11,940	12,127	11,940	(173)	0	0	0	0	181		1
31387W-LE-5	FED NATL MTG ASSOC #596225	09/01/2002	SCHEDULED REDEMPTION		5,179	5,179	5,313	5,179	(124)	0	0	0	0	593		1
31387W-QG-5	FED NATL MTG ASSOC #596355	09/01/2002	SCHEDULED REDEMPTION		75,837	75,837	77,413	75,837	(1,498)	0	0	0	0	1,401		1
31387W-QH-3	FED NATL MTG ASSOC #596356	09/01/2002	SCHEDULED REDEMPTION		78,877	78,877	80,516	78,877	(1,516)	0	0	0	0	1,429		1
31387W-ZK-6	FED NATL MTG ASSOC #596646	09/01/2002	SCHEDULED REDEMPTION		36,847	36,847	37,613	36,847	(857)	0	0	0	0	487		1
31387X-HX-6	FED NATL MTG ASSOC #597046	09/01/2002	SCHEDULED REDEMPTION		22,541	22,541	23,010	22,541	(422)	0	0	0	0	206		1
31387X-JP-1	FED NATL MTG ASSOC #597070	09/01/2002	SCHEDULED REDEMPTION		2,538	2,538	2,590	2,538	(51)	0	0	0	0	45		1
31387Y-BJ-1	FED NATL MTG ASSOC #597741	09/24/2002	Various		841,321	795,594	843,143	834,438	(7,860)	0	0	6,883	6,883	17,748		1
31387Y-MK-6	FED NATL MTG ASSOC #598062	09/01/2002	SCHEDULED REDEMPTION		11,095	11,095	11,407	11,095	(383)	0	0	0	0	311		1
31387Y-TE-3	FED NATL MTG ASSOC #598249	09/01/2002	SCHEDULED REDEMPTION		9,728	9,728	9,930	9,728	(209)	0	0	0	0	164		1
31388A-K9-4	FED NATL MTG ASSOC #598920	09/01/2002	SCHEDULED REDEMPTION		148,801	148,801	151,893	148,801	(2,964)	0	0	0	0	2,297		1
31388A-RZ-9	FED NATL MTG ASSOC #599104	07/16/2002	Various		(154)	0	0	(67)	(67)	0	0	(87)	(87)	6,911		1
31388A-W2-6	FED NATL MTG ASSOC #599265	09/01/2002	SCHEDULED REDEMPTION		23,707	23,707	24,200	23,707	(448)	0	0	0	0	691		1
31388A-2S-2	FED NATL MTG ASSOC #599385	09/01/2002	SCHEDULED REDEMPTION		34,485	34,485	35,455	34,485	(1,495)	0	0	0	0	4,752		1
31388A-4X-9	FED NATL MTG ASSOC #599438	09/01/2002	SCHEDULED REDEMPTION		155,008	155,008	164,163	155,008	(9,871)	0	0	0	0	3,369		1
31388B-Q2-1	FED NATL MTG ASSOC #599973	09/01/2002	SCHEDULED REDEMPTION		31,055	31,055	31,700	31,055	(582)	0	0	0	0	338		1
31388B-TC-6	FED NATL MTG ASSOC #600047	08/06/2002	Various		127,060	121,494	124,911	129,994	(1,044)	0	0	(2,934)	(2,934)	1,795		1
31388B-X8-0	FED NATL MTG ASSOC #600203	09/01/2002	SCHEDULED REDEMPTION		73,687	73,687	78,040	73,687	(3,831)	0	0	0	0	1,691		1
31388B-ZZ-8	FED NATL MTG ASSOC #600260	09/01/2002	SCHEDULED REDEMPTION		105,840	105,840	108,039	105,840	(2,213)	0	0	0	0	1,881		1
31388C-7G-9	FED NATL MTG ASSOC #601295	09/01/2002	SCHEDULED REDEMPTION		48,630	48,630	49,998	48,630	(2,204)	0	0	0	0	835		1
31388D-DP-0	FED NATL MTG ASSOC #601410	09/01/2002	SCHEDULED REDEMPTION		1,491	1,491	1,522	1,491	(30)	0	0	0	0	166		1
31388D-LC-0	FED NATL MTG ASSOC #601623	09/01/2002	SCHEDULED REDEMPTION		26,090	26,090	26,824	26,090	(722)	0	0	0	0	489		1
31388D-PB-8	FED NATL MTG ASSOC #601718	09/01/2002	SCHEDULED REDEMPTION		922	922	941	922	(17)	0	0	0	0	15		1
31388D-P4-4	FED NATL MTG ASSOC #601743	09/01/2002	SCHEDULED REDEMPTION		9,748	9,748	9,950	9,748	(216)	0	0	0	0	158		1
31388D-YP-7	FED NATL MTG ASSOC #602018	09/01/2002	SCHEDULED REDEMPTION		98,834	98,834	101,058	98,834	(2,004)	0	0	0	0	1,365		1
31388D-Y7-7	FED NATL MTG ASSOC #602034	09/01/2002	SCHEDULED REDEMPTION		25,185	25,185	26,153	25,185	(1,468)	0	0	0	0	579		1
31388D-ZG-6	FED NATL MTG ASSOC #602043	09/01/2002	SCHEDULED REDEMPTION		95,103	95,103	97,079	95,103	(1,807)	0	0	0	0	1,880		1
31388E-FY-7	FED NATL MTG ASSOC #602383	09/01/2002	SCHEDULED REDEMPTION		76,684	76,684	78,278	76,684	(1,524)	0	0	0	0	1,869		1
31388E-T7-1	FED NATL MTG ASSOC #602774	09/01/2002	SCHEDULED REDEMPTION		8,330	8,330	8,651	8,330	(313)	0	0	0	0	312		1
31388E-UJ-3	FED NATL MTG ASSOC #602785	09/01/2002	SCHEDULED REDEMPTION		1,886	1,886	1,998	1,886	(114)	0	0	0	0	2,612		1
31388E-W4-4	FED NATL MTG ASSOC #602867	09/01/2002	SCHEDULED REDEMPTION		17,067	17,067	17,421	17,067	(319)	0	0	0	0	1,335		1
31388F-EJ-8	FED NATL MTG ASSOC #603237	09/01/2002	SCHEDULED REDEMPTION		255,864	255,864	258,703	255,864	(2,743)	0	0	0	0	32,173		1
31388G-ZL-8	FED NATL MTG ASSOC #604747	09/01/2002	SCHEDULED REDEMPTION		60,747	60,747	60,937	60,747	(184)	0	0	0	0	2,962		1
31388H-NM-7	FED NATL MTG ASSOC #605296	09/01/2002	SCHEDULED REDEMPTION		8,414	8,414	8,589	8,414	(159)	0	0	0	0	239		1
31388H-R4-3	FED NATL MTG ASSOC #605407	09/01/2002	SCHEDULED REDEMPTION		7,952	7,952	8,421	7,952	(414)	0	0	0	0	114		1
31388H-TY-5	FED NATL MTG ASSOC #605467	09/01/2002	SCHEDULED REDEMPTION		261,105	261,105	276,526	261,105	(14,324)	0	0	0	0	7,147		1
31388J-TT-2	FED NATL MTG ASSOC #606362	09/10/2002	Various		43,670	40,950	43,397	43,256	(99)	0	0	414	414	955		1
31388J-XL-4	FED NATL MTG ASSOC #606483	09/01/2002	SCHEDULED REDEMPTION		5,277	5,277	5,387	5,277	(101)	0	0	0	0	93		1
31388K-K6-8	FED NATL MTG ASSOC #607017	09/01/2002	SCHEDULED REDEMPTION		4,297	4,297	4,387	4,297	(82)	0	0	0	0	139		1
31388K-PK-2	FED NATL MTG ASSOC #607126	09/01/2002	SCHEDULED REDEMPTION		24,724	24,724	24,801	24,724	(75)	0	0	0	0	390		1
31388K-X5-6	FED NATL MTG ASSOC #607400	09/01/2002	SCHEDULED REDEMPTION		481,441	481,441	486,481	481,441	(4,842)	0	0	0	0	12,591		1
31388K-7A-4	FED NATL MTG ASSOC #607589	09/01/2002	SCHEDULED REDEMPTION		4,252	4,252	4,340	4,252	(87)	0	0	0	0	46		1
31388L-U7-3	FED NATL MTG ASSOC #608206	09/01/2002	SCHEDULED REDEMPTION		22,785	22,785	23,022	22,785	(225)	0	0	0	0	605		1
31388M-EN-4	FED NATL MTG ASSOC #608641	08/06/2002	Various		299,063	285,450	296,511	295,256	(378)	0	0	3,807	3,807	4,245		1
31388M-JQ-2	FED NATL MTG ASSOC #608771	09/01/2002	SCHEDULED REDEMPTION		210,672	210,672	214,030	210,672	(2,363)	0	0	0	0	4,068		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
31388M-K4-9	FED NATL MTG ASSOC #608815	09/01/2002	SCHEDULED REDEMPTION		140,721	140,721	142,964	140,721	(1,545)	0	0	0	0	4,024		1
31388M-LE-6	FED NATL MTG ASSOC #608825	06/10/2002	DEUTSCHE BANK SECURITIES		657,126	646,892	651,042	651,042	0	0	0	6,084	6,084	0		1
31388M-S7-4	FED NATL MTG ASSOC #609042	09/01/2002	SCHEDULED REDEMPTION		107,180	107,180	109,407	107,180	(2,103)	0	0	0	0	2,043		1
31388M-UA-4	FED NATL MTG ASSOC #609077	09/01/2002	SCHEDULED REDEMPTION		8,174	8,174	8,344	8,174	(158)	0	0	0	0	143		1
31388M-5X-2	FED NATL MTG ASSOC #609362	09/01/2002	SCHEDULED REDEMPTION		12,279	12,279	12,534	12,279	(232)	0	0	0	0	1,742		1
31388M-6C-7	FED NATL MTG ASSOC #609367	09/01/2002	SCHEDULED REDEMPTION		33,894	33,894	34,000	33,894	(105)	0	0	0	0	1,956		1
31388N-BN-5	FED NATL MTG ASSOC #609445	09/01/2002	SCHEDULED REDEMPTION		229,761	229,761	243,331	229,761	(11,852)	0	0	0	0	2,665		1
31388N-FK-7	FED NATL MTG ASSOC #609570	09/01/2002	SCHEDULED REDEMPTION		72,141	72,141	73,640	72,141	(1,351)	0	0	0	0	518		1
31388N-GW-0	FED NATL MTG ASSOC #609613	09/01/2002	SCHEDULED REDEMPTION		31,251	31,251	31,900	31,251	(589)	0	0	0	0	677		1
31388N-QE-9	FED NATL MTG ASSOC #609853	08/06/2002	Various		276,282	263,272	273,380	271,720	(990)	0	0	4,562	4,562	3,810		1
31388Q-W8-8	FED NATL MTG ASSOC #611871	09/01/2002	SCHEDULED REDEMPTION		29,930	29,930	30,552	29,930	(557)	0	0	0	0	2,067		1
31388S-AN-5	FED NATL MTG ASSOC #613013	09/01/2002	SCHEDULED REDEMPTION		103,418	103,418	107,388	103,418	(3,927)	0	0	0	0	1,985		1
31388T-Q8-9	FED NATL MTG ASSOC #614379	09/10/2002	Various		4,200,050	4,000,396	4,239,483	4,169,734	(65,593)	0	0	30,316	30,316	83,785		1
31388T-WE-9	FED NATL MTG ASSOC #614545	09/01/2002	SCHEDULED REDEMPTION		193,589	193,589	205,022	193,589	(10,891)	0	0	0	0	4,216		1
31388U-HB-9	FED NATL MTG ASSOC #615026	09/01/2002	SCHEDULED REDEMPTION		1,161,635	1,161,635	1,161,091	1,161,635	519	0	0	0	0	37,271		1
31388U-PK-0	FED NATL MTG ASSOC #615226	09/01/2002	SCHEDULED REDEMPTION		4,369	4,369	4,460	4,369	(89)	0	0	0	0	88		1
31388V-M2-1	FED NATL MTG ASSOC #616077	09/01/2002	SCHEDULED REDEMPTION		187,603	187,603	191,502	187,603	(3,595)	0	0	0	0	2,586		1
31388W-R2-4	FED NATL MTG ASSOC #617105	09/01/2002	Various		78,143	78,381	79,195	78,275	(892)	0	0	(132)	(132)	5,359		1
31388X-R9-7	FED NATL MTG ASSOC #618012	09/01/2002	SCHEDULED REDEMPTION		114,885	114,885	116,079	114,885	(1,141)	0	0	0	0	1,873		1
31388X-UC-6	FED NATL MTG ASSOC #618079	09/01/2002	SCHEDULED REDEMPTION		32,243	32,243	32,913	32,243	(656)	0	0	0	0	385		1
31388X-Z3-1	FED NATL MTG ASSOC #618262	07/01/2002	SCHEDULED REDEMPTION		34,901	34,901	35,263	34,901	(346)	0	0	0	0	0		1
31388X-2M-5	FED NATL MTG ASSOC #618280	07/01/2002	SCHEDULED REDEMPTION		28,564	28,564	28,861	28,564	(283)	0	0	0	0	0		1
31388X-6S-8	FED NATL MTG ASSOC #618381	09/01/2002	SCHEDULED REDEMPTION		43,553	43,553	45,010	43,553	(1,405)	0	0	0	0	4,546		1
31388Y-P8-9	FED NATL MTG ASSOC #618847	09/10/2002	Various		108,647	103,388	109,567	107,863	(1,592)	0	0	784	784	2,105		1
31388Y-VP-4	FED NATL MTG ASSOC #619022	07/08/2002	Various		2,884	3,108	8,968	8,968	8,968	0	0	(6,084)	(6,084)	(1,833)		1
31388Y-W3-2	FED NATL MTG ASSOC #619066	09/01/2002	SCHEDULED REDEMPTION		72,094	72,094	72,319	72,094	(221)	0	0	0	0	1,730		1
31388Y-XR-8	FED NATL MTG ASSOC #619088	08/06/2002	Various		421,352	405,250	420,808	415,648	(4,192)	0	0	5,704	5,704	5,382		1
31389A-BP-7	FED NATL MTG ASSOC #619346	09/01/2002	SCHEDULED REDEMPTION		7,354	7,354	7,430	7,354	(73)	0	0	0	0	2,702		1
31389A-B4-4	FED NATL MTG ASSOC #619359	09/01/2002	SCHEDULED REDEMPTION		19,910	19,910	20,117	19,910	(197)	0	0	0	0	2,655		1
31389A-B6-9	FED NATL MTG ASSOC #619361	07/01/2002	SCHEDULED REDEMPTION		66,288	66,288	66,977	66,288	(655)	0	0	0	0	0		1
31389A-RK-1	FED NATL MTG ASSOC #619790	09/01/2002	SCHEDULED REDEMPTION		69,359	69,359	70,080	69,359	(688)	0	0	0	0	1,338		1
31389A-UH-4	FED NATL MTG ASSOC #619884	09/01/2002	SCHEDULED REDEMPTION		3,282	3,282	3,138	3,282	139	0	0	0	0	0		1
31389A-XY-4	FED NATL MTG ASSOC #619995	07/01/2002	Various		(32)	0	0	(12)	(12)	0	0	(19)	(19)	5,377		1
31389B-ET-4	FED NATL MTG ASSOC #620346	09/01/2002	SCHEDULED REDEMPTION		340	340	325	340	15	0	0	0	0	0		1
31389B-NL-1	FED NATL MTG ASSOC #620595	09/01/2002	SCHEDULED REDEMPTION		35,907	35,907	36,280	35,907	(356)	0	0	0	0	1,881		1
31389C-FE-4	FED NATL MTG ASSOC #621265	09/10/2002	Various		2,018,218	1,899,586	2,013,116	1,999,656	(11,657)	0	0	18,562	18,562	43,152		1
31389D-KP-1	FED NATL MTG ASSOC #622302	09/01/2002	SCHEDULED REDEMPTION		90,796	90,796	91,739	90,796	(898)	0	0	0	0	2,278		1
31389D-K9-7	FED NATL MTG ASSOC #622320	07/01/2002	SCHEDULED REDEMPTION		26,176	26,176	26,448	26,176	(259)	0	0	0	0	0		1
31389D-LC-9	FED NATL MTG ASSOC #622323	09/01/2002	SCHEDULED REDEMPTION		92,214	92,214	87,539	92,214	4,488	0	0	0	0	0		1
31389D-SL-2	FED NATL MTG ASSOC #622523	07/01/2002	SCHEDULED REDEMPTION		1,986	1,986	2,007	1,986	(20)	0	0	0	0	0		1
31389D-TA-5	FED NATL MTG ASSOC #622545	09/01/2002	SCHEDULED REDEMPTION		372,164	372,164	376,396	372,164	(4,101)	0	0	0	0	50,133		1
31389D-6R-3	FED NATL MTG ASSOC #622880	09/01/2002	SCHEDULED REDEMPTION		185,837	185,837	187,768	185,837	(1,847)	0	0	0	0	3,886		1
31389E-AK-1	FED NATL MTG ASSOC #622910	09/01/2002	SCHEDULED REDEMPTION		60,615	60,615	60,615	60,615	0	0	0	0	0	908		1
31389E-BC-8	FED NATL MTG ASSOC #622935	09/01/2002	Various		3,173,548	3,086,266	3,099,823	3,098,517	(795)	0	0	75,031	75,031	25,974		1
31389E-MP-7	FED NATL MTG ASSOC #623266	09/01/2002	SCHEDULED REDEMPTION		541	541	562	541	(20)	0	0	0	0	111		1
31389E-PC-3	FED NATL MTG ASSOC #623319	09/01/2002	SCHEDULED REDEMPTION		716	716	678	716	37	0	0	0	0	0		1
31389E-QL-2	FED NATL MTG ASSOC #623359	09/01/2002	SCHEDULED REDEMPTION		12,663	12,663	11,988	12,663	647	0	0	0	0	0		1
31389E-RF-4	FED NATL MTG ASSOC #623386	09/01/2002	SCHEDULED REDEMPTION		14,999	14,999	14,201	14,999	767	0	0	0	0	0		1
31389E-R2-3	FED NATL MTG ASSOC #623405	09/01/2002	SCHEDULED REDEMPTION		110,712	110,712	104,819	110,712	5,662	0	0	0	0	0		1
31389E-SH-9	FED NATL MTG ASSOC #623420	09/01/2002	SCHEDULED REDEMPTION		64,803	64,803	61,353	64,803	3,310	0	0	0	0	0		1
31389E-3K-9	FED NATL MTG ASSOC #623702	07/01/2002	SCHEDULED REDEMPTION		25,629	25,629	25,895	25,629	(253)	0	0	0	0	0		1
31389F-B7-6	FED NATL MTG ASSOC #623862	07/01/2002	SCHEDULED REDEMPTION		24,395	24,395	24,649	24,395	(242)	0	0	0	0	0		1
31389F-LJ-9	FED NATL MTG ASSOC #624129	09/01/2002	SCHEDULED REDEMPTION		39,104	39,104	39,510	39,104	(388)	0	0	0	0	1,193		1
31389F-LL-4	FED NATL MTG ASSOC #624131	09/01/2002	SCHEDULED REDEMPTION		104,551	104,551	105,638	104,551	(1,042)	0	0	0	0	3,217		1
31389F-LR-1	FED NATL MTG ASSOC #624136	09/01/2002	SCHEDULED REDEMPTION		149,182	149,182	150,732	149,182	(1,496)	0	0	0	0	4,483		1
31389F-LS-9	FED NATL MTG ASSOC #624137	09/01/2002	SCHEDULED REDEMPTION		113,437	113,437	114,615	113,437	(1,133)	0	0	0	0	3,171		1
31389F-PQ-9	FED NATL MTG ASSOC #624231	09/01/2002	SCHEDULED REDEMPTION		98,527	98,527	94,216	98,527	4,204	0	0	0	0	0		1
31389F-QH-8	FED NATL MTG ASSOC #624256	07/11/2002	Various		2,011,523	1,954,018	1,974,321	1,973,490	(117)	0	0	38,033	38,033	15,507		1
31389F-SU-7	FED NATL MTG ASSOC #624331	09/01/2002	SCHEDULED REDEMPTION		32,062	32,062	33,293	32,062	(1,398)	0	0	0	0	461		1
31389G-AT-7	FED NATL MTG ASSOC #624718	09/01/2002	SCHEDULED REDEMPTION		47,723	47,723	49,555	47,723	(1,729)	0	0	0	0	2,343		1
31389G-EN-6	FED NATL MTG ASSOC #624841	07/01/2002	SCHEDULED REDEMPTION		17,882	17,882	18,068	17,882	(179)	0	0	0	0	0		1

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
31389G-E4-8	FED NATL MTG ASSOC #624855	07/01/2002	Various		(225)	0	0	(88)	(88)	0	0	(137)	(137)	10,696		1
31389G-E5-5	FED NATL MTG ASSOC #624856	07/01/2002	Various		(54)	0	0	(21)	(21)	0	0	(33)	(33)	10,742		1
31389G-JQ-4	FED NATL MTG ASSOC #624971	07/01/2002	Various		(21)	0	0	(9)	(9)	0	0	(12)	(12)	4,340		1
31389G-QE-3	FED NATL MTG ASSOC #625153	09/10/2002	Various		1,676,195	1,580,810	1,675,288	1,661,373	(12,379)	0	0	14,822	14,822	35,624		1
31389G-R2-8	FED NATL MTG ASSOC #625205	07/01/2002	SCHEDULED REDEMPTION		22,171	22,171	22,402	22,171	(221)	0	0	0	0	0		1
31389G-SQ-4	FED NATL MTG ASSOC #625227	07/01/2002	Various		29,315	29,353	29,658	29,336	(307)	0	0	(21)	(21)	551		1
31389H-HU-5	FED NATL MTG ASSOC #625843	07/01/2002	SCHEDULED REDEMPTION		11,808	11,808	11,931	11,808	(117)	0	0	0	0	0		1
31389H-NC-8	FED NATL MTG ASSOC #625987	09/01/2002	SCHEDULED REDEMPTION		31,241	31,241	31,983	31,241	(698)	0	0	0	0	512		1
31389H-3P-1	FED NATL MTG ASSOC #626406	09/01/2002	SCHEDULED REDEMPTION		3,381	3,381	3,201	3,381	173	0	0	0	0	0		1
31389J-TH-7	FED NATL MTG ASSOC #627052	09/01/2002	Various		3,041,448	2,956,929	2,989,013	2,986,808	(760)	0	0	54,640	54,640	23,837		1
31389K-ES-6	FED NATL MTG ASSOC #627545	07/01/2002	Various		(51)	0	0	(20)	(20)	0	0	(31)	(31)	10,791		1
31389K-FH-9	FED NATL MTG ASSOC #627568	07/11/2002	Various		1,017,013	987,891	994,143	993,904	(13)	0	0	23,109	23,109	7,844		1
31389K-YH-8	FED NATL MTG ASSOC #628112	07/01/2002	SCHEDULED REDEMPTION		109,070	109,070	110,340	109,070	(1,206)	0	0	0	0	0		1
31389M-HD-2	FED NATL MTG ASSOC #629428	07/11/2002	Various		1,983,183	1,927,571	1,947,600	1,947,010	(82)	0	0	36,173	36,173	15,201		1
31389M-NM-5	FED NATL MTG ASSOC #629596	07/11/2002	Various		1,982,956	1,926,877	1,946,899	1,946,337	(76)	0	0	36,619	36,619	15,237		1
31389M-TP-2	FED NATL MTG ASSOC #629758	07/11/2002	Various		191,596	186,106	186,716	186,696	0	0	0	4,901	4,901	1,478		1
31389M-6S-1	FED NATL MTG ASSOC #630081	07/11/2002	Various		1,909,089	1,854,395	1,873,663	1,873,816	610	0	0	35,273	35,273	14,726		1
31389N-AH-8	FED NATL MTG ASSOC #630108	09/01/2002	SCHEDULED REDEMPTION		202,435	202,435	210,279	202,435	(17,459)	0	0	0	0	2,503		1
31389N-BN-4	FED NATL MTG ASSOC #630145	07/01/2002	Various		(1,791)	0	0	(706)	(706)	0	0	(1,084)	(1,084)	10,674		1
31389N-KH-7	FED NATL MTG ASSOC #630396	07/01/2002	Various		(205)	0	0	(80)	(80)	0	0	(126)	(126)	10,720		1
31389N-KM-6	FED NATL MTG ASSOC #630400	07/01/2002	Various		(69)	0	0	(27)	(27)	0	0	(42)	(42)	16,188		1
31389N-TG-0	FED NATL MTG ASSOC #630651	09/01/2002	SCHEDULED REDEMPTION		137,256	137,256	142,525	137,256	(5,247)	0	0	0	0	3,054		1
31389N-XN-0	FED NATL MTG ASSOC #630785	07/11/2002	Various		753,922	732,317	736,952	736,772	(8)	0	0	17,150	17,150	5,816		1
31389P-PR-5	FED NATL MTG ASSOC #631432	07/01/2002	Various		9,188	9,424	9,521	9,329	(2)	0	0	(141)	(141)	10,485		1
31389P-P4-6	FED NATL MTG ASSOC #631443	09/01/2002	SCHEDULED REDEMPTION		34,686	34,686	34,165	34,686	506	0	0	0	0	747		1
31389Q-MM-7	FED NATL MTG ASSOC #632264	09/01/2002	SCHEDULED REDEMPTION		3,853	3,853	4,001	3,853	(141)	0	0	0	0	125		1
31389Q-XF-0	FED NATL MTG ASSOC #632578	09/01/2002	SCHEDULED REDEMPTION		73,475	73,475	74,342	73,475	(828)	0	0	0	0	21,086		1
31389S-DD-3	FED NATL MTG ASSOC #633800	09/01/2002	SCHEDULED REDEMPTION		84,187	84,187	84,187	84,187	0	0	0	0	0	1,227		1
31389S-MB-7	FED NATL MTG ASSOC #634054	07/11/2002	Various		3,839,066	3,729,599	3,747,260	3,746,655	60	0	0	92,411	92,411	29,572		1
31389S-Z6-4	FED NATL MTG ASSOC #634465	07/01/2002	SCHEDULED REDEMPTION		4,105	4,105	4,148	4,105	(41)	0	0	0	0	0		1
31389T-G8-9	FED NATL MTG ASSOC #634823	07/01/2002	SCHEDULED REDEMPTION		4,526	4,526	4,573	4,526	(45)	0	0	0	0	0		1
31389V-P7-6	FED NATL MTG ASSOC #636846	07/11/2002	Various		62,807	61,149	61,535	61,488	(5)	0	0	1,319	1,319	2,872		1
31389V-RC-3	FED NATL MTG ASSOC #636883	09/01/2002	SCHEDULED REDEMPTION		2,306	2,306	2,395	2,306	(83)	0	0	0	0	42		1
31389V-RL-3	FED NATL MTG ASSOC #636891	09/01/2002	SCHEDULED REDEMPTION		189,785	189,785	197,072	189,785	(6,853)	0	0	0	0	3,014		1
31389V-TY-3	FED NATL MTG ASSOC #636967	09/01/2002	SCHEDULED REDEMPTION		2,864	2,864	2,974	2,864	(103)	0	0	0	0	2,204		1
31389V-WG-8	FED NATL MTG ASSOC #637047	07/01/2002	SCHEDULED REDEMPTION		6,025	6,025	6,064	6,025	(36)	0	0	0	0	0		1
31389V-5V-5	FED NATL MTG ASSOC #637260	09/10/2002	Various		214,043	201,050	213,066	211,984	(901)	0	0	2,059	2,059	4,669		1
31389V-7L-5	FED NATL MTG ASSOC #637299	09/01/2002	SCHEDULED REDEMPTION		66,531	66,531	69,086	66,531	(2,403)	0	0	0	0	959		1
31389W-AB-1	FED NATL MTG ASSOC #637302	09/01/2002	SCHEDULED REDEMPTION		1,478	1,478	1,535	1,478	(53)	0	0	0	0	701		1
31389W-BQ-7	FED NATL MTG ASSOC #637347	07/11/2002	Various		5,088,591	4,942,774	4,974,053	4,972,732	(93)	0	0	115,860	115,860	39,489		1
31389X-JK-0	FED NATL MTG ASSOC #638466	09/01/2002	SCHEDULED REDEMPTION		107,024	107,024	111,133	107,024	(3,866)	0	0	0	0	5,066		1
31389Y-AE-1	FED NATL MTG ASSOC #639105	09/01/2002	SCHEDULED REDEMPTION		2,546	2,546	2,560	2,546	(14)	0	0	0	0	41		1
31389Y-AL-5	FED NATL MTG ASSOC #639111	09/01/2002	SCHEDULED REDEMPTION		31,029	31,029	31,203	31,029	(173)	0	0	0	0	546		1
31389Y-UZ-2	FED NATL MTG ASSOC #639700	09/01/2002	SCHEDULED REDEMPTION		2,940	2,940	2,957	2,940	(16)	0	0	0	0	60		1
31390A-B6-6	FED NATL MTG ASSOC #640061	09/10/2002	Various		19,818,025	18,896,450	19,705,455	19,586,599	(107,173)	0	0	231,426	231,426	400,890		1
31390B-D4-7	FED NATL MTG ASSOC #641023	09/01/2002	SCHEDULED REDEMPTION		2,186	2,186	2,198	2,186	(12)	0	0	0	0	15		1
31390B-PH-5	FED NATL MTG ASSOC #641324	09/01/2002	SCHEDULED REDEMPTION		177,134	177,134	183,934	177,134	(6,396)	0	0	0	0	1,974		1
31390B-QV-3	FED NATL MTG ASSOC #641368	09/01/2002	SCHEDULED REDEMPTION		505,752	505,752	527,405	505,752	(21,340)	0	0	0	0	11,354		1
31390B-RK-6	FED NATL MTG ASSOC #641390	09/01/2002	SCHEDULED REDEMPTION		16,456	16,456	17,088	16,456	(594)	0	0	0	0	105		1
31390B-YA-0	FED NATL MTG ASSOC #641605	09/01/2002	SCHEDULED REDEMPTION		38,934	38,934	40,429	38,934	(1,408)	0	0	0	0	1,126		1
31390B-Y6-9	FED NATL MTG ASSOC #641633	07/11/2002	Various		1,027,085	997,653	1,000,771	1,000,642	(32)	0	0	26,444	26,444	7,923		1
31390D-JK-1	FED NATL MTG ASSOC #642966	09/01/2002	SCHEDULED REDEMPTION		90,182	90,182	93,644	90,182	(3,256)	0	0	0	0	1,707		1
31390F-Q8-5	FED NATL MTG ASSOC #644979	09/10/2002	Various		290,534	274,003	290,379	287,899	(2,239)	0	0	2,636	2,636	5,970		1
31390J-EP-2	FED NATL MTG ASSOC #647342	09/01/2002	SCHEDULED REDEMPTION		1,127	1,127	1,133	1,127	(6)	0	0	0	0	14		1
31390J-J9-3	FED NATL MTG ASSOC #647488	09/01/2002	SCHEDULED REDEMPTION		1,700	1,700	1,709	1,700	(9)	0	0	0	0	274		1
31390J-3Z-2	FED NATL MTG ASSOC #648016	09/01/2002	SCHEDULED REDEMPTION		6,248	6,248	6,283	6,248	(35)	0	0	0	0	152		1
31390K-MJ-4	FED NATL MTG ASSOC #648461	09/01/2002	SCHEDULED REDEMPTION		1,800	1,800	1,901	1,800	(101)	0	0	0	0	316		1
31390L-WA-0	FED NATL MTG ASSOC #649641	09/01/2002	SCHEDULED REDEMPTION		8,943	8,943	8,993	8,943	(50)	0	0	0	0	89		1
31390M-YU-2	FED NATL MTG ASSOC #650623	09/01/2002	SCHEDULED REDEMPTION		1,661	1,661	1,670	1,661	(9)	0	0	0	0	11		1
31390N-TB-8	FED NATL MTG ASSOC #651346	09/01/2002	SCHEDULED REDEMPTION		6,652	6,652	7,026	6,652	(374)	0	0	0	0	79		1
31390N-T5-1	FED NATL MTG ASSOC #651372	09/01/2002	SCHEDULED REDEMPTION		440	440	442	440	(2)	0	0	0	0	92		1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
31390N-VM-1	FED NATL MTG ASSOC #651420	09/01/2002	SCHEDULED REDEMPTION		52,665	52,665	52,960	52,665	(293)	0	0	0	0	1,730		1
31390N-2T-8	FED NATL MTG ASSOC #651586	09/01/2002	SCHEDULED REDEMPTION		1,200	1,200	1,206	1,200	(7)	0	0	0	0	21		1
31390N-3C-4	FED NATL MTG ASSOC #651595	09/01/2002	SCHEDULED REDEMPTION		340,352	340,352	342,218	340,352	(1,851)	0	0	0	0	5,718		1
31390Q-QQ-1	FED NATL MTG ASSOC #653063	09/01/2002	SCHEDULED REDEMPTION		151,640	151,640	152,435	151,640	(788)	0	0	0	0	2,306		1
31390R-H2-2	FED NATL MTG ASSOC #653749	09/01/2002	SCHEDULED REDEMPTION		1,719	1,719	1,729	1,719	(10)	0	0	0	0	24		1
31358K-GK-8	FED NATL MTG ASSOC 1991-149 G	09/01/2002	SCHEDULED REDEMPTION		182,978	182,978	186,809	182,978	(1,506)	0	0	0	0	2,409		1PE
31359B-JJ-7	FED NATL MTG ASSOC 1993-120 G	08/01/2002	SCHEDULED REDEMPTION		798,052	798,052	666,373	798,052	1,164	0	0	0	0	3,019		1PE
31359D-VZ-3	FED NATL MTG ASSOC 1993-160 PH	09/01/2002	SCHEDULED REDEMPTION		247,177	247,177	249,421	247,177	(487)	0	0	0	0	2,673		1PE
999990-BA-1	FED NATL MTG ASSOC TBA	07/15/2002	BOA		331,548	3,000,000	0	331,134	0	0	0	414	414	0		1
928497-AB-2	VITESSE SEMICOND	08/13/2002	CIBC WORLD MARKETS		448,500	650,000	508,625	526,350	22,600	0	0	(77,850)	(77,850)	10,906		4
Total Other States					249,333,427	245,895,089	248,744,094	247,095,501	(2,466,453)	0	0	2,237,926	2,237,926	5,167,638	XXX	XXX
3199996 - Bonds - Special Revenues - United States					0	0	0	0	0	0	0	0	0	0	XXX	XXX
3199999 - Bonds - Special Revenues					1,349,117,117	1,322,440,077	1,324,413,347	1,318,499,434	69,790	0	0	30,617,683	30,617,683	25,598,303	XXX	XXX
PUBLIC UTILITIES																
UNITED STATES																
01958X-AQ-0	ALLIED WASTE NA	08/01/2002	Various		839,250	925,000	891,000	898,356	22,380	0	0	(59,106)	(59,106)	24,410		4
125896-AE-0	CMS ENERGY	08/06/2002	BEAR STEARNS SECURITIES CORP.		353,750	500,000	503,875	501,658	126,658	0	0	(147,908)	(147,908)	8,896		4
125896-AH-3	CMS ENERGY	08/05/2002	BEAR STEARNS SECURITIES CORP.		162,500	250,000	250,000	250,000	77,500	0	0	(87,500)	(87,500)	19,947		4
75952J-20-7	RELIANT ENERGY	07/08/2002	BANK OF AMERICA		281,742	11,500	1,017,750	777,276	0	0	0	(495,535)	(495,535)	0		2PE
893570-BK-6	TRANSCONTINENTAL GAS PIPELINE NT	09/15/2002	MATURED		17,350,000	17,350,000	18,279,727	17,350,000	(34,771)	0	0	0	0	769,906		4
Totals - UNITED STATES					18,987,242	19,036,500	20,942,352	19,777,290	191,767	0	0	(790,049)	(790,049)	823,159	XXX	XXX
OTHER COUNTRIES																
G0348#-AD-2	ANGLIAN WATER 6.84% SERIES B SR NTS	07/30/2002	PRINCIPAL PAYDOWN		5,000,000	5,000,000	4,551,300	4,603,380	1,970	0	0	396,620	396,620	185,250		1
Totals - OTHER COUNTRIES					5,000,000	5,000,000	4,551,300	4,603,380	1,970	0	0	396,620	396,620	185,250	XXX	XXX
3899996 - Bonds - Public Utilities - United States					18,987,242	19,036,500	20,942,352	19,777,290	191,767	0	0	(790,049)	(790,049)	823,159	XXX	XXX
3899997 - Bonds - Public Utilities - Canada					0	0	0	0	0	0	0	0	0	0	XXX	XXX
3899998 - Bonds - Public Utilities - Other Countries					5,000,000	5,000,000	4,551,300	4,603,380	1,970	0	0	396,620	396,620	185,250	XXX	XXX
3899999 - Bonds - Public Utilities					23,987,242	24,036,500	25,493,652	24,380,670	193,737	0	0	(393,429)	(393,429)	1,008,409	XXX	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED)																
UNITED STATES																
00339B-AA-5	ABGENIX INC	09/11/2002	Various		709,486	1,000,000	1,000,000	1,000,000	292,500	0	0	(290,515)	(290,515)	16,683		4Z
006848-BK-0	ADELPHIA COMMUNICATIONS	09/19/2002	Various		262,250	675,000	655,837	337,500	70,875	0	0	(75,250)	(75,250)	0		6
00755W-EW-2	ADVANTA MTG LN TR 98-1 A6	09/01/2002	SCHEDULED REDEMPTION		384,193	384,193	384,022	384,193	96	0	0	0	0	4,150		1PE
00755W-HM-1	ADVANTA MTG LOAN 2000-2 A2	09/01/2002	SCHEDULED REDEMPTION		5,968,095	5,968,095	5,967,332	5,968,095	70	0	0	0	0	90,482		1PE
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII LTD. SERIES B (OTHER ASSETS)	08/31/2002	SCHEDULED REDEMPTION		85,134	85,134	54,903	85,134	22,786	0	0	0	0	0		1Z
00777#-AA-5	ADVANTAGE CAPITAL WISCONSIN (OTHER ASSET)	09/15/2002	SCHEDULED REDEMPTION		72,917	72,917	45,037	72,917	23,480	0	0	0	0	0		1Z
00104C-AA-6	AES CORPORATION	09/03/2002	Various		409,250	825,000	840,469	838,543	302,293	0	0	(429,293)	(429,293)	34,108		3
00103R-AB-2	AESOP FUNDING II LLC 97-1 A-2	07/03/2002	DIRECT		0	0	0	0	0	0	0	0	0	0		1
001546-AC-4	AK STEEL CORP	07/11/2002	CALLED @ 104.56000000		731,920	700,000	724,500	710,611	(111)	0	0	21,309	21,309	4,613		4
006848-BE-4	ALDELPHIA COMMUNICATIONS	07/02/2002	DUETSCHE BANK SECURITIES		24,050	65,000	64,838	32,500	6,175	0	0	(8,450)	(8,450)	0		6
018490-AA-0	ALLERGAN INC	07/15/2002	WARBURG DILLION READ LLC		310,000	500,000	305,625	313,357	378	0	0	(3,357)	(3,357)	0		2
02261W-AA-7	ALZA CORP	08/08/2002	Various		539,875	700,000	444,500	433,090	(1,268)	0	0	106,785	106,785	0		2
02406P-AC-4	AMER AXLE & MFG	08/05/2002	CIBC WORLD MARKETS		160,500	150,000	148,830	149,113	10	0	0	11,387	11,387	6,378		4
023608-20-1	AMEREN CORP	08/05/2002	GOLDMAN, SACHS & CO.		746,457	27,500	687,500	687,500	0	0	0	58,957	58,957	0		1Z
025058-AF-5	AMERICAN CELLULAR CORP	09/19/2002	MILLER TABAK HIRSCH		101,751	575,000	570,739	184,000	80,500	0	0	(82,249)	(82,249)	0		5
02582J-BW-9	AMERICAN EXPRESS CREDIT ACCOUNT	07/03/2002	Various		0	0	0	0	(684)	0	0	0	0	0		1PE
03060R-AG-6	AMERICREDIT CORP	09/17/2002	Various		486,875	575,000	575,000	575,000	0	0	0	(88,125)	(88,125)	22,637		3
031652-AD-2	AMKOR TECH INC	08/01/2002	GRANTCHESTER SECURITIES, INC.		410,000	500,000	498,609	500,000	90,000	0	0	(90,000)	(90,000)	12,205		4
031652-AM-2	AMKOR TECH INC	09/23/2002	Various		763,125	1,000,000	1,000,000	1,000,000	185,000	0	0	(236,875)	(236,875)	50,361		4
033037-AC-6	ANCHOR GAMING	07/16/2002	TENDER OFFER		474,228	400,000	397,286	397,715	11	0	0	76,513	76,513	9,985		4
00184A-AC-9	AOL TIME WARNER	07/26/2002	MERRILL LYNCH CAPITAL MARKETS		4,446,813	6,400,000	6,466,688	6,561,259	(60)	0	0	(2,114,444)	(2,114,444)	142,333		2
00184A-AG-0	AOL TIME WARNER INC	07/26/2002	Various		15,457,900	20,000,000	19,875,200	19,875,521	70	0	0	(4,417,621)	(4,417,621)	452,375		2PE

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
00212@-AA-0	ASP HOLDINGS, LLC	08/01/2002	PRINCIPAL PAYMENT		20,214,000	20,214,000	11,851,573	0	0	0	0	20,214,000	20,214,000	337,823		4Z
046003-JY-6	ASSOC CORP NA	07/29/2002	SALOMON SMITH BARNEY		22,253,534	21,575,000	20,452,669	21,138,367	22,120	0	0	1,115,167	1,115,167	547,166		1PE
053499-AB-5	AVAYA INC	09/24/2002	SALOMON SMITH BARNEY		186,000	300,000	296,436	296,608	22,108	0	0	(110,608)	(110,608)	16,595		3
054540-AB-5	AXCELIS TECHNOLOGIES	08/23/2002	MORGAN STANLEY DEAN WITTER		347,625	450,000	427,781	428,811	26,061	0	0	(81,186)	(81,186)	11,847		4Z
064057-AG-7	BANK NEW YORK INC UNSEC SUB	07/15/2002	MATURED		8,250,000	8,250,000	9,127,800	8,250,000	(4,900)	0	0	0	0	314,531		1PE
055482-AE-3	BJ SERVICES CO	08/20/2002	WARBURG DILLION READ LLC		397,780	500,000	395,380	396,851	643	0	0	929	929	654		2
05567@-AE-2	BOCNY, LLC SR STRUCT NTS (BOND)	09/15/2002	SCHEDULED REDEMPTION		34,205	34,205	29,064	34,205	4,195	0	0	0	0	0		1
120111-AZ-2	BUILDING MATERIALS CORP	08/01/2002	BEAR STEARNS SECURITIES CORP.		200,000	250,000	208,125	209,481	4,169	0	0	(9,481)	(9,481)	3,611		4
122574-AF-3	BURR-BROWN CORP	08/16/2002	SALOMON SMITH BARNEY		300,000	300,000	328,500	313,717	(1,841)	0	0	(13,717)	(13,717)	6,587		1
126304-AD-6	CABLEVISION SYS	08/01/2002	BEAR STEARNS SECURITIES CORP.		200,000	250,000	262,188	258,595	51,575	0	0	(58,595)	(58,595)	9,648		4
13033#-AA-8	CALIFORNIA HOUSING LOAN INSUR. FUND-1ST FUNDING	07/17/2002	PRINCIPAL PAYMENT		113,295	113,295	113,295	113,295	0	0	0	0	0	0		3Z
13033#-AB-6	CALIFORNIA HOUSING LOAN INSUR. FUND-2ND FUNDING	07/17/2002	PRINCIPAL PAYMENT		148,329	148,329	148,329	148,329	0	0	0	0	0	0		1Z
13033#-AC-4	CALIFORNIA HOUSING LOAN INSUR. FUND-3RD FUNDING	07/17/2002	PRINCIPAL PAYMENT		103,922	103,922	103,922	103,922	0	0	0	0	0	0		1Z
131347-AZ-9	CALPINE CORP	07/24/2002	Various		674,560	1,400,000	1,350,000	1,353,411	312,161	0	0	(678,851)	(678,851)	32,800		4
139732-CA-7	CAPITAL AUTO RECEIVABLES ASSET TRUST	09/15/2002	SCHEDULED REDEMPTION		962,304	962,304	962,210	962,304	52	0	0	0	0	9,433		1
12613X-AQ-4	CASE NEW HOLLAND 2001-A CLASS B	09/15/2002	SCHEDULED REDEMPTION		289,163	289,163	289,121	289,163	29	0	0	0	0	2,605		1PE
12478L-AE-1	CBA MORTGAGE CORP.	09/01/2002	SCHEDULED REDEMPTION		312	312	309	312	2	0	0	0	0	0		2
161505-AE-2	CCMSC 1996-1, B	08/22/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		4,920,781	4,400,000	4,818,688	4,742,114	(14,028)	0	0	178,667	178,667	80,813		1
156503-AG-9	CENTURY COMMUN	08/02/2002	Various		11,050	50,000	54,563	18,750	3,750	0	0	(7,700)	(7,700)	0		6
156503-AJ-3	CENTURY COMMUN	08/02/2002	Various		86,775	445,000	465,025	169,103	37,828	0	0	(82,328)	(82,328)	0		6
156503-AL-8	CENTURY COMMUN	08/02/2002	BANK OF AMERICA		102,375	525,000	543,700	199,500	40,883	0	0	(97,125)	(97,125)	0		6
16117P-AE-0	CHARTER COMM HLD	09/12/2002	BEAR STEARNS SECURITIES CORP.		117,250	175,000	156,188	159,637	42,387	0	0	(42,387)	(42,387)	6,960		4
16117P-BB-5	CHARTER COMM HLD	09/12/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES		270,000	400,000	392,000	392,321	122,321	0	0	(122,321)	(122,321)	13,556		4
172967-AZ-4	CITIGROUP INC	07/12/2002	MORGAN STANLEY DEAN WITTER		5,507,200	5,000,000	5,398,100	5,383,462	(1,606)	0	0	123,738	123,738	106,736		1
172967-BA-8	CITIGROUP INC	07/29/2002	SALOMON SMITH BARNEY		21,477,200	20,000,000	19,949,400	19,964,290	733	0	0	1,512,910	1,512,910	215,625		1
172967-BK-6	CITIGROUP INC	07/25/2002	Various		15,185,054	15,060,000	15,025,061	15,027,507	456	0	0	157,548	157,548	295,644		1PE
167685-JH-0	CITY OF CHICAGO SINGLE FAMILY MORTGAGE REVENUE BOND (QUAL REHAB LN PRG) TAX 1999	09/01/2002	SCHEDULED REDEMPTION		4,090	4,090	4,090	4,090	0	0	0	0	0	69		1Z
184502-AB-8	CLEAR CHANNEL COMM., INC., CONVERTIBLE	07/24/2002	WARBURG DILLION READ LLC		474,375	500,000	518,400	501,867	(214)	0	0	(27,492)	(27,492)	4,302		2
125896-AQ-3	CMS ENERGY CORP	08/05/2002	GOLDMAN, SACHS & CO.		251,250	375,000	367,568	368,240	101,990	0	0	(116,990)	(116,990)	10,005		4
12613X-AK-7	CNH EQUIPMENT TRUST	09/15/2002	SCHEDULED REDEMPTION		498,984	498,984	498,922	498,984	33	0	0	0	0	5,927		1PE
20029#-AE-1	COMCAR INDUSTRIES SERIES B SR NTS	07/19/2002	Various		4,094,820	4,386,713	4,006,385	4,097,532	39,214	0	0	(2,712)	(2,712)	72,466		3
20847U-AE-8	CONSECO FINANCE LEASE LLC	09/20/2002	SCHEDULED REDEMPTION		1,237,883	1,237,883	1,237,797	1,237,883	23	0	0	0	0	15,735		1PE
20902Y-AC-6	CONSOLIDATED CNT	08/13/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES		166,875	225,000	213,813	215,289	24,039	0	0	(48,414)	(48,414)	13,184		4
210805-CQ-8	CONTINENTAL AIRLINES	08/02/2002	SCHEDULED REDEMPTION		13,960	13,960	12,663	13,960	1,201	0	0	0	0	448		2
216845-A*-8	COOPERATIVE COMPUTING, INC. SR. SECD. TERM B DUE 2004	09/30/2002	PRINCIPAL PAYMENT		(4,137)	(4,137)	(4,137)	(4,137)	6,797	0	0	0	0	23,850		4
21724P-AF-2	COPELCO CAPITAL RECEIVABLES	09/20/2002	SCHEDULED REDEMPTION		822,102	822,102	821,979	822,102	50	0	0	0	0	10,444		1PE
21923#-AD-8	CORNERSTONE PROPANE SR SEC NTS	08/26/2002	WRITEDOWN		0	0	0	0	(750,000)	0	0	0	0	0		2
22160Q-AC-6	COSTCO	09/06/2002	WARBURG DILLION READ LLC		160,188	200,000	159,262	119,057	(5,103)	0	0	41,132	41,132	0		1
126671-HP-4	COUNTRYWIDE ASSET-BACKED CERTIFICATES	09/01/2002	SCHEDULED REDEMPTION		3,930,419	3,930,419	3,930,257	3,930,419	51	0	0	0	0	80,253		1PE
224044-BE-6	COX COMMUNICATIONS INC	09/25/2002	Various		9,957,400	10,000,000	9,926,300	9,926,403	103	0	0	30,997	30,997	14,844		2PE
12489V-AA-4	CRBL GROUP INC	07/10/2002	SALOMON SMITH BARNEY		188,438	450,000	184,185	185,746	215	0	0	2,692	2,692	0		2Z
228227-AJ-3	CROWN CASTLE INTL CORP	09/23/2002	Various		327,313	475,000	475,000	475,000	161,500	0	0	(147,688)	(147,688)	37,364		4
126304-AK-0	CSC HOLDINGS INC	08/01/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES		348,750	500,000	499,505	499,555	133,420	0	0	(150,805)	(150,805)	21,286		3
22540A-FR-4	CSFB 1998-C1	09/11/2002	SCHEDULED REDEMPTION		284,092	284,092	268,390	284,092	11,551	0	0	0	0	2,928		1
235811-AU-0	DANA CORP	08/26/2002	GOLDMAN, SACHS & CO.		71,906	75,000	75,000	75,000	1,125	0	0	(3,094)	(3,094)	3,638		3
246688-AD-7	DELHAIZE AMERICA	08/02/2002	DEUTSCHE BANK SECURITIES		4,947,200	5,000,000	5,206,500	5,164,012	(3,939)	0	0	(216,812)	(216,812)	114,722		2
24763L-CZ-1	DELTA FUNDING HE LN TR 98-A A3F	09/01/2002	SCHEDULED REDEMPTION		1,029,802	1,029,802	1,029,513	1,029,802	21	0	0	0	0	18,012		1PE
251562-AD-6	DEUTSCHE MORTGAGE AND ASSET RECEIVING CORP	07/17/2002	MORGAN STANLEY DEAN WITTER		10,697,656	10,000,000	9,937,500	9,948,884	445	0	0	748,772	748,772	94,407		1

SCHEDULE D - PART 4

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25179M-AB-9	DEVON ENERGY CORP.	07/12/2002	WARBURG DILLION READ LLC		439,313	450,000	446,787	447,669	14	0	0	(8,357)	(8,357)	9,405		2
256159-AA-2	DOCUMENTUM INC	08/20/2002	WARBURG DILLION READ LLC		861,478	1,000,000	938,125	940,374	176,624	0	0	(78,896)	(78,896)	16,288		4Z
25746U-40-6	DOMINION RESOURCES INC	07/01/2002	Various		1,136,250	1,136,250	1,136,250	1,136,250	0	0	0	0	0	0		2PE
23331A-AD-1	DR HORTON	09/26/2002	Various		419,375	425,000	422,692	423,336	6,836	0	0	(3,961)	(3,961)	22,668		3
26632Q-AH-6	DURA OPERATING CORP	09/24/2002	Various		473,100	500,000	473,125	476,180	601	0	0	(3,080)	(3,080)	18,175		4
278762-AD-1	ECHOSTAR COMMUNICATIONS	09/12/2002	WARBURG DILLION READ LLC		708,750	900,000	777,780	795,124	89,749	0	0	(86,374)	(86,374)	31,200		5
48003#-AC-6	EDWARD D JONES & CO LP SUB NOTES	07/31/2002	LIBRA		3,795,400	3,500,000	3,500,000	3,500,000	0	0	0	295,400	295,400	129,630		2
283678-20-9	EL PASO ENERGY CAPITAL TRUST I, 4.75%,	09/24/2002	PRUDENTIAL SECURITIES, INCORPORATED		117,436	8,000	398,380	398,380	0	0	0	(280,944)	(280,944)	13,656		2
285229-AC-4	ELECTRO SCIENTIFIC INDS	09/17/2002	WARBURG DILLION READ LLC		260,000	325,000	317,078	317,538	14,882	0	0	(57,538)	(57,538)	3,415		4Z
532457-AT-5	ELI LILLY	07/09/2002	MERRILL LYNCH CAPITAL MARKETS		5,210,350	5,000,000	4,980,750	4,984,183	106	0	0	226,167	226,167	135,208		1
292475-AA-8	EMULEX CORPORATION	07/16/2002	JEFFERIES & COMPANY, INC.		564,375	700,000	719,250	717,615	172,490	0	0	(153,240)	(153,240)	5,785		3Z
268917-EJ-6	EQCC HOME EQUITY LOAN TR 98-1 A6F	09/01/2002	SCHEDULED REDEMPTION		235,707	235,707	235,707	235,707	0	0	0	0	0	2,535		1
268939-40-2	EVI INC 5.0% CONVERTIBLE	07/01/2002	Various		579,709	579,709	579,709	579,709	0	0	0	0	0	0		2Z
30226D-AB-2	EXTREME NETWORKS INC	09/26/2002	GOLDMAN, SACHS & CO.		451,160	650,000	565,500	570,428	28,490	0	0	(119,267)	(119,267)	7,583		4Z
00770@-9C-2	FINL. SEC. ASSUR/ADV. CAP. PTNRS VII	09/30/2002	SCHEDULED REDEMPTION		644,972	644,972	351,997	644,972	210,519	0	0	0	0	0		1Z
317928-AA-7	FINOVA GROUP	07/15/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		93,750	300,000	203,250	105,000	16,468	0	0	(11,250)	(11,250)	3,938		6
836520-EQ-5	FIRST SOURCE CORP/CITY OF SO BEND	09/01/2002	SCHEDULED REDEMPTION		102,369	102,369	102,369	102,369	0	0	0	0	0	1,418		1
31909@-AA-3	FIRST SOURCE CORP/FIRST BANK CNTR	09/01/2002	SCHEDULED REDEMPTION		27,549	27,549	27,549	27,549	0	0	0	0	0	477		1
33736L-AQ-8	FIRST UNION-LEHMAN BROTHERS COMMERCIAL MORTGAGE T	08/23/2002	Various		9,085,009	8,735,000	8,881,039	8,809,222	(29,615)	0	0	275,787	275,787	150,596		1
339130-AV-8	FLEMING COMPANIES INC	07/12/2002	DUETSCHE BANK SECURITIES		568,500	600,000	590,616	590,759	23,759	0	0	(22,259)	(22,259)	15,142		4
339130-AP-1	FLEMING COS INC	09/25/2002	Various		933,575	1,125,000	1,131,618	1,131,487	2,880	0	0	(197,912)	(197,912)	54,422		3
339130-AT-3	FLEMING COS INC	09/25/2002	Various		362,375	400,000	377,375	381,142	268	0	0	(18,767)	(18,767)	21,877		4
302506-AC-4	FM 1993A CORP	08/05/2002	LEHMAN BROTHERS INC.		2,015,000	2,000,000	2,027,500	2,014,965	(3,872)	0	0	35	35	117,542		3
313921-TN-8	FNR 2001-51 QL	09/10/2002	LEHMAN BROTHERS INC.		11,513,332	11,017,543	11,113,947	11,103,810	(2,939)	0	0	409,522	409,522	187,298		1
31392D-QA-3	FNR 2002-39 FB	09/18/2002	SCHEDULED REDEMPTION		2,911,966	2,911,966	2,914,696	2,911,966	(2,726)	0	0	0	0	12,734		1PE
344126-AL-1	FOAMEX LP/CAPITAL CORP	08/07/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES		685,125	675,000	690,750	690,070	4,570	0	0	(4,945)	(4,945)	27,614		4
34527R-CK-7	FORD CREDIT AUTO OWNER TRUST	07/15/2002	SCHEDULED REDEMPTION		7,000,000	7,000,000	6,748,374	7,000,000	57,477	0	0	0	0	93,333		2
345395-20-6	FORD MOTOR CO CAP TR II	07/01/2002	Various		4,912,112	4,912,112	4,912,112	4,912,112	0	0	0	0	0	0		2Z
345397-SU-8	FORD MOTOR CRED	07/11/2002	Various		15,618,300	15,000,000	15,452,650	15,373,522	(4,597)	0	0	244,778	244,778	522,500		2
345397-TY-9	FORD MOTOR CREDIT CO	07/02/2002	Various		24,867,650	25,000,000	24,489,250	24,503,286	724	0	0	364,364	364,364	367,535		2
345397-TR-4	FORD MTR CR CO	08/02/2002	BARCLAYS BANK		10,077,100	10,000,000	10,148,900	10,112,923	(2,860)	0	0	(35,823)	(35,823)	355,208		2
369339-AB-2	GENERAL CHEM INDUST PROD	08/23/2002	DUETSCHE BANK SECURITIES		44,400	60,000	61,200	60,813	12,813	0	0	(16,413)	(16,413)	2,072		5
370442-74-1	GENERAL MOTORS SERIES A	07/23/2002	WARBURG DILLION READ LLC		718,778	30,000	833,616	829,425	54,225	0	0	(110,646)	(110,646)	0		2
370425-RX-0	GENERAL MTRS ACCEP CORP	07/02/2002	GOLDMAN, SACHS & CO.		14,786,850	15,000,000	14,954,850	14,957,519	64	0	0	(170,669)	(170,669)	323,698		2
370425-SB-7	GENL MOTORS ACCEPT CORP	07/02/2002	Various		30,225,900	30,000,000	29,899,500	29,907,110	339	0	0	318,790	318,790	801,354		2
37245X-AC-8	GENTEK INC	07/01/2002	JEFFERIES & COMPANY, INC.		134,000	800,000	800,000	188,000	12,000	0	0	(54,000)	(54,000)	37,644		5
373298-BV-9	GEORGIA-PACIFIC	07/08/2002	J. P. MORGAN SECURITIES, INC.		1,885,000	2,000,000	1,890,000	1,893,051	224	0	0	(8,051)	(8,051)	25,278		3
373298-BS-6	GEORGIA-PACIFIC CORP	07/09/2002	J. P. MORGAN SECURITIES, INC.		10,365,000	11,000,000	9,967,500	10,056,398	5,968	0	0	308,602	308,602	129,583		3
375558-AB-9	GILEAD SCIENCES INC	07/17/2002	FIRST UNION CAPITAL MARKETS		237,750	150,000	212,231	210,513	(1,718)	0	0	27,237	27,237	771		4Z
44440*-AC-0	GM HUGHES /HUGHES AIR/AURORA IRE - SB	09/30/2002	SCHEDULED REDEMPTION		81,224	81,224	89,986	81,224	(7,694)	0	0	0	0	0		2
44440*-AB-2	GM HUGHES/ HUGHES AIR/ AURORA IRE - BC	09/30/2002	SCHEDULED REDEMPTION		38,775	38,775	42,959	38,775	(3,673)	0	0	0	0	0		2
44440*-AA-4	GM HUGHES/HUGHES AIR/AURORA IRE	09/30/2002	SCHEDULED REDEMPTION		80,319	80,319	88,984	80,319	(7,608)	0	0	0	0	0		2
44440*-AD-8	GM HUGHES/HUGHES AIR/AURORA IRE - SC	09/30/2002	SCHEDULED REDEMPTION		38,357	38,357	42,496	38,357	(3,311)	0	0	0	0	0		2
381130-AE-3	GOLDEN NORTHWEST	07/31/2002	Various		21,175	21,175	21,281	21,175	11,117	0	0	0	0	0		4
390064-AH-6	GREAT ATLANTIC & PAC TEA	09/04/2002	LEHMAN BROTHERS INC.		261,000	300,000	300,000	300,000	21,000	0	0	(39,000)	(39,000)	6,388		4
393505-3X-8	GREEN TREE HOME IMPROVEMENT LOAN TRUST	08/15/2002	SCHEDULED REDEMPTION		998,772	998,772	1,002,829	998,772	(957)	0	0	0	0	8,501		1PE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A	09/01/2002	SCHEDULED REDEMPTION		322,236	322,236	336,385	322,236	(12,288)	0	0	0	0	3,745		1
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A	09/01/2002	SCHEDULED REDEMPTION		165,355	165,355	173,261	165,355	(7,406)	0	0	0	0	2,009		1PE
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A	09/01/2002	SCHEDULED REDEMPTION		336,788	336,788	350,943	336,788	(12,472)	0	0	0	0	4,799		1PE
36228F-CG-9	GSMPS 99-2 A1	09/01/2002	SCHEDULED REDEMPTION		631,381	631,381	649,139	631,381	(16,902)	0	0	0	0	8,424		1PE
400518-AB-2	GTECH HOLDINGS CORP	09/17/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		409,938	350,000	358,750	358,703	(47)	0	0	51,235	51,235	1,608		2Z
413627-AD-2	HARRAHS OPER INC	09/17/2002	GRANTCHESTER SECURITIES, INC.		794,188	750,000	750,000	750,000	0	0	0	44,188	44,188	15,586		3
41933#-AA-0	HAVCO WOOD PRODUCTS SR SUB NTS	08/07/2002	EXCHANGE		400,000	6,250,000	5,499,438	400,000	0	0	0	0	0	0		5
41933#-AB-8	HAVCO WOOD PRODUCTS, INC. TERM B DUE 2006	08/07/2002	EXCHANGE		1,015,324	1,220,189	1,204,936	976,151	0	0	0	39,173	39,173	0		5
420781-AB-2	HAYES LEMM INTL	07/15/2002	BANK OF AMERICA		20,000	200,000	192,250	39,998	19,998	0	0	(19,998)	(19,998)	0		5
420804-AB-2	HAYES WHEELS	08/02/2002	DUETSCHE BANK SECURITIES		2,250	25,000	16,625	5,250	2,750	0	0	(3,000)	(3,000)	0		5
428236-AG-8	HEWLETT-PACKARD CO	09/30/2002	WARBURG DILLION READ LLC		2,076,300	2,000,000	1,999,100	1,999,118	17	0	0	77,182	77,182	35,028		1PE
441812-JX-3	HOUSEHOLD FINANCE CORP	08/01/2002	J. P. MORGAN SECURITIES, INC.		4,900,050	5,000,000	4,979,000	4,977,273	(1,439)	0	0	(77,223)	(77,223)	148,542		1
444123-AC-7	HUDSON RESPITORY CARE	07/12/2002	DUETSCHE BANK SECURITIES		72,000	160,000	130,525	72,663	17,789	0	0	(663)	(663)	3,731		5
445636-A*-4	HUNT CORPORATION SR NTS	08/01/2002	SCHEDULED REDEMPTION		660,000	660,000	660,000	660,000	0	0	0	0	0	41,382		3
448924-AK-6	ICN PHARMACEUTICALS	09/26/2002	WARBURG DILLION READ LLC		434,525	650,000	650,000	650,000	13,813	0	0	(215,475)	(215,475)	44,669		4
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMMERCIAL MORTGAGE PASS-THROUGH	09/01/2002	SCHEDULED REDEMPTION		88,378	88,378	90,857	88,378	(2,452)	0	0	0	0	968		1
460690-AJ-9	INTERPUBLIC GROUP	07/09/2002	SALOMON SMITH BARNEY		701,280	900,000	694,440	720,032	1,225	0	0	(18,752)	(18,752)	1,917		2
46185R-AB-6	INVITROGEN CORP	09/13/2002	WARBURG DILLION READ LLC		541,500	600,000	567,624	576,205	52,705	0	0	(34,705)	(34,705)	18,058		3
464592-AD-6	ISLE OF CAPRI CASINOS	08/16/2002	BNP CAPITAL MARKETS		1,239,656	1,250,000	1,250,000	1,250,000	0	0	0	(10,344)	(10,344)	44,156		4Z
465823-AE-2	IVAX	07/08/2002	WARBURG DILLION READ LLC		1,237,500	1,650,000	1,746,680	1,733,893	(369)	0	0	(496,393)	(496,393)	11,550		2
479269-AA-0	JOHNSONDIVERSEY INC	08/01/2002	BANK ONE CAPTIAL MARKETS		362,250	350,000	350,000	350,000	0	0	0	12,250	12,250	8,703		4Z
617059-DD-9	JPMC 1997-C5, A2	09/01/2002	SCHEDULED REDEMPTION		478,555	478,555	509,044	478,555	(24,851)	0	0	0	0	7,210		1
48203R-AA-2	JUNIPER NETWORKS	07/03/2002	WARBURG DILLION READ LLC		360,000	600,000	448,500	470,329	102,829	0	0	(110,329)	(110,329)	9,025		4
482727-AE-4	K-III COMMUNICATIONS CORP	08/06/2002	Various		360,219	475,000	490,563	477,078	111,328	0	0	(116,859)	(116,859)	20,955		4
502424-AD-6	L-3 COMMUNICATIONS HLDGS	09/11/2002	LEHMAN BROTHERS INC.		768,125	625,000	800,913	625,000	(89,807)	0	0	143,125	143,125	12,569		3
501773-DF-9	LB COMMERCIAL CONDUIT MORTGAGE TRUST	09/01/2002	SCHEDULED REDEMPTION		171,606	171,606	171,626	171,606	(16)	0	0	0	0	1,991		1
524908-CV-0	LEH 7 02/01/08	08/09/2002	LEHMAN BROTHERS INC.		10,974,200	10,000,000	9,996,100	9,996,805	57	0	0	977,395	977,395	375,278		1PE
52536@-AA-0	LEINER HEALTH RESTRUCT. TERM A	09/30/2002	PRINCIPAL PAYMENT		46,229	46,229	46,229	46,229	471	0	0	0	0	7,940		4Z
526107-AA-5	LENNOX INTERNATIONAL	08/08/2002	WARBURG DILLION READ LLC		469,120	400,000	400,000	400,000	0	0	0	69,120	69,120	6,554		3Z
52736R-AF-9	LEVI STRAUSS & CO	08/01/2002	MERRILL LYNCH CAPITAL MARKETS		395,000	500,000	462,500	464,849	49,849	0	0	(69,849)	(69,849)	9,236		4
52736R-AK-8	LEVI STRAUSS & CO	08/01/2002	MERRILL LYNCH CAPITAL MARKETS		495,000	550,000	581,950	580,335	57,835	0	0	(85,335)	(85,335)	35,698		4
53219L-AD-1	LIFEPOINT HOSPITALS HLDG	09/11/2002	JEFFERIES & COMPANY, INC.		632,125	650,000	650,000	650,000	0	0	0	(17,875)	(17,875)	9,263		4Z
17121#-AA-2	LINCOLN NAT'L/CHRYSLER MERIDIAN CORP.	08/31/2002	SCHEDULED REDEMPTION		400,136	400,136	400,136	400,136	0	0	0	0	0	12,805		1
17121#-AB-0	LINCOLN NAT'L/CHRYSLER MERIDIAN CORP.	08/31/2002	SCHEDULED REDEMPTION		130,763	130,763	130,763	130,763	0	0	0	0	0	4,185		1
17121#-AC-8	LINCOLN NAT'L/CHRYSLER MERIDIAN CORP.	08/31/2002	SCHEDULED REDEMPTION		261,527	261,527	261,527	261,527	0	0	0	0	0	8,369		1
502161-AE-2	LSI LOGIC	09/17/2002	LEHMAN BROTHERS INC.		507,000	600,000	526,380	547,381	38,881	0	0	(40,381)	(40,381)	14,333		4
559079-AE-8	MAGELLAN HEALTH 144A	08/15/2002	Various		704,563	1,000,000	995,000	995,318	245,318	0	0	(290,756)	(290,756)	23,236		4
55265K-CN-7	MASTR ASSET SECURITIZATION TRUST 2002-1 SR	09/01/2002	SCHEDULED REDEMPTION		1,759,303	1,759,303	1,763,426	1,759,303	(4,073)	0	0	0	0	21,870		1PE
580589-A*-0	MCGRATH RENTCORP SENIOR NOTES	07/15/2002	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	32,200		2
583916-AA-9	MEDAREX	07/02/2002	FIRST UNION CAPITAL MARKETS		631,962	900,000	900,000	900,000	252,000	0	0	(268,038)	(268,038)	21,038		4Z
585055-AA-4	MEDTRONIC	09/09/2002	GOLDMAN, SACHS & CO.		2,615,470	2,600,000	2,727,563	2,712,450	(11,956)	0	0	(96,980)	(96,980)	15,799		1
587200-AA-4	MENTOR GRAPHICS	07/08/2002	BANK OF AMERICA		630,000	750,000	750,000	750,000	7,500	0	0	(120,000)	(120,000)	5,443		3Z
590188-A7-3	MERRILL LYNCH & CO	08/06/2002	WARBURG DILLION READ LLC		928,750	1,000,000	1,000,000	1,000,000	0	0	0	(71,250)	(71,250)	0		1
591598-AG-2	METRIS COMPANIES	08/14/2002	DUETSCHE BANK SECURITIES		603,500	850,000	809,575	819,006	37,006	0	0	(215,506)	(215,506)	49,148		3
604675-AB-4	MIRANT CORP	08/05/2002	SALOMON SMITH BARNEY		250,500	600,000	506,250	507,869	63,869	0	0	(257,369)	(257,369)	2,083		3
61745M-BV-4	MSCI 1997-HF1	08/29/2002	GREENWICH CAPITAL MARKETS, INC.		11,070,313	10,000,000	10,420,703	10,316,440	(11,949)	0	0	753,873	753,873	187,808		1
640071-AE-6	NEENAH CORP	08/19/2002	Various		243,000	600,000	600,750	246,000	0	0	0	(3,000)	(3,000)	19,747		5
64016*-DH-8	NEIGHBORHOOD HSG SVCS AMER	07/01/2002	SCHEDULED REDEMPTION		132,502	132,502	132,502	132,502	0	0	0	0	0	3,579		3
64016*-DM-7	NEIGHBORHOOD HSG SVCS AMER-DOWN-PAYMENT ASSISTANCE LOAN	07/01/2002	SCHEDULED REDEMPTION		4,842	4,842	4,842	4,842	0	0	0	0	0	141		3Z
64016*-DL-9	NEIGHBORHOOD HSG SVCS AMER-REHABILITATION LOAN	07/01/2002	SCHEDULED REDEMPTION		7,055	7,055	7,055	7,055	0	0	0	0	0	165		3

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
64928U-AD-0	NEW WORLD PASTA	08/01/2002	MORGAN STANLEY DEAN WITTER		231,250	250,000	246,500	247,201	6,029	0	0	(15,951)	(15,951)	10,984		5
65118N-AN-1	NEWCOURT EQUIPMENT TRUST SECURITIES	08/15/2002	SCHEDULED REDEMPTION		3,636,333	3,636,333	3,635,761	3,636,333	379	0	0	0	0	36,414		1PE
651195-30-7	NEWELL FINANCIAL TRUST I	08/01/2002	BAIRD, PATRICK & COMPANY		380,364	8,500	333,625	335,246	125	0	0	45,118	45,118	0		2
65332V-AV-5	NEXTEL COMMUNIC	09/10/2002	GOLDMAN, SACHS & CO		59,250	75,000	55,875	55,883	8	0	0	3,367	3,367	2,305		4
65332V-BC-6	NEXTEL COMMUNICATIONS	09/19/2002	LEHMAN BROTHERS INC		355,000	500,000	330,000	331,872	1,872	0	0	23,128	23,128	9,417		4
62913N-AA-3	NHSA 1999-1 LLC	09/01/2002	SCHEDULED REDEMPTION		325,446	325,446	325,446	325,446	0	0	0	0	0	5,854		1Z
67066G-AA-2	NVIDIA CORP	07/31/2002	KBC FINANCIAL PRODUCTS USA INC		235,625	325,000	450,125	441,307	174,807	0	0	(205,682)	(205,682)	4,717		4
68338S-AN-8	ONYX ACCEPTANCE AUTO TRUST	08/15/2002	CALLED @ 100.00000000		7,000,000	7,000,000	6,998,947	6,999,868	34	0	0	132	132	71,050		1
68338S-BG-2	ONYX ACCEPTANCE AUTO TRUST	09/15/2002	SCHEDULED REDEMPTION		1,760,181	1,760,181	1,750,005	1,760,181	2,379	0	0	0	0	20,471		1PE
686328-AL-9	ORIX 2000-A CLASS B	09/15/2002	SCHEDULED REDEMPTION		309,732	309,732	309,714	309,732	1	0	0	0	0	3,741		1PE
686328-AQ-8	ORIX CREDIT ALLIANCE OWNER TRUST	09/15/2002	SCHEDULED REDEMPTION		2,377,208	2,377,208	2,382,594	2,377,208	(1,537)	0	0	0	0	27,699		1PE
686328-AS-4	ORIX CREDIT ALLIANCE OWNER TRUST	09/15/2002	SCHEDULED REDEMPTION		346,889	346,889	346,855	346,889	10	0	0	0	0	4,192		1PE
690768-BB-1	OWENS-ILL INC	08/20/2002	BANK OF AMERICA		191,250	225,000	209,195	213,036	1,268	0	0	(21,786)	(21,786)	4,961		4
695148-AL-0	PACKAGED ICE INC	08/06/2002	BEAR STEARNS SECURITIES CORP		286,500	350,000	350,626	350,129	57,879	0	0	(63,629)	(63,629)	17,787		5
697933-AN-9	PANAMSAT CORP	09/04/2002	TORONTO DOMINION SECURITIES (USA) INC		295,750	325,000	325,000	325,000	26,000	0	0	(29,250)	(29,250)	16,728		4
69316Y-AA-7	PBG EQUIP TR A	09/20/2002	SCHEDULED REDEMPTION		256,669	256,669	256,646	256,669	20	0	0	0	0	2,124		1PE
707569-AF-6	PENN NATIONAL GAMING INC	08/20/2002	Various		1,552,750	1,600,000	1,591,000	1,591,299	11,299	0	0	(38,549)	(38,549)	67,056		4
713755-AA-4	PERFORMANCE FOOD GR COMP	08/27/2002	Various		801,123	625,000	727,314	723,159	(1,732)	0	0	77,964	77,964	11,466		3Z
714046-AA-7	PERKINELMER INC	08/16/2002	Various		947,750	2,200,000	1,287,000	1,247,322	(3,858)	0	0	(299,572)	(299,572)	0		2
716604-AB-9	PETROLEUM HELICOPTERS	08/02/2002	WARBURG DILLION READ LLC		150,750	150,000	150,000	150,000	0	0	0	750	750	4,063		4
74157K-AC-5	PRIMEDIA INC	08/02/2002	GRANTCHESTER SECURITIES, INC		656,250	875,000	869,969	871,729	241,729	0	0	(215,479)	(215,479)	23,352		4
74437C-AG-6	PSINET INC	08/01/2002	BEAR STEARNS SECURITIES CORP		9,875	100,000	100,000	7,500	0	0	0	2,375	2,375	0		6
69363V-AB-3	PSINET INC	08/01/2002	BEAR STEARNS SECURITIES CORP		61,719	625,000	613,625	46,875	0	0	0	14,844	14,844	0		6
69364@-AA-1	PTCL 1997 RECEIVABLE TRUST CERTIFICATE	08/14/2002	SCHEDULED REDEMPTION		556,673	556,673	556,673	556,673	0	0	0	0	0	25,592		5
755111-AD-3	RAYTHEON CO	08/15/2002	MATURED		4,000,000	4,000,000	3,918,200	4,000,000	4,057	0	0	0	0	129,000		2
749361-AJ-0	RCN CORP	09/03/2002	DELAWARE BAY COMPANYY		46,200	220,000	74,800	78,422	22,322	0	0	(32,222)	(32,222)	14,293		5
75628*-AH-7	RECREATIONAL EQUIPMENT 7.57% SER. A SR. NTS	09/08/2002	SCHEDULED REDEMPTION		107,633	107,633	107,633	107,633	0	0	0	0	0	2,050		2
778669-AA-9	ROTECH HEALTHCARE INC	08/01/2002	WARBURG DILLION READ LLC		1,447,500	1,500,000	1,560,000	1,558,151	28,151	0	0	(110,651)	(110,651)	51,458		4
781904-AF-4	RURAL CELLULAR CORP	08/23/2002	Various		211,750	375,000	313,125	315,102	135,102	0	0	(103,352)	(103,352)	22,547		4Z
78648R-AB-0	SAFETY-KLEEN CORP	07/17/2002	BANK OF NEW YORK		14,625	450,000	450,000	9,000	0	0	0	5,625	5,625	0		6
786490-AA-3	SAFETY-KLEEN SVCS INC	07/18/2002	BANK OF NEW YORK		5,000	400,000	400,000	44,000	0	0	0	(39,000)	(39,000)	0		6
800907-AD-9	SANMINA	09/19/2002	BANK OF AMERICA		961,250	3,000,000	1,139,250	1,216,893	121,893	0	0	(255,643)	(255,643)	0		3
78388J-AB-2	SBA COMMUNICATION	07/18/2002	Various		133,875	250,000	145,625	217,938	77,938	0	0	(84,063)	(84,063)	0		4
80822#-AC-8	SCHURMAN FINE PAPERS SR. SUB NOTES	06/30/2002	SCHEDULED REDEMPTION		250,000	250,000	250,000	250,000	25,000	0	0	0	0	9,383		4Z
783890-AF-3	SCI SYSTEMS INC	07/11/2002	THOMAS WEISEL PARTNERS		680,000	1,000,000	838,750	852,598	147,598	0	0	(172,598)	(172,598)	10,083		3
81234C-AU-5	SEARS CREDIT ACCT MSTR TR 1996-3 CL A	09/15/2002	SCHEDULED REDEMPTION		833,330	833,330	835,413	833,330	(361)	0	0	0	0	12,162		1
81376@-AD-6	SECURITIZED MULTIPLE ASSET RATED TRUST	08/21/2002	Various		32,872	32,872	32,741	39,024	36,395	0	0	(6,152)	(6,152)	0		6
816851-AB-5	SEMPRA ENERGY	07/30/2002	DEUTSCHE BANK SECURITIES		8,026,610	8,000,000	8,351,760	8,321,809	(2,691)	0	0	(295,199)	(295,199)	266,104		1
816850-AD-3	SEMTECH CORP	09/04/2002	Various		813,000	1,000,000	1,052,303	1,035,102	95,102	0	0	(222,102)	(222,102)	25,375		5
826170-AC-6	SIEBEL SYSTEMS INC	07/11/2002	CIBC WORLD MARKETS		380,000	400,000	529,500	434,484	42,484	0	0	(54,484)	(54,484)	7,394		4
830566-AA-3	SKECHERS USA INC	08/08/2002	CIBC WORLD MARKETS		420,625	500,000	507,688	507,392	(168)	0	0	(86,767)	(86,767)	7,750		4Z
83170#-AA-4	SMARTE CARTE CORP. TERM LN DUE 2006	09/10/2002	PRINCIPAL PAYMENT		25,000	25,000	24,650	24,727	6	0	0	273	273	1,518		5
834182-AL-1	SOLECTRON	08/19/2002	WARBURG DILLION READ LLC		539,000	1,400,000	621,250	637,605	74,105	0	0	(98,605)	(98,605)	0		3
842644-A*-7	SOUTHERN CONTAINER CORP	09/30/2002	SCHEDULED REDEMPTION		168,750	168,750	178,365	168,750	(2,620)	0	0	0	0	8,525		3
60467M-AC-5	SOUTHERN ENERGY MID-ATL	07/11/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		4,579,184	4,871,472	4,871,472	4,871,472	0	0	0	(292,288)	(292,288)	511,851		2
845905-30-6	SOVEREIGN BANCORP	08/15/2002	LEHMAN BROTHERS INC		414,088	5,000	250,000	250,000	0	0	0	164,088	164,088	9,375		3
852060-AS-1	SPRINT CAPITAL CORP	09/09/2002	Various		14,550,000	20,000,000	20,008,200	20,007,676	(435)	0	0	(5,457,676)	(5,457,676)	731,649		2
858119-AA-8	STEEL DYNAMICS INC	08/21/2002	MORGAN STANLEY DEAN WITTER		1,515,000	1,500,000	1,550,625	1,548,125	(1,017)	0	0	(33,125)	(33,125)	59,375		4
86063*-AB-9	STIFEL CAPCO SERIES A (OTHER ASSET)	09/01/2002	SCHEDULED REDEMPTION		87,500	87,500	53,802	87,500	27,922	0	0	0	0	0		1Z
86183P-AD-4	STONERIDGE INC	08/01/2002	DUETSCHE BANK SECURITIES		408,000	400,000	400,000	400,000	0	0	0	8,000	8,000	12,139		4Z
786514-BA-6	SWY 7 1/4 02/01/31	08/01/2002	MORGAN STANLEY DEAN WITTER		5,306,500	5,000,000	4,987,250	4,987,443	13	0	0	319,057	319,057	186,285		2
878154-AV-5	TEAM FLEET FINANCING 1999-3 A	09/25/2002	SCHEDULED REDEMPTION		4,146,773	4,146,773	4,143,534	4,146,773	0	0	0	0	0	44,377		1PE
88033G-AW-0	TENET HEALTHCARE CORP	07/09/2002	MERRILL LYNCH CAPITAL MARKETS		5,071,200	5,000,000	4,958,750	4,959,745	89	0	0	111,455	111,455	37,014		2
881609-AK-7	TESORO ESCROW CORP	08/01/2002	Various		447,500	570,000	570,000	570,000	48,450	0	0	(122,500)	(122,500)	17,028		4
60934Y-AL-4	THE MONEY STORE HI TRUST 97-2 M1	09/01/2002	SCHEDULED REDEMPTION		1,021,491	1,021,491	1,021,332	1,021,491	38	0	0	0	0	12,017		1PE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
60935B-BE-8	THE MONEY STORE HOME EQ TR 96-C A-13	09/01/2002	SCHEDULED REDEMPTION		541,842	541,842	541,673	541,842	0	0	0	0	0	6,721		1PE
872540-AL-3	TJX COMPANIES	07/08/2002	FIRST UNION CAPITAL MARKETS		465,750	600,000	427,103	431,495	133	0	0	34,255	34,255	0		2
74282#-AA-8	TRIPOINT GLOBAL (PRODELIN) TERM B	08/30/2002	PRINCIPAL PAYMENT		5,931	5,931	5,857	5,870	19	0	0	62	62	14,462		4
89824@-AE-5	TRUSERV CORP. AMENDED SENIOR NOTES	08/13/2002	Various		1,433,018	1,490,495	1,382,732	1,463,084	44,168	0	0	(30,066)	(30,066)	174,657		4
911684-AA-6	U S CELLULAR CORP CONV	07/09/2002	JEFFERIES & COMPANY, INC.		146,250	500,000	223,895	227,449	423	0	0	(81,199)	(81,199)	0		2Z
912325-A*-8	U.S. OFFICE PRODUCTS CO. TRANCHE B	09/24/2002	Various		12,673	12,673	9,575	12,673	10,670	0	0	0	0	0		5
90253Q-AD-9	UACSC 1999-D A4	09/08/2002	SCHEDULED REDEMPTION		334,335	334,335	330,035	334,335	1,168	0	0	0	0	37,804		1PE
907818-CK-2	UNION PACIFIC CO	07/11/2002	MORGAN STANLEY DEAN WITTER		10,557,100	10,000,000	9,944,105	9,950,266	179	0	0	606,834	606,834	334,331		2PE
913903-AL-4	UNIV HEALTH SVCS	09/27/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		401,574	600,000	334,702	333,053	(474)	0	0	68,521	68,521	703		2
902973-AC-0	US BANCORP	07/10/2002	SALOMON SMITH BARNEY		1,130,625	1,500,000	1,104,135	1,120,179	667	0	0	10,446	10,446	0		1
911674-AF-6	US CAN CO	08/07/2002	DUETSCHE BANK SECURITIES		97,500	125,000	125,000	125,000	20,000	0	0	(27,500)	(27,500)	5,629		5
921796-HM-3	VANDERBILT 1999-D IA2	09/01/2002	SCHEDULED REDEMPTION		838,369	838,369	838,369	838,369	0	0	0	0	0	15,001		1PE
921796-DP-0	VANDERBILT MORTG FINANCE 97-D 1A5	08/09/2002	WACHOVIA SECURITIES		6,019,414	5,662,000	5,662,000	5,662,000	0	0	0	357,414	357,414	77,728		1PE
921796-HZ-4	VANDERBILT MORTGAGE FINANCE	09/01/2002	SCHEDULED REDEMPTION		775,857	775,857	775,857	775,857	0	0	0	0	0	14,853		1PE
921796-DM-7	VANDERBILT MORTGAGE FINANCE 97-D 1A3	09/01/2002	SCHEDULED REDEMPTION		2,297,026	2,297,026	2,296,750	2,297,026	67	0	0	0	0	36,063		1PE
921796-BG-2	VANDERBILT MTG FIN 96-B A3	09/01/2002	SCHEDULED REDEMPTION		586,848	586,848	597,431	586,848	(2,233)	0	0	0	0	10,320		1PE
92344G-AP-1	VERIZON GLOBAL	07/22/2002	WARBURG DILLION READ LLC		609,500	1,150,000	625,324	647,359	1,317	0	0	(37,859)	(37,859)	0		1
92344G-AL-0	VERIZON GLOBAL FDG CORP	08/13/2002	Various		14,161,500	15,000,000	16,318,950	16,228,185	(14,288)	0	0	(2,066,685)	(2,066,685)	225,556		1
947074-AB-6	WEATHERFORD INT'L	08/08/2002	WARBURG DILLION READ LLC		836,500	1,400,000	784,325	804,329	1,194	0	0	32,171	32,171	0		2
958202-HU-0	WESTERN FINANCIAL BK-FSB	08/09/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES		651,000	700,000	696,626	696,684	25	0	0	(45,684)	(45,684)	18,902		4
973149-AD-9	WIND RIVER SYSTEMS INC	07/01/2002	CREDIT SUISSE FIRST BOSTON CORPORATION		420,000	600,000	622,320	620,049	202,299	0	0	(200,049)	(200,049)	1,250		4
974280-AB-5	WINN DIXIE	08/19/2002	Various		366,875	375,000	375,000	375,000	0	0	0	(8,125)	(8,125)	12,974		3
98152D-AS-0	WOART 2002-A, A3	07/09/2002	MERRILL LYNCH CAPITAL MARKETS		10,041,406	10,000,000	9,998,316	9,998,332	16	0	0	43,074	43,074	6,611		1
978093-AC-6	WOLVERINE TUBE INC	08/01/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES		336,000	400,000	342,500	347,291	611	0	0	(11,291)	(11,291)	15,160		4
987425-AC-9	YOUNG & RUBICAM	07/18/2002	SALOMON SMITH BARNEY		925,000	1,000,000	970,000	971,858	650	0	0	(46,858)	(46,858)	15,667		2
Totals - UNITED STATES					527,852,036	556,726,753	542,912,728	521,770,956	4,858,284	0	0	6,081,081	6,081,081	11,960,956	XXX	XXX
CANADA																
87203R-AC-6	BAE SYSTEMS CAN 144A	09/15/2002	SCHEDULED REDEMPTION		24,886	24,886	24,886	24,886	0	0	0	0	0	450		1
45245E-AE-9	IMAX CORP	09/19/2002	Various		330,375	450,000	416,250	112,500	0	0	0	217,875	217,875	8,542		5
59169Y-AJ-7	METRONET COMM	08/05/2002	Various		91,750	1,000,000	827,500	150,000	50,000	0	0	(58,250)	(58,250)	0		5
65653R-AB-9	NORSKE SKOG CANADA LTD.	08/01/2002	SCOTIA CAPITAL MARKETS (USA)		1,341,563	1,350,000	1,343,669	1,344,088	44	0	0	(2,526)	(2,526)	16,495		3Z
74819R-AB-2	QUEBECOR MEDIA	09/12/2002	DONALDSON, LUFKIN & JENRETTE SECURITIES		436,250	500,000	488,970	489,736	144	0	0	(53,486)	(53,486)	37,392		3
87971M-AB-9	TELUS CORP	07/26/2002	Various		5,808,750	12,750,000	13,280,350	13,215,938	(6,691)	0	0	(7,407,188)	(7,407,188)	157,031		3
959053-AC-3	WESTERN OIL SANDS INC	08/01/2002	SALOMON SMITH BARNEY		981,250	1,000,000	1,000,000	1,000,000	0	0	0	(18,750)	(18,750)	23,962		3
Totals - CANADA					9,014,824	17,074,886	17,381,625	16,337,149	43,496	0	0	(7,322,325)	(7,322,325)	243,873	XXX	XXX
OTHER COUNTRIES																
98372P-AC-2	XL CAPITAL	07/11/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		351,000	600,000	339,006	347,422	412	0	0	3,578	3,578	0		1
98372P-AD-0	XL CAPITAL LTD	07/11/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH		877,500	1,500,000	910,907	918,651	972	0	0	(41,151)	(41,151)	0		1
054536-AA-5	AXASA 8.6 12/15/30	07/10/2002	GOLDMAN, SACHS & CO.		11,400,400	10,000,000	9,971,200	9,971,556	9	0	0	1,428,844	1,428,844	71,667		1
G2953@-AA-2	ELAN PHARMACEUTICAL 9.56% SR GTD NTS	08/27/2002	WRITEDOWN		0	0	0	0	(1,500,000)	0	0	0	0	0		5
865622-AA-2	SUMITOMO MITSUI BANK NY	09/03/2002	Various		10,700,150	10,000,000	9,990,900	9,990,975	64	0	0	709,175	709,175	97,778		2
82929R-AC-0	SING TELECOMMUNICATIONS	08/08/2002	HSBC SECURITIES, INC.		5,113,500	5,000,000	4,922,500	4,922,631	87	0	0	190,869	190,869	73,750		1PE
G4611#-AA-0	INTERTEK TESTING SERVICES LIMITED	07/03/2002	REDEMPTION		8,003,426	8,003,426	8,003,426	8,003,426	7,203,084	0	0	0	0	168,072		5
46621W-AA-9	JMH FINANCE LIMITED	09/24/2002	WARBURG DILLION READ LLC		1,266,875	1,300,000	1,372,750	1,356,958	(2,441)	0	0	(90,083)	(90,083)	34,160		2
72146#-AH-3	PILKINGTON PLC SERIES E GTD NOTES	08/06/2002	SCHEDULED REDEMPTION		833,333	833,333	849,258	833,333	(9,205)	0	0	0	0	37,716		2
Totals - OTHER COUNTRIES					38,546,185	37,236,760	36,359,948	36,344,951	5,692,982	0	0	2,201,233	2,201,233	483,143	XXX	XXX
4599996 - Bonds - Industrial and Misc - United States					527,852,036	556,726,753	542,912,728	521,770,956	4,858,284	0	0	6,081,081	6,081,081	11,960,956	XXX	XXX
4599997 - Bonds - Industrial and Misc - Canada					9,014,824	17,074,886	17,381,625	16,337,149	43,496	0	0	(7,322,325)	(7,322,325)	243,873	XXX	XXX
4599998 - Bonds - Industrial and Misc - Other Countries					38,546,185	37,236,760	36,359,948	36,344,951	5,692,982	0	0	2,201,233	2,201,233	483,143	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
4599999 - Bonds - Industrial and Miscellaneous					575,413,045	611,038,399	596,654,301	574,453,056	10,594,762	0	0	959,990	959,990	12,687,972	XXX	XXX
6099997 - Bonds - Part 4					2,181,926,378	2,187,252,116	2,176,583,229	2,147,095,373	13,505,198	0	0	34,831,005	34,831,005	44,017,264	XXX	XXX
6099998 - Bonds - Part 5					503,753,059	488,701,799	494,744,291	494,690,328	(53,963)	0	0	9,062,731	9,062,731	5,988,237	XXX	XXX
6099999 - Total - Bonds					2,685,679,437	2,675,953,915	2,671,327,520	2,641,785,701	13,451,235	0	0	43,893,736	43,893,736	50,005,501	XXX	XXX
PREFERRED STOCKS PUBLIC UTILITIES UNITED STATES																
264399-58-5	DUKE ENERGY	09/27/2002	GOLDMAN, SACHS & CO.	75,000.000	1,181,214	0.00	1,901,478	1,895,359	207,859	0	0	(714,145)	(714,145)		38,672	P1L
665262-5*-8	NORTHERN INDIANA PUB SERV CO., 8.35% CUM	07/01/2002	REDEMPTION	6,000.000	600,000	0.00	600,000	600,000	(27,000)	0	0	0	0		0	RP1
693304-70-1	PECO ENERGY $6.12 SERIES	08/01/2002	CALLED @ 100.00000000	27,968.000	2,796,800	0.00	2,816,397	2,816,397	16,101	0	0	(19,597)	(19,597)		42,791	RP2U
Totals - UNITED STATES					4,578,014	XXX	5,317,875	5,311,756	196,960	0	0	(733,742)	(733,742)	XXX	81,463	XXX
6199999 - Preferred Stocks - Public Utilities					4,578,014	XXX	5,317,875	5,311,756	196,960	0	0	(733,742)	(733,742)	XXX	81,463	XXX
BANKS, TRUST AND INSURANCE COMPANIES UNITED STATES																
14170K-30-8	CAREMARK RX CAPITAL TRUST	09/13/2002	WARBURG DILLION READ LLC	4,000.000	448,147	0.00	328,944	318,122	(2,900)	0	0	130,025	130,025		3,500	RP4U
872375-20-9	TECO ENERGY	08/19/2002	GOLDMAN, SACHS & CO.	29,000.000	616,817	0.00	710,500	710,500	(13,340)	0	0	(93,683)	(93,683)		17,219	P2Z
Totals - UNITED STATES					1,064,964	XXX	1,039,444	1,028,622	(16,240)	0	0	36,342	36,342	XXX	20,719	XXX
6299999 - Preferred Stocks - Banks, Trust and Insurance Companies					1,064,964	XXX	1,039,444	1,028,622	(16,240)	0	0	36,342	36,342	XXX	20,719	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED) UNITED STATES																
020039-82-2	ALLTEL CORP	07/01/2002	VARIOUS	1,057,500.000	1,057,500	0.00	1,057,500	1,057,500	38,160	0	0	0	0		0	P1LZ
156700-40-3	CENTURYTEL INC	07/01/2002	Various	1,116,725.000	1,116,725	0.00	1,116,725	1,116,725	(42,025)	0	0	0	0		0	P2LZ
224044-30-5	COX COMMUNICATIONS	08/07/2002	Various	22,000.000	814,475	0.00	1,100,000	1,100,000	203,280	0	0	(285,525)	(285,525)		0	RP2L
233331-20-6	DTE ENERGY COMPANY	08/19/2002	WARBURG DILLION READ LLC	40,000.000	1,009,470	0.00	1,000,000	1,000,000	(50,000)	0	0	9,470	9,470		9,297	P2LZ
28336L-20-8	EL PASO CORPORATION	09/24/2002	Various	15,000.000	437,977	0.00	709,000	709,000	(13,000)	0	0	(271,023)	(271,023)		6,250	P2LZ
285661-20-3	ELECTRONIC DATA SYSTEMS	09/26/2002	Various	40,500.000	972,246	0.00	2,080,800	2,080,800	574,200	0	0	(1,108,554)	(1,108,554)		28,500	RP1A
29477R-10-3	EQUITY SECURITIES TRUST ONE	08/13/2002	KBC FINANCIAL PRODUCTS USA INC	12,000.000	116,936	0.00	449,640	449,640	(299,320)	0	0	(332,704)	(332,704)		7,030	P2L
345395-20-6	FORD MOTOR CO CAP TR II	09/06/2002	WARBURG DILLION READ LLC	10,000.000	422,883	0.00	520,000	512,658	(4,063)	0	0	(89,775)	(89,775)		8,125	P2Z
81211K-20-9	SEALED AIR CORP., $2.00, CONVERTIBLE	08/19/2002	PRUDENTIAL SECURITIES, INCORPORATED	29,000.000	670,568	0.00	1,735,115	1,735,115	550,465	0	0	(1,064,547)	(1,064,547)		14,500	P3L
83237C-50-0	SMITHKLINE BEECHAM	07/01/2002	Various	15,279,200.000	15,279,200	0.00	15,279,200	15,279,200	7,550	0	0	0	0		0	P1LZ
834182-20-6	SOLECTRON	09/19/2002	WARBURG DILLION READ LLC	17,500.000	157,495	0.00	437,500	437,500	124,950	0	0	(280,005)	(280,005)		7,930	RP4L
792860-30-6	ST PAUL COMPANIES INC	07/29/2002	WARBURG DILLION READ LLC	5,000.000	286,991	0.00	250,000	250,000	0	0	0	36,991	36,991		0	P1Z
879868-20-6	TEMPLE-INLAND INC	07/01/2002	Various	1,000,000.000	1,000,000	0.00	1,000,000	1,000,000	(98,000)	0	0	0	0		0	P2LZ
892335-20-9	TOYS R US INC	09/17/2002	WACHOVIA SECURITIES	10,000.000	384,888	0.00	500,000	500,000	(13,000)	0	0	(115,112)	(115,112)		6,770	P2A
90261B-80-3	U.B.S. INC, 5.04% CUMMULATIVE PREFERRED,SERIES H	08/15/2002	REDEMPTION	150.000	15,000,000	0.00	15,000,000	15,000,000	(142,500)	0	0	0	0		252,000	P1A
98411F-20-2	XEROX CAPITAL TRUST II	07/01/2002	Various	1,145,812.000	1,145,813	0.00	1,145,813	1,145,813	20,313	0	0	0	0		0	P4Z
Totals - UNITED STATES					39,873,168	XXX	43,381,293	43,373,951	857,009	0	0	(3,500,783)	(3,500,783)	XXX	340,401	XXX
OTHER COUNTRIES																
G4611#-15-1	INTERTEK TESTING SERVICES LIMITED 0% REDEEMABLE PREFERRED	07/01/2002	DIRECT	134,953.000	208,327	0.00	218,570	218,570	0	0	0	(10,243)	(10,243)		0	RP5U
G5520#-11-7	LYONNAISE ASIA WATER LIMITED PFD C	07/17/2002	WRITEDOWN	0.000	0	0.00	0	0	(1,148,900)	0	0	0	0		0	P4Z
Totals - OTHER COUNTRIES					208,327	XXX	218,570	218,570	(1,148,900)	0	0	(10,243)	(10,243)	XXX	0	XXX
6399999 - Preferred Stocks - Industrial and Miscellaneous					40,081,495	XXX	43,599,862	43,592,520	(291,891)	0	0	(3,511,026)	(3,511,026)	XXX	340,401	XXX
6599997 - Preferred Stocks - Part 4					45,724,473	XXX	49,957,181	49,932,898	(111,170)	0	0	(4,208,425)	(4,208,425)	XXX	442,583	XXX
6599998 - Preferred Stocks - Part 5					1,550,581	XXX	2,022,533	2,022,533	0	0	0	(471,952)	(471,952)	XXX	0	XXX
6599999 - Total - Preferred Stocks					47,275,054	XXX	51,979,713	51,955,431	(111,170)	0	0	(4,680,377)	(4,680,377)	XXX	442,583	XXX
COMMON STOCKS PUBLIC UTILITIES UNITED STATES																
018522-10-2	ALLETE INC	08/19/2002	BANC OF AMERICA SECURITIES	3,700.000	88,690		82,431	82,431	(17,839)	0	0	6,259	6,259		1,018	L
018802-10-8	ALLIANT ENERGY CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	5,300.000	100,793		167,088	167,088	30,878	0	0	(66,294)	(66,294)		2,650	L
025537-10-1	AMERICAN ELECTRIC POWER CO., INC.	07/18/2002	Various	75,300.000	2,484,934		3,161,212	3,161,212	147,706	0	0	(676,278)	(676,278)		0	L
030411-10-2	AMERICAN WATER WORKS CO., INC.	08/19/2002	BANC OF AMERICA SECURITIES	4,800.000	210,576		121,014	121,014	(86,394)	0	0	89,562	89,562		1,176	L
092113-10-9	BLACK HILLS CORP.	08/19/2002	BANC OF AMERICA SECURITIES	1,500.000	38,616		51,546	51,546	(369)	0	0	(12,930)	(12,930)		435	L
131347-10-6	CALPINE CORP	07/23/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	136,800.000	417,788		1,265,104	1,265,104	303,400	0	0	(847,316)	(847,316)		0	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
12561W-10-5	CLECO CORP. HOLDING CO	09/06/2002	Various	2,900.000	43,725		68,109	68,109	4,599	0	0	(24,383)	(24,383)		653	L
206829-10-3	CONECTIV INC	08/01/2002	CANTOR, FITZGERALD & CO.	29,700.000	757,286		564,681	564,681	(201,876)	0	0	192,604	192,604		6,534	L
210371-10-0	CONSTELLATION ENERGY GROUP	08/12/2002	BANC OF AMERICA SECURITIES	9,000.000	252,622		264,225	264,225	165	0	0	(11,602)	(11,602)		2,160	L
233293-10-9	D P L, INC.	09/06/2002	Various	15,100.000	271,300		444,633	444,633	45,238	0	0	(173,333)	(173,333)		3,548	L
23329J-10-4	D Q E, INC.	09/06/2002	Various	18,500.000	272,541		625,656	625,656	366,656	0	0	(353,115)	(353,115)		8,316	L
25746U-10-9	DOMINION RESOURCES, INC.	09/18/2002	JEFFERIES & COMPANY, INC.	41,100.000	2,040,083		2,497,531	2,497,531	(223,289)	0	0	(457,447)	(457,447)		26,509	L
264399-10-6	DUKE ENERGY CORP	09/12/2002	MORGAN STANLEY DEAN WITTER	89,700.000	2,149,542		3,274,154	3,274,154	484,484	0	0	(1,124,612)	(1,124,612)		24,668	L
28336L-10-9	EL PASO CORPORATION	09/20/2002	Various	48,900.000	821,153		1,777,251	2,577,385	769,422	0	0	(1,756,232)	(1,756,232)		10,179	L
29266M-10-9	ENERGY EAST CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	8,400.000	175,163		172,024	172,024	(17,816)	0	0	3,140	3,140		2,016	L
29364G-10-3	ENTERGY CORP.	09/18/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	23,000.000	910,942		960,103	960,103	0	0	0	(49,161)	(49,161)		14,421	L
294549-10-0	EQUITABLE RESOURCES, INC.	08/19/2002	BANC OF AMERICA SECURITIES	2,900.000	103,406		100,094	100,094	624	0	0	3,313	3,313		493	L
337932-10-7	FIRSTENERGY CORP	07/29/2002	WEEDEN & COMPANY	66,600.000	1,832,350		2,254,208	2,254,208	49,324	0	0	(421,857)	(421,857)		0	L
391164-10-0	GREAT PLAINS ENERGY INC	08/19/2002	BANC OF AMERICA SECURITIES	2,000.000	42,861		51,809	51,809	11,109	0	0	(8,948)	(8,948)		0	L
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.	09/06/2002	Various	1,500.000	66,782		50,140	50,140	(13,685)	0	0	16,642	16,642		930	L
451107-10-6	IDACORP INC	08/19/2002	BANC OF AMERICA SECURITIES	2,600.000	69,336		130,593	130,593	58,573	0	0	(61,257)	(61,257)		1,209	L
552690-10-9	M D U RESOURCES GROUP, INC.	08/19/2002	BANC OF AMERICA SECURITIES	3,800.000	92,413		130,530	130,530	30,628	0	0	(38,117)	(38,117)		1,541	L
636180-10-1	NATIONAL FUEL GAS CO.	08/19/2002	BANC OF AMERICA SECURITIES	2,900.000	57,853		84,608	84,608	19,329	0	0	(26,754)	(26,754)		754	L
664397-10-6	NORTHEAST UTILITIES	08/22/2002	Various	10,300.000	174,260		219,627	219,627	25,884	0	0	(45,367)	(45,367)		0	L
670837-10-3	OGE ENERGY CORP	08/19/2002	BANC OF AMERICA SECURITIES	5,200.000	98,847		112,718	112,718	(6,154)	0	0	(13,870)	(13,870)		1,729	L
713291-10-2	PEPCO HOLDINGS INC	08/19/2002	BANC OF AMERICA SECURITIES	7,600.000	161,206		170,167	170,167	6,919	0	0	(8,961)	(8,961)		640	L
69349H-10-7	PNM RESOURCES INC	08/19/2002	BANC OF AMERICA SECURITIES	2,600.000	52,671		65,074	65,074	2,154	0	0	(12,403)	(12,403)		572	L
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP, INC.	08/12/2002	BANC OF AMERICA SECURITIES	12,900.000	446,198		428,046	428,046	(130,524)	0	0	18,152	18,152		0	L
745310-10-2	PUGET ENERGY, INC.	08/19/2002	BANC OF AMERICA SECURITIES	5,700.000	122,432		147,804	147,804	30,099	0	0	(25,372)	(25,372)		1,425	L
748356-10-2	QUESTAR CORP.	08/19/2002	BANC OF AMERICA SECURITIES	3,700.000	83,809		112,699	112,699	21,309	0	0	(28,890)	(28,890)		0	L
74956K-10-4	R G S ENERGY GROUP, INC.	08/01/2002	MERGER	8,100.000	319,950		251,017	251,017	(66,503)	0	0	68,933	68,933		0	L
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY	08/19/2002	BANC OF AMERICA SECURITIES	7,000.000	198,590		196,696	196,696	(19,394)	0	0	1,894	1,894		2,275	L
826428-10-4	SIERRA PACIFIC RESOURCES	08/19/2002	BANC OF AMERICA SECURITIES	7,200.000	45,733		115,539	115,539	59,379	0	0	(69,806)	(69,806)		0	L
872375-10-0	TECO ENERGY, INC.	08/12/2002	BANC OF AMERICA SECURITIES	4,600.000	107,729		137,659	137,659	23,809	0	0	(29,930)	(29,930)		1,633	L
92240G-10-1	VECTREN CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	3,700.000	88,618		84,651	84,651	(8,219)	0	0	3,967	3,967		981	L
95709T-10-0	WESTERN ENERGY INC	08/19/2002	BANC OF AMERICA SECURITIES	5,200.000	57,253		118,463	118,463	38,643	0	0	(61,210)	(61,210)		1,560	L
958259-10-3	WESTERN GAS RESOURCES, INC.	08/19/2002	BANC OF AMERICA SECURITIES	1,600.000	54,614		59,904	59,904	64	0	0	(5,290)	(5,290)		80	L
976657-10-6	WISCONSIN ENERGY CORP.	08/22/2002	Various	10,300.000	261,333		210,511	210,511	(49,770)	0	0	50,822	50,822		2,060	L
98389B-10-0	XCEL ENERGY INC	07/23/2002	BERNSTEIN (SANFORD C.) & CO., INC.	111,200.000	1,372,267		2,810,566	2,810,566	945,742	0	0	(1,438,299)	(1,438,299)		41,700	L
Totals - UNITED STATES					16,946,268	XXX	23,539,884	24,340,017	2,634,304	0	0	(7,393,749)	(7,393,749)	XXX	163,864	XXX
OTHER COUNTRIES																
500631-10-6	KOREA ELEC POWER CO- ADR	07/01/2002	GOLDMAN, SACHS & CO.	0.000	0		0	0	2,823	0	0	0	0		0	L
Totals - OTHER COUNTRIES					0	XXX	0	0	2,823	0	0	0	0	XXX	0	XXX
6699999 - Common Stocks - Public Utilities					16,946,268	XXX	23,539,884	24,340,017	2,637,127	0	0	(7,393,749)	(7,393,749)	XXX	163,864	XXX
BANKS, TRUST AND INSURANCE COMPANIES																
UNITED STATES																
00371G-10-5	ABN AMRO N AMERICAN CAP FUNDING	07/01/2002	DIRECT	35,000.000	35,412,470		35,412,470	35,412,470	412,470	0	0	0	0		0	P1A
001055-10-2	AFLAC CORP	07/24/2002	CANTOR, FITZGERALD & CO.	273,900.000	7,315,026		8,219,953	8,219,953	(544,847)	0	0	(904,927)	(904,927)		0	L
025932-10-4	AMERICAN FINANCIAL GROUP INC	08/19/2002	BANC OF AMERICA SECURITIES	4,000.000	99,831		98,579	98,579	2,979	0	0	1,251	1,251		500	L
03073E-10-5	AMERISOURCEBERGEN CORP	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	5,900.000	429,275		370,402	370,402	(77,998)	0	0	58,873	58,873		148	L
03072M-10-8	AMERUS LIFE HOLDINGS INC CLASS A	08/19/2002	BANC OF AMERICA SECURITIES	2,600.000	82,584		103,751	103,751	7,291	0	0	(21,166)	(21,166)		0	L
045487-10-5	ASSOCIATED BANC-CORP	08/19/2002	BANC OF AMERICA SECURITIES	4,500.000	161,411		107,301	107,301	(62,394)	0	0	54,110	54,110		1,395	L
046265-10-4	ASTORIA FINANCIAL CORP	08/19/2002	BANC OF AMERICA SECURITIES	6,100.000	206,851		125,742	125,742	(69,763)	0	0	81,109	81,109		1,220	L
060505-10-4	BANK OF AMERICA CORP	07/18/2002	PRUDENTIAL SECURITIES, INCORPORATED	58,200.000	3,718,053		2,988,174	2,988,174	(1,106,778)	0	0	729,879	729,879		0	L
062540-10-9	BANK OF HAWAII CORP	08/22/2002	Various	8,900.000	263,929		126,109	126,109	(123,091)	0	0	137,820	137,820		684	L
064057-10-2	BANK OF NEW YORK CO., INC.	09/25/2002	INVESTMENT TECHNOLOGY GROUP, INC.	162,000.000	4,712,227		6,042,503	6,042,503	575,003	0	0	(1,330,275)	(1,330,275)		44,061	L
06646R-10-7	BANKNORTH GROUP INC	08/19/2002	BANC OF AMERICA SECURITIES	8,300.000	223,977		152,565	152,565	(63,401)	0	0	71,412	71,412		1,245	L
170388-10-2	CHOICEPOINT INC	08/19/2002	BANC OF AMERICA SECURITIES	3,900.000	174,790		120,471	120,471	(56,862)	0	0	54,319	54,319		0	L
172967-10-1	CITIGROUP INC	08/30/2002	Various	340,600.000	12,620,585		16,482,408	16,482,408	3,284,158	0	0	(3,861,823)	(3,861,823)		63,828	L
178566-10-5	CITY NATIONAL CORP.	08/19/2002	BANC OF AMERICA SECURITIES	2,300.000	124,449		75,345	75,345	(48,280)	0	0	49,104	49,104		448	L

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
195493-30-9	COLONIAL BANCGROUP INC	08/19/2002	BANC OF AMERICA SECURITIES	7,500.000	105,001		106,956	106,956	(5,544)	0	0	(1,955)	(1,955)		975	L
200519-10-6	COMMERCE BANCORP INC	08/19/2002	BANC OF AMERICA SECURITIES	2,900.000	134,606		85,719	85,719	(42,461)	0	0	48,888	48,888		435	L
201647-10-4	COMMERCIAL FEDERAL CORP	08/20/2002	CANTOR, FITZGERALD & CO.	4,400.000	114,120		99,693	99,693	(27,907)	0	0	14,428	14,428		396	L
20449H-10-9	COMPASS BANKSHARES	08/19/2002	BANC OF AMERICA SECURITIES	7,400.000	249,653		139,058	139,058	(109,582)	0	0	110,595	110,595		2,025	L
208464-10-7	CONSECO, INC.	07/30/2002	CANTOR, FITZGERALD & CO.	273,700.000	232,446		975,792	880,930	333,530	0	0	(648,484)	(648,484)		0	L
316326-10-7	FIDELITY NAT FINL CORP	08/22/2002	Various	6,300.000	192,291		169,441	169,441	(29,639)	0	0	22,850	22,850		630	L
316773-10-0	FIFTH THIRD BANCORP.	09/10/2002	Various	42,700.000	2,811,254		2,740,849	2,740,849	(103,878)	0	0	70,405	70,405		1,725	L
337477-10-3	FIRST VIRGINIA BANKS, INC.	08/19/2002	BANC OF AMERICA SECURITIES	2,700.000	106,796		74,181	74,181	(22,335)	0	0	32,615	32,615		902	L
337915-10-2	FIRSTMERIT CORP	08/19/2002	BANC OF AMERICA SECURITIES	4,700.000	118,730		105,625	105,625	(24,001)	0	0	13,104	13,104		0	L
381197-10-2	GOLDEN STATE BANCORP	08/19/2002	BANC OF AMERICA SECURITIES	7,200.000	250,887		214,128	214,128	(46,872)	0	0	36,759	36,759		720	L
391648-10-2	GREATER BAY BANCORP	08/19/2002	BANC OF AMERICA SECURITIES	1,800.000	47,895		53,922	53,922	(1,446)	0	0	(6,027)	(6,027)		225	L
395384-10-0	GREENPOINT FINANCIAL CORP	08/19/2002	BANC OF AMERICA SECURITIES	5,700.000	289,931		166,533	166,533	(113,337)	0	0	123,399	123,399		1,425	L
404132-10-2	HCC INSURANCE HOLDINGS INC	08/19/2002	BANC OF AMERICA SECURITIES	2,200.000	53,214		61,869	61,869	3,899	0	0	(8,656)	(8,656)		138	L
428656-10-2	HIBERNIA CORP.	08/22/2002	Various	14,600.000	313,006		168,827	168,827	(120,107)	0	0	144,179	144,179		2,044	L
461915-10-0	INVESTORS FINANCIAL SERVICES CORP	08/19/2002	BANC OF AMERICA SECURITIES	3,300.000	100,995		145,509	145,509	34,827	0	0	(44,515)	(44,515)		41	L
46625H-10-0	JP MORGAN CHASE & COMPANY	09/30/2002	Various	436,748.000	10,104,868		15,345,407	15,345,407	1,030,095	0	0	(5,240,539)	(5,240,539)		136,900	L
527288-10-4	LEUCADIA NATIONAL CORP.	09/06/2002	Various	4,000.000	140,731		132,120	132,120	5,480	0	0	8,611	8,611		0	L
55261F-10-4	M&T BANK CORP	09/06/2002	Various	7,500.000	636,093		466,065	466,065	(177,135)	0	0	170,028	170,028		875	L
587405-10-1	MERCANTILE BANKSHARES CORP.	08/19/2002	BANC OF AMERICA SECURITIES	3,300.000	131,575		119,058	119,058	(16,341)	0	0	12,517	12,517		0	L
591598-10-7	METRIS COMPANIES INC	08/22/2002	Various	12,600.000	48,689		333,785	333,785	229,079	0	0	(285,096)	(285,096)		0	L
601148-10-9	MILLS CORP	09/30/2002	Various	11,600.000	378,108		350,341	350,341	(9,259)	0	0	27,767	27,767		3,767	L
615337-10-2	MONY GROUP INC	09/06/2002	Various	14,900.000	402,878		650,916	650,916	144,167	0	0	(248,038)	(248,038)		0	L
63545P-10-4	NATIONAL COMMERCE FINANCIAL CORP.	08/19/2002	BANC OF AMERICA SECURITIES	11,900.000	333,055		240,631	240,631	(72,339)	0	0	92,424	92,424		2,385	L
648053-10-6	NEW PLAN EXCEL REALTY TRUST	09/18/2002	Various	77,100.000	1,494,373		1,464,524	1,464,524	(141,469)	0	0	29,849	29,849		31,803	L
649445-10-3	NEW YORK COMMUNITY BANCORP INC	09/06/2002	Various	13,300.000	412,068		198,320	198,320	(162,110)	0	0	213,748	213,748		2,660	L
659424-10-5	NORTH FORK BANCORPORATION	07/17/2002	CANTOR, FITZGERALD & CO.	34,200.000	1,304,886		662,546	662,546	(698,956)	0	0	642,339	642,339		0	L
67019E-10-7	NSTAR	08/19/2002	BANC OF AMERICA SECURITIES	3,700.000	157,251		156,845	156,845	(8,841)	0	0	406	406		1,961	L
677240-10-3	OHIO CAS CORP	08/19/2002	BANC OF AMERICA SECURITIES	2,600.000	47,251		22,313	22,313	(32,027)	0	0	24,939	24,939		0	L
680223-10-4	OLD REPUBLIC INTL CORP	08/19/2002	BANC OF AMERICA SECURITIES	6,500.000	201,381		171,816	171,816	(32,934)	0	0	29,565	29,565		0	L
743674-10-3	PROTECTIVE LIFE CORP	08/19/2002	BANC OF AMERICA SECURITIES	3,900.000	127,626		92,262	92,262	(36,828)	0	0	35,364	35,364		0	L
743866-10-5	PROVIDENT FINANCIAL GROUP	08/19/2002	BANC OF AMERICA SECURITIES	3,300.000	95,846		103,325	103,325	7,592	0	0	(7,478)	(7,478)		792	L
750236-10-1	RADIAN GROUP INC	08/19/2002	BANC OF AMERICA SECURITIES	4,700.000	203,506		150,661	150,661	(78,934)	0	0	52,845	52,845		94	L
778162-10-7	ROSLYN BANCORP	08/19/2002	BANC OF AMERICA SECURITIES	4,700.000	106,914		69,615	69,615	(32,986)	0	0	37,299	37,299		0	L
827064-10-6	SILICON VY BANCSHARES	08/22/2002	Various	5,200.000	116,616		204,057	204,057	66,985	0	0	(87,441)	(87,441)		0	L
845905-10-8	SOVEREIGN BANCORP, INC.	08/19/2002	BANC OF AMERICA SECURITIES	14,100.000	217,513		103,254	103,254	(107,541)	0	0	114,258	114,258		352	L
857477-10-3	STATE STREET CORP	08/12/2002	BANC OF AMERICA SECURITIES	15,800.000	680,486		213,123	213,123	(493,137)	0	0	467,363	467,363		1,896	L
87161C-10-5	SYNOVUS FINANCIAL CORP	08/12/2002	BANC OF AMERICA SECURITIES	14,400.000	336,915		285,790	285,790	(110,498)	0	0	51,126	51,126		2,124	L
872275-10-2	TCF FINANCIAL	09/06/2002	Various	8,700.000	423,906		342,811	342,811	(84,359)	0	0	81,095	81,095		2,501	L
69344M-10-1	THE PMI GROUP INC	08/19/2002	BANC OF AMERICA SECURITIES	4,000.000	135,988		59,020	59,020	(93,780)	0	0	76,967	76,967		100	L
902973-30-4	U.S. BANCORP	09/30/2002	Various	411,800.000	7,585,390		9,116,950	9,116,950	(498,580)	0	0	(1,531,560)	(1,531,560)		79,170	L
947890-10-9	WEBSTER FINL CORP	08/19/2002	BANC OF AMERICA SECURITIES	2,800.000	107,580		64,834	64,834	(42,238)	0	0	42,746	42,746		532	L
957090-10-3	WESTAMERICA BANCORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	1,300.000	54,921		42,570	42,570	(8,364)	0	0	12,351	12,351		286	L
971807-10-2	WILMINGTON TRUST CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	2,100.000	66,349		54,272	54,272	(9,778)	0	0	12,077	12,077		535	L
Totals - UNITED STATES					96,719,047	XXX	106,951,109	106,856,247	388,601	0	0	(10,137,200)	(10,137,200)	XXX	393,945	XXX
OTHER COUNTRIES																
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	08/19/2002	SALOMON SMITH BARNEY	79,790.000	1,371,974		1,358,674	1,358,674	(180,994)	64,671	(102,423)	115,723	13,300		0	U
G3223R-10-8	EVEREST RE GROUP LTD	08/19/2002	BANC OF AMERICA SECURITIES	2,000.000	110,957		118,155	118,155	6,255	0	0	(7,199)	(7,199)		0	L
D03080-11-2	ALLIANZ	08/21/2002	BERENBERG BANK	7,580.000	995,672		2,283,596	2,283,596	643,965	109,078	(188,963)	(1,098,961)	(1,287,924)		0	U
Y64248-11-8	OVERSEAS CHINESE BANK	08/15/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	84,126.000	521,117		242,688	242,688	(542,114)	155,540	(15,853)	294,282	278,429		0	U
G4917N-10-6	AMVESCAP PLC	08/20/2002	DRESDNER, KLEINWORT, BENSON	256,600.000	1,828,272		2,641,895	2,641,895	469,052	82,066	(104,029)	(709,593)	(813,623)		0	U
Totals - OTHER COUNTRIES					4,827,993	XXX	6,645,009	6,645,009	396,163	411,355	(411,269)	(1,405,747)	(1,817,016)	XXX	0	XXX
6799999 - Common Stocks - Banks, Trust and Insurance Companies					101,547,040	XXX	113,596,117	113,501,255	784,764	411,355	(411,269)	(11,542,947)	(11,954,216)	XXX	393,945	XXX
INDUSTRIAL AND MISC. (UNAFFILIATED) UNITED STATES																
885535-10-4	3 COM CORP.	09/06/2002	Various	21,800.000	106,974		370,151	123,824	27,904	0	0	(16,850)	(16,850)		0	L

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
65440K-10-6	99 CENTS ONLY STORES	08/19/2002	BANC OF AMERICA SECURITIES	3,400.000	82,198		60,555	60,555	(26,655)	0	0	21,643	21,643		0	L
001765-10-6	A M R CORP.	08/12/2002	Various	255,200.000	2,586,490		5,100,096	5,100,096	797,424	0	0	(2,513,606)	(2,513,606)		0	L
002824-10-0	ABBOTT LABORATORIES	08/12/2002	BANC OF AMERICA SECURITIES	700.000	28,048		7,557	7,557	(18,798)	0	0	20,491	20,491		165	L
004930-20-2	ACTIVISION	08/19/2002	BANC OF AMERICA SECURITIES	3,400.000	101,298		84,117	84,117	(14,687)	0	0	17,181	17,181		0	L
00738A-10-6	ADTRAN INC	08/19/2002	BANC OF AMERICA SECURITIES	2,200.000	43,916		84,958	84,958	43,160	0	0	(41,042)	(41,042)		0	L
00754A-10-5	ADVANCED FIBRE COMM	08/19/2002	BANC OF AMERICA SECURITIES	4,400.000	82,637		107,001	107,001	34,225	0	0	(24,364)	(24,364)		0	L
00790K-10-9	ADVANCEPCS	08/19/2002	BANC OF AMERICA SECURITIES	5,000.000	88,021		177,268	177,268	57,568	0	0	(89,246)	(89,246)		0	L
007974-10-8	ADVENT SOFTWARE	09/06/2002	Various	5,200.000	87,958		339,248	339,248	205,608	0	0	(251,290)	(251,290)		0	L
008190-10-0	AFFILIATED COMPUTER SERV	08/19/2002	BANC OF AMERICA SECURITIES	7,000.000	344,017		297,444	297,444	(34,916)	0	0	46,573	46,573		0	L
001084-10-2	AGCO CORP.	08/19/2002	BANC OF AMERICA SECURITIES	3,500.000	67,430		36,107	36,107	(32,143)	0	0	31,323	31,323		0	L
00845V-10-0	AGERE SYSTEMS INC CLASS A	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	2,169.000	2,871		26,587	26,587	23,551	0	0	(23,716)	(23,716)		0	L
00845V-20-9	AGERE SYSTEMS INC CLASS B	08/12/2002	BANC OF AMERICA SECURITIES	2,400.000	4,152		23,742	23,742	20,142	0	0	(19,590)	(19,590)		0	L
001204-10-6	AGL RESOURCES INC	08/19/2002	BANC OF AMERICA SECURITIES	1,600.000	34,997		35,468	35,468	(1,652)	0	0	(471)	(471)		432	L
009269-10-1	AIRBORNE, INC.	08/19/2002	BANC OF AMERICA SECURITIES	2,200.000	30,141		20,678	20,678	(21,562)	0	0	9,463	9,463		88	L
009363-10-2	AIRGAS INC	08/19/2002	BANC OF AMERICA SECURITIES	3,900.000	59,827		29,859	29,859	(37,611)	0	0	29,968	29,968		0	L
001547-10-8	AK STEEL HOLDING CORP.	08/19/2002	BANC OF AMERICA SECURITIES	6,100.000	47,472		56,145	56,145	(21,996)	0	0	(8,674)	(8,674)		0	L
011659-10-9	ALASKA AIR GROUP, INC.	08/19/2002	BANC OF AMERICA SECURITIES	600.000	14,530		16,866	16,866	1,206	0	0	(2,337)	(2,337)		0	L
012348-10-8	ALBANY INTERNATIONAL CORP.	08/19/2002	BANC OF AMERICA SECURITIES	1,400.000	32,206		14,473	14,473	(23,201)	0	0	17,733	17,733		95	L
012653-10-1	ALBEMARLE CORP	08/19/2002	BANC OF AMERICA SECURITIES	2,400.000	74,123		53,011	53,011	(20,789)	0	0	21,112	21,112		767	L
013068-10-1	ALBERTO CULVER CO.	09/26/2002	WEEDEN & COMPANY	50,300.000	2,542,764		2,383,450	2,383,450	0	0	0	159,314	159,314		6,678	L
014482-10-3	ALEXANDER & BALDWIN, INC.	08/19/2002	BANC OF AMERICA SECURITIES	2,700.000	65,187		72,324	72,324	3,393	0	0	(7,136)	(7,136)		607	L
018490-10-2	ALLERGAN, INC.	07/01/2002	DISTRIBUTION	0.000	11,798		11,798	11,798	11,798	0	0	0	0		0	L
018804-10-4	ALLIANT TECHSYSTEMS, INC.	07/29/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	51,800.000	2,912,597		3,395,903	3,395,903	91,063	0	0	(483,306)	(483,306)		0	L
023139-10-8	AMBAC FINANCIAL GROUP	08/12/2002	BANC OF AMERICA SECURITIES	3,400.000	206,850		165,106	165,106	(63,374)	0	0	41,744	41,744		340	L
002896-20-7	AMBERCROMBIE & FITCH CL A	08/19/2002	BANC OF AMERICA SECURITIES	5,100.000	124,285		142,409	142,409	19,397	0	0	(18,124)	(18,124)		0	L
023551-10-4	AMERADA HESS CORP.	09/16/2002	Various	42,500.000	3,025,538		3,457,270	3,457,270	(48,980)	0	0	(431,732)	(431,732)		12,210	L
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC	08/22/2002	Various	80,600.000	1,192,127		1,969,491	1,969,491	265,607	0	0	(777,364)	(777,364)		0	L
029066-10-7	AMERICAN POWER CONVERSION	08/12/2002	BANC OF AMERICA SECURITIES	11,800.000	139,944		418,163	418,163	269,129	0	0	(278,219)	(278,219)		0	L
03060R-10-1	AMERICREDIT CORP	09/20/2002	Various	5,000.000	69,930		119,213	119,213	(21,038)	0	0	(49,282)	(49,282)		0	L
031100-10-0	AMETEK INC	08/19/2002	BANC OF AMERICA SECURITIES	1,600.000	54,393		36,483	36,483	(23,117)	0	0	17,910	17,910		0	L
031162-10-0	AMGEN, INC.	07/10/2002	BERNSTEIN (SANFORD C.) & CO., INC.	14,500.000	474,214		872,985	872,985	265,725	0	0	(398,771)	(398,771)		0	L
032654-10-5	ANALOG DEVICES, INC.	08/07/2002	WARBURG DILLION READ LLC	166,600.000	3,549,663		6,054,428	6,054,428	1,106,408	0	0	(2,504,764)	(2,504,764)		0	L
00184A-10-5	AOL TIME WARNER INC	08/07/2002	BERNSTEIN (SANFORD C.) & CO., INC.	509,650.000	5,164,996		17,676,636	17,676,636	10,179,685	0	0	(12,511,640)	(12,511,640)		0	L
03748R-10-1	APARTMENT INVT & MGMT CO CL A	07/02/2002	LEGG MASON	200.000	9,788		8,645	8,645	(1,195)	0	0	1,143	1,143		0	L
03760A-10-1	APOGENT TECHNOLOGIES INTL	08/19/2002	BANC OF AMERICA SECURITIES	5,800.000	119,388		130,252	130,252	10,946	0	0	(10,864)	(10,864)		0	L
038222-10-5	APPLIED MATERIALS, INC.	07/24/2002	JEFFERIES & COMPANY, INC.	192,000.000	3,069,871		3,691,757	3,691,757	39,917	0	0	(621,886)	(621,886)		0	L
037933-10-8	APRIA HEALTHCARE GROUP INC	08/19/2002	BANC OF AMERICA SECURITIES	3,200.000	79,018		71,276	71,276	(404)	0	0	7,742	7,742		0	L
03875Q-10-8	ARBITRON INC	08/12/2002	BANC OF AMERICA SECURITIES	1,800.000	59,218		139,650	139,650	83,490	0	0	(80,432)	(80,432)		0	L
039380-10-0	ARCH COAL INC	08/19/2002	BANC OF AMERICA SECURITIES	2,300.000	42,380		42,826	42,826	(9,407)	0	0	(446)	(446)		0	L
039583-10-9	ARCHSTONE SMITH TRUST	09/27/2002	WEEDEN & COMPANY	45,700.000	1,102,625		18,429	18,429	(1,179,313)	0	0	1,084,197	1,084,197		19,414	L
042735-10-0	ARROW ELECTRONICS INC	08/19/2002	BANC OF AMERICA SECURITIES	5,500.000	100,870		132,626	132,626	18,501	0	0	(31,756)	(31,756)		0	L
043353-10-1	ARVINMERITOR INC	08/19/2002	BANC OF AMERICA SECURITIES	4,100.000	97,872		56,930	56,930	(41,470)	0	0	40,943	40,943		410	L
04362P-10-8	ASCENTIAL SOFTWARE CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	14,000.000	30,372		50,327	50,327	11,267	0	0	(19,955)	(19,955)		0	L
04523Q-10-2	ASPECT COMMUNICATIONS INC	07/25/2002	CANTOR, FITZGERALD & CO.	10,100.000	13,832		83,143	83,143	50,823	0	0	(69,312)	(69,312)		0	L
049164-10-6	ATLAS AIR WORLDWIDE HOLDINGS	08/22/2002	Various	3,000.000	10,171		123,232	123,232	112,132	0	0	(113,061)	(113,061)		0	L
049513-10-4	ATMEL CORP	09/20/2002	Various	112,400.000	190,780		1,260,568	1,260,568	556,944	0	0	(1,069,788)	(1,069,788)		0	L
052769-10-6	AUTODESK, INC.	09/06/2002	Various	37,300.000	444,381		554,022	554,022	59,797	0	0	(109,642)	(109,642)		1,119	L
053807-10-3	AVNET, INC.	08/19/2002	BANC OF AMERICA SECURITIES	6,700.000	113,414		136,497	136,497	(10,836)	0	0	(23,083)	(23,083)		0	L
053893-10-3	AVOCENT CORP	08/19/2002	BANC OF AMERICA SECURITIES	2,500.000	42,971		130,794	130,794	90,994	0	0	(87,822)	(87,822)		0	L
054303-10-2	AVON PRODUCTS, INC.	08/12/2002	BANC OF AMERICA SECURITIES	5,900.000	280,070		254,764	254,764	(53,452)	0	0	25,306	25,306		0	L
059815-10-0	BANDAG, INC.	08/19/2002	BANC OF AMERICA SECURITIES	1,100.000	38,143		42,256	42,256	11,104	0	0	(4,113)	(4,113)		850	L
066821-10-9	BANTA CORP.	08/19/2002	BANC OF AMERICA SECURITIES	1,400.000	50,053		33,138	33,138	(17,122)	0	0	16,915	16,915		224	L
067774-10-9	BARNES & NOBLE	08/19/2002	BANC OF AMERICA SECURITIES	3,800.000	88,286		107,807	107,807	7,373	0	0	(19,521)	(19,521)		0	L
068306-10-9	BARR LABS INC	08/19/2002	BANC OF AMERICA SECURITIES	2,600.000	182,128		184,028	184,028	18,850	0	0	(1,900)	(1,900)		0	L
071813-10-9	BAXTER INTERNATIONAL, INC.	08/12/2002	Various	3,600.000	127,845		166,180	166,180	6,160	0	0	(38,334)	(38,334)		0	L
073325-10-2	BEA SYSTEMS INC	08/16/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	539,500.000	3,367,121		5,706,969	5,706,969	576,324	0	0	(2,339,848)	(2,339,848)		0	L

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
075811-10-9	BECKMAN COULTER INC	08/19/2002	BANC OF AMERICA SECURITIES	3,200.000	125,829		128,952	128,952	(30,728)	0	0	(3,123)	(3,123)		288	L
075896-10-0	BED BATH & BEYOND INC	08/12/2002	BANC OF AMERICA SECURITIES	1,800.000	50,830		26,114	26,114	(41,818)	0	0	24,716	24,716		0	L
079860-10-2	BELLSOUTH CORP.	08/08/2002	FRANKEL, STUART, & CO., INC	98,700.000	2,355,187		3,239,541	3,239,541	130,491	0	0	(884,354)	(884,354)		19,742	L
080555-10-5	BELO CORPORATION	08/19/2002	Various	179,800.000	3,687,929		4,284,618	4,284,618	219,340	0	0	(596,689)	(596,689)		8,160	L
090613-10-0	BIOMET, INC.	08/12/2002	BANC OF AMERICA SECURITIES	8,700.000	241,429		152,935	152,935	(83,009)	0	0	88,494	88,494		870	L
055472-10-4	BISYS GROUP	08/19/2002	BANC OF AMERICA SECURITIES	6,000.000	154,879		150,563	150,563	(49,238)	0	0	4,316	4,316		0	L
055482-10-3	BJ SERVICES CO	09/12/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	9,900.000	280,195		299,665	299,665	3,802	0	0	(19,470)	(19,470)		0	L
05548J-10-6	BJ'S WHOLESALE CLUB	08/19/2002	BANC OF AMERICA SECURITIES	3,300.000	90,658		112,699	112,699	(14,351)	0	0	(22,041)	(22,041)		0	L
09643P-10-8	BLYTH INC.	08/22/2002	Various	3,600.000	107,733		92,827	92,827	(19,565)	0	0	14,906	14,906		0	L
096761-10-1	BOB EVANS FARMS, INC.	08/19/2002	BANC OF AMERICA SECURITIES	1,900.000	53,437		37,310	37,310	(22,502)	0	0	16,128	16,128		209	L
099709-10-7	BORDERS GROUP INC	08/22/2002	Various	6,400.000	123,547		78,139	78,139	(39,621)	0	0	45,408	45,408		0	L
099724-10-6	BORG WARNER INC.	08/19/2002	BANC OF AMERICA SECURITIES	1,500.000	89,251		55,123	55,123	(31,517)	0	0	34,128	34,128		225	L
102183-10-0	BOWATER, INC.	08/19/2002	BANC OF AMERICA SECURITIES	2,700.000	109,296		143,753	143,753	(3,046)	0	0	(34,457)	(34,457)		1,000	L
109641-10-0	BRINKER INTERNATIONAL, INC.	08/19/2002	BANC OF AMERICA SECURITIES	5,000.000	149,831		109,783	109,783	(48,967)	0	0	40,048	40,048		0	L
111320-10-7	BROADCOM CORP CL A	09/20/2002	JEFFERIES & COMPANY, INC.	14,200.000	197,969		2,844,805	2,844,805	2,595,737	0	0	(2,646,836)	(2,646,836)		0	L
111621-10-8	BROCADE COMMUNICATIONS SYSTEMS INC	09/27/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	85,900.000	649,754		2,181,851	2,181,851	680,319	0	0	(1,532,098)	(1,532,098)		0	L
12541W-10-0	C.H. ROBINSON WORLDWIDE	08/19/2002	BANC OF AMERICA SECURITIES	3,500.000	105,005		105,578	105,578	(11,777)	0	0	(574)	(574)		438	L
127055-10-1	CABOT CORP.	08/22/2002	Various	5,000.000	125,310		125,882	125,882	(17,368)	0	0	(572)	(572)		0	L
12709P-10-3	CABOT MICROELECTRONICS CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	1,000.000	49,167		40,057	40,057	(3,103)	0	0	9,110	9,110		0	L
127387-10-8	CADENCE DESIGNS SYS INC	08/19/2002	BANC OF AMERICA SECURITIES	13,700.000	210,057		337,264	337,264	116,420	0	0	(127,207)	(127,207)		0	L
131193-10-4	CALLOWAY GOLF COMPANY	08/19/2002	BANC OF AMERICA SECURITIES	5,000.000	76,556		93,227	93,227	14,027	0	0	(16,671)	(16,671)		0	L
14040H-10-5	CAPITAL ONE FINANCIAL CORP	09/30/2002	Various	200,900.000	6,359,553		10,341,022	10,341,022	(468,410)	0	0	(3,981,469)	(3,981,469)		2,467	L
142339-10-0	CARLISLE CORP.	08/22/2002	Various	2,900.000	133,598		125,666	125,666	(4,776)	0	0	7,932	7,932		624	L
143436-40-0	CARMIKE CINEMAS	06/24/2002	CANTOR, FITZGERALD & CO.	0.000	0		0	0	0	0	0	0	0		0	L
144285-10-3	CARPENTER TECHNOLOGY CORP.	08/19/2002	BANC OF AMERICA SECURITIES	1,400.000	27,269		47,486	47,486	7,152	0	0	(20,217)	(20,217)		0	L
148867-10-4	CATALINA MARKETING CORP.	08/19/2002	BANC OF AMERICA SECURITIES	2,700.000	83,659		107,842	107,842	31,648	0	0	(24,182)	(24,182)		0	L
149123-10-1	CATERPILLAR, INC.	09/06/2002	FRANKEL, STUART, & CO., INC	121,000.000	5,125,079		6,734,828	6,734,828	811,878	0	0	(1,609,749)	(1,609,749)		42,350	L
125129-10-6	CDW COMPUTER CENTERS INC	08/19/2002	BANC OF AMERICA SECURITIES	4,400.000	218,728		208,406	208,406	2,442	0	0	10,322	10,322		0	L
151010-10-8	CELESTICA	09/30/2002	Various	149,900.000	3,149,367		6,273,226	6,273,226	2,877,631	0	0	(3,123,859)	(3,123,859)		0	L
151313-10-3	CENDANT CORPORATION	08/22/2002	SALOMON SMITH BARNEY	66,500.000	998,099		1,047,658	1,047,658	29,951	0	0	(49,560)	(49,560)		0	L
156700-10-6	CENTURYTEL INC	09/30/2002	BERNSTEIN (SANFORD C.) & CO., INC.	57,000.000	1,275,451		1,696,309	1,696,309	14,809	0	0	(420,859)	(420,859)		6,132	L
156779-10-0	CERIDIAN CORP NEW	08/19/2002	BANC OF AMERICA SECURITIES	7,800.000	133,615		116,158	116,158	(31,886)	0	0	17,458	17,458		0	L
156782-10-4	CERNER CORP.	07/11/2002	BANC OF AMERICA SECURITIES	44,900.000	1,697,191		2,379,713	2,379,713	232,146	0	0	(682,522)	(682,522)		0	L
156880-10-6	CERTEGY INC.	08/19/2002	BANC OF AMERICA SECURITIES	200.000	6,649		6,017	6,017	(1,405)	0	0	632	632		0	L
162813-10-9	CHECKFREE CORP	08/19/2002	BANC OF AMERICA SECURITIES	4,000.000	55,158		214,618	214,618	152,058	0	0	(159,459)	(159,459)		0	L
163072-10-1	CHEESECAKE FACTORY INC	08/19/2002	BANC OF AMERICA SECURITIES	2,400.000	74,876		53,352	53,352	(31,800)	0	0	21,524	21,524		0	L
166764-10-0	CHEVRONTEXACO CORP	09/10/2002	WACHOVIA SECURITIES	58,600.000	4,328,892		5,171,770	5,171,770	(14,330)	0	0	(842,877)	(842,877)		41,018	L
171340-10-2	CHURCH & DWIGHT CO.	08/19/2002	BANC OF AMERICA SECURITIES	2,300.000	72,190		50,053	50,053	(22,006)	0	0	22,137	22,137		172	L
172062-10-1	CINCINNATI FINL CORP	08/12/2002	BANC OF AMERICA SECURITIES	200.000	7,826		7,483	7,483	(1,823)	0	0	342	342		45	L
172908-10-5	CINTAS CORP.	08/12/2002	BANC OF AMERICA SECURITIES	2,400.000	100,466		125,223	125,223	6,591	0	0	(24,757)	(24,757)		0	L
172755-10-0	CIRRUS LOGIC INC	09/20/2002	Various	23,300.000	72,356		812,561	812,561	640,840	0	0	(740,204)	(740,204)		0	L
17275R-10-2	CISCO SYSTEMS, INC.	09/04/2002	Various	367,600.000	4,810,936		4,998,878	4,998,878	(129,142)	0	0	(187,942)	(187,942)		0	L
177376-10-0	CITRIX SYSTEMS INC	09/20/2002	JEFFERIES & COMPANY, INC.	11,100.000	66,709		614,431	614,431	547,387	0	0	(547,722)	(547,722)		0	L
179584-10-7	CLAIRES STORES, INC.	08/19/2002	BANC OF AMERICA SECURITIES	2,500.000	51,440		59,992	59,992	2,742	0	0	(8,552)	(8,552)		0	L
184190-10-6	CLAYTON HOMES, INC.	08/19/2002	BANC OF AMERICA SECURITIES	6,600.000	89,719		66,054	66,054	(38,226)	0	0	23,665	23,665		0	L
184502-10-2	CLEAR CHANNEL COMMUNICATIONS	08/12/2002	Various	29,200.000	861,934		1,437,402	1,437,402	502,418	0	0	(575,469)	(575,469)		0	L
12612W-10-4	CNF INC.	08/19/2002	BANC OF AMERICA SECURITIES	2,500.000	80,726		68,978	68,978	(25,972)	0	0	11,748	11,748		250	L
189754-10-4	COACH INC	08/19/2002	BANC OF AMERICA SECURITIES	4,100.000	110,615		58,466	58,466	(54,079)	0	0	52,149	52,149		0	L
191216-10-0	COCA-COLA CO.	08/12/2002	BANC OF AMERICA SECURITIES	4,700.000	238,377		52,164	52,164	(211,036)	0	0	186,213	186,213		2,880	L
203372-10-7	COMMSCOPE INC	08/19/2002	BANC OF AMERICA SECURITIES	2,600.000	17,566		65,475	65,475	32,975	0	0	(47,910)	(47,910)		0	L
204912-10-9	COMPUTER ASSOCIATES INTERNATIONAL, INC.	08/12/2002	BANC OF AMERICA SECURITIES	7,000.000	63,558		392,985	392,985	281,755	0	0	(329,427)	(329,427)		280	L
205638-10-9	COMPUWARE CORP	09/20/2002	JEFFERIES & COMPANY, INC.	22,000.000	62,148		623,257	623,257	489,717	0	0	(561,109)	(561,109)		0	L
207142-10-0	CONEXANT SYSTEMS INC	07/02/2002	Various	0.000	(182,671)		(365,343)	(365,343)	(365,343)	0	0	182,671	182,671		0	L
208251-50-4	CONOCO INC.	08/30/2002	CANTOR, FITZGERALD & CO.	38,011.000	934,028		234,402	234,402	(822,304)	0	0	699,626	699,626		7,222	L
20825C-10-4	CONOCOPHILLIPS	08/12/2002	BANC OF AMERICA SECURITIES	14,500.000	742,378		556,965	556,965	(296,795)	0	0	185,412	185,412		5,220	L
216640-10-2	COOPER CAMERON CORP	08/19/2002	BANC OF AMERICA SECURITIES	2,700.000	126,226		157,439	157,439	26,705	0	0	(31,213)	(31,213)		0	L
217204-10-6	COPART INC	08/19/2002	BANC OF AMERICA SECURITIES	3,400.000	43,605		79,997	79,997	24,815	0	0	(36,393)	(36,393)		0	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
222816-10-0	COVANCE INC	08/19/2002	BANC OF AMERICA SECURITIES	1,700.000	29,788		15,911	15,911	(15,964)	0	0	13,877	13,877		0	L
12489V-10-6	CRACKER BARREL OLD COUNTRY STORE, INC.	08/19/2002	BANC OF AMERICA SECURITIES	3,200.000	88,400		67,656	67,656	(29,720)	0	0	20,744	20,744		0	L
225302-10-8	CREDENCE SYS CORP	08/19/2002	BANC OF AMERICA SECURITIES	2,800.000	39,258		58,187	58,187	8,431	0	0	(18,929)	(18,929)		0	L
225447-10-1	CREE INC	08/19/2002	BANC OF AMERICA SECURITIES	3,400.000	58,823		69,732	69,732	24,750	0	0	(10,909)	(10,909)		0	L
225756-10-5	CRESCENT REAL ESTATE	07/29/2002	DISTRIBUTION	0.000	54,503		54,503	54,503	54,503	0	0	0	0		0	L
227116-10-0	CROMPTON CORPORATION	08/22/2002	Various	8,900.000	104,367		77,893	77,893	(35,582)	0	0	26,474	26,474		445	L
228186-10-2	CROWN AMERICAN REALTY	08/28/2002	DISTRIBUTION	0.000	10,487		10,487	10,487	10,487	0	0	0	0		0	L
228255-10-5	CROWN CORK & SEAL CO., INC.	08/06/2002	FRANKEL, STUART, & CO., INC	290,500.000	1,170,912		2,028,497	2,028,497	38,572	0	0	(857,585)	(857,585)		0	L
126349-10-9	CSG SYSTEMS INTERNATION	08/19/2002	BANC OF AMERICA SECURITIES	3,100.000	37,125		140,039	140,039	80,705	0	0	(102,914)	(102,914)		0	L
231021-10-6	CUMMINS INC	08/19/2002	WEEDEN & COMPANY	45,900.000	1,424,519		2,119,749	2,119,749	600,459	0	0	(695,230)	(695,230)		0	L
231561-40-8	CURTISS WRIGHT CORP CLASS B	08/22/2002	CANTOR, FITZGERALD & CO.	51.000	2,944		1,739	1,739	(2,117)	0	0	1,205	1,205		8	L
126650-10-0	CVS CORP	08/12/2002	BANC OF AMERICA SECURITIES	1,700.000	49,418		69,857	69,857	17,837	0	0	(20,440)	(20,440)		98	L
232560-10-2	CYGNUS INC	08/22/2002	CANTOR, FITZGERALD & CO.	6,200.000	7,495		45,332	45,332	32,002	0	0	(37,837)	(37,837)		0	L
232806-10-9	CYPRESS SEMICONDUCTOR CORP.	08/19/2002	BANC OF AMERICA SECURITIES	5,900.000	76,537		169,471	169,471	79,909	0	0	(92,933)	(92,933)		0	L
232820-10-0	CYTEC INDUSTRIES INC	08/19/2002	BANC OF AMERICA SECURITIES	2,300.000	68,203		79,167	79,167	6,855	0	0	(10,964)	(10,964)		0	L
232946-10-3	CYTYC CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	6,900.000	74,293		188,646	188,646	136,068	0	0	(114,353)	(114,353)		0	L
242370-10-4	DEAN FOODS	08/19/2002	BANC OF AMERICA SECURITIES	2,500.000	91,731		62,109	62,109	(31,141)	0	0	29,622	29,622		0	L
244199-10-5	DEERE & CO., INC.	08/12/2002	BANC OF AMERICA SECURITIES	4,400.000	184,882		166,280	166,280	(44,480)	0	0	18,602	18,602		968	L
247025-10-9	DELL COMPUTER, INC.	09/30/2002	BEAR STEARNS SECURITIES CORP.	86,700.000	2,043,691		3,924,574	3,924,574	1,658,236	0	0	(1,880,883)	(1,880,883)		0	L
247126-10-5	DELPHI AUTOMOTIVE SYSTEMS	08/12/2002	Various	244,600.000	2,296,397		3,867,377	3,867,377	638,657	0	0	(1,570,980)	(1,570,980)		17,122	L
247361-10-8	DELTA AIR LINES, INC.	09/26/2002	Various	234,400.000	3,151,185		6,247,956	6,247,956	1,559,956	0	0	(3,096,771)	(3,096,771)		5,860	L
249030-10-7	DENTSPLY INTERNATIONAL INC	08/19/2002	BANC OF AMERICA SECURITIES	4,000.000	169,994		93,842	93,842	(53,798)	0	0	76,152	76,152		184	L
251893-10-3	DEVRY INC	08/19/2002	BANC OF AMERICA SECURITIES	3,300.000	63,575		131,852	131,852	56,480	0	0	(68,277)	(68,277)		0	L
25247D-10-1	DIAL CORP	08/22/2002	Various	65,700.000	1,371,917		1,329,916	1,329,916	14,602	0	0	42,001	42,001		420	L
253651-10-3	DIEBOLD, INC.	08/19/2002	BANC OF AMERICA SECURITIES	3,800.000	143,123		115,596	115,596	(25,916)	0	0	27,528	27,528		627	L
256605-10-6	DOLE FOODS CO	08/19/2002	BANC OF AMERICA SECURITIES	3,000.000	82,858		36,868	36,868	(49,682)	0	0	45,989	45,989		0	L
256747-10-6	DOLLAR TREE STORES INC	08/19/2002	BANC OF AMERICA SECURITIES	5,600.000	171,639		214,062	214,062	(6,634)	0	0	(42,422)	(42,422)		0	L
257651-10-9	DONALDSON CO	08/19/2002	BANC OF AMERICA SECURITIES	2,300.000	79,874		54,694	54,694	(25,898)	0	0	25,180	25,180		0	L
260003-10-8	DOVER CORP	08/12/2002	BANC OF AMERICA SECURITIES	600.000	16,829		23,156	23,156	2,156	0	0	(6,326)	(6,326)		0	L
260543-10-3	DOW CHEMICAL CO	08/12/2002	GOLDMAN, SACHS & CO.	236,900.000	6,852,710		6,196,443	6,196,443	(1,948,179)	0	0	656,268	656,268		79,362	L
23331A-10-9	DR HORTON INC	08/22/2002	Various	9,200.000	205,786		205,230	205,230	(34,246)	0	0	556	556		552	L
261878-10-2	DREYER'S GRAND ICE CREAM, INC.	08/19/2002	BANC OF AMERICA SECURITIES	800.000	53,552		22,574	22,574	(32,306)	0	0	30,978	30,978		48	L
261934-10-3	DREYFUS MONEY MARKET	09/30/2002	DIRECT	84,230,277.510	84,230,278		84,230,278	84,230,278	0	0	0	0	0		155,908	L
233326-10-7	DST SYSTEMS INC	08/19/2002	BANC OF AMERICA SECURITIES	6,000.000	212,490		408,384	408,384	134,124	0	0	(195,893)	(195,893)		0	L
26483E-10-0	DUN AND BRADSTREET CORP	08/19/2002	BANC OF AMERICA SECURITIES	3,400.000	113,211		78,446	78,446	(33,924)	0	0	34,765	34,765		0	L
267475-10-1	DYCOM INDUSTRIES INC	08/19/2002	BANC OF AMERICA SECURITIES	2,700.000	28,829		121,570	0	(31,563)	0	0	28,829	28,829		0	L
269246-10-4	E TRADE GROUP INC	09/06/2002	Various	20,100.000	94,656		211,724	211,724	101,978	0	0	(117,067)	(117,067)		0	L
278265-10-3	EATON VANCE CORP	08/19/2002	BANC OF AMERICA SECURITIES	2,500.000	65,369		67,647	67,647	(10,353)	0	0	(2,278)	(2,278)		181	L
28139T-10-1	EDUCATION MGMT CORP	08/19/2002	BANC OF AMERICA SECURITIES	1,800.000	75,140		65,466	65,466	(7,848)	0	0	9,674	9,674		0	L
281760-10-8	EDWARDS (AG), INC.	08/19/2002	BANC OF AMERICA SECURITIES	4,800.000	183,647		225,417	225,417	38,841	0	0	(41,770)	(41,770)		912	L
28176E-10-8	EDWARDS LIFESCIENCES CORP	08/19/2002	BANC OF AMERICA SECURITIES	3,100.000	77,930		49,129	49,129	(22,791)	0	0	28,801	28,801		0	L
28224R-10-1	EFUNDS CORPORATON	08/12/2002	BANC OF AMERICA SECURITIES	1,200.000	11,604		17,073	17,073	5,687	0	0	(5,470)	(5,470)		0	L
268484-10-2	EGL INC	08/19/2002	BANC OF AMERICA SECURITIES	2,500.000	25,537		87,028	87,028	44,628	0	0	(61,492)	(61,492)		0	L
285512-10-9	ELECTRONIC ARTS INC	07/19/2002	CANTOR, FITZGERALD & CO.	35,300.000	1,986,921		1,467,787	1,467,787	(863,778)	0	0	519,133	519,133		0	L
285661-10-4	ELECTRONIC DATA SYSTEMS CORP.	09/24/2002	Various	172,800.000	4,115,735		9,835,801	9,835,801	3,416,281	0	0	(5,720,066)	(5,720,066)		18,345	L
291525-10-3	EMMIS COMMUNICATIONS CORP	08/19/2002	BANC OF AMERICA SECURITIES	3,200.000	55,220		87,956	87,956	20,148	0	0	(32,736)	(32,736)		0	L
29266R-10-8	ENERGIZER HOLDINGS INC	08/19/2002	BANC OF AMERICA SECURITIES	3,800.000	113,848		81,602	81,602	(22,594)	0	0	32,246	32,246		0	L
29355X-10-7	ENPRO INDUSTRIES INC	08/12/2002	BANC OF AMERICA SECURITIES	1,240.000	6,088		7,507	7,507	997	0	0	(1,419)	(1,419)		0	L
268740-10-0	ENSCO INTERNATIONAL, INC.	08/19/2002	BANC OF AMERICA SECURITIES	7,000.000	192,582		226,327	226,327	35,507	0	0	(33,744)	(33,744)		0	L
293639-10-0	ENTERCOM COMMUNICATIONS CORP	08/19/2002	BANC OF AMERICA SECURITIES	2,200.000	100,572		107,910	107,910	6,930	0	0	(7,338)	(7,338)		0	L
26875P-10-1	EOG RESOURCES INC	09/06/2002	Various	7,100.000	246,304		299,301	299,301	17,431	0	0	(52,997)	(52,997)		284	L
294741-10-3	EQUITY OFFICE PROPERTIES TRUST	09/06/2002	Various	93,300.000	2,580,705		2,841,487	2,841,487	33,157	0	0	(260,782)	(260,782)		72,671	L
29476L-10-7	EQUITY RESIDENTIAL	09/27/2002	Various	80,500.000	1,955,800		2,061,546	2,061,546	(223,782)	0	0	(105,746)	(105,746)		41,261	L
29477R-10-3	EQUITY SECURITIES TRUST ONE	07/01/2002	Various	1,101,760.000	1,101,760		1,101,760	1,101,760	572,560	0	0	0	0		0	L
297178-10-5	ESSEX PROPERTY	07/02/2002	LEGG MASON	4,700.000	256,150		235,047	235,047	(22,043)	0	0	21,103	21,103		3,620	L
30049R-10-0	EVOLVING SYSTEMS INC	09/12/2002	DISTRIBUTION	0.000	58		0	0	0	0	0	58	58		(58)	L
302130-10-9	EXPEDITORS INTERNATIONAL WASHINGTON, INC.	08/19/2002	BANC OF AMERICA SECURITIES	4,800.000	135,964		136,500	136,500	(22,668)	0	0	(536)	(536)		0	L
302182-10-0	EXPRESS SCRIPTS	08/19/2002	BANC OF AMERICA SECURITIES	4,100.000	182,181		154,250	154,250	(51,201)	0	0	27,931	27,931		0	L
30224P-10-1	EXTENDED STAY AMERICA	08/19/2002	BANC OF AMERICA SECURITIES	4,500.000	65,164		77,985	77,985	4,995	0	0	(12,821)	(12,821)		0	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
30231G-10-2	EXXON MOBIL CORPORATION	09/11/2002	Various	105,200.000	3,612,198		4,396,142	4,396,142	91,358	0	0	(783,944)	(783,944)		24,196	L
302491-30-3	F M C CORP.	08/19/2002	BANC OF AMERICA SECURITIES	1,400.000	38,649		44,817	44,817	2,579	0	0	(6,168)	(6,168)		0	L
303250-10-4	FAIR ISAAC & CO	08/09/2002	FRACTION	0.900	0		31	31	0	0	0	(31)	(31)		0	L
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC	08/22/2002	Various	7,800.000	132,984		205,669	205,669	16,129	0	0	(72,685)	(72,685)		0	L
311900-10-4	FASTENAL CO	09/06/2002	Various	4,800.000	176,253		140,961	140,961	(43,887)	0	0	35,292	35,292		0	L
313586-10-9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/18/2002	INVESTMENT TECHNOLOGY GROUP, INC.	107,000.000	7,059,262		8,622,682	8,622,682	731,432	0	0	(1,563,420)	(1,563,420)		35,541	L
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT	08/22/2002	WEEDEN & COMPANY	38,300.000	1,009,266		820,631	820,631	(240,662)	0	0	188,635	188,635		18,384	L
313855-10-8	FEDERAL SIGNAL CORP.	08/19/2002	BANC OF AMERICA SECURITIES	3,000.000	64,549		66,670	66,670	(5,330)	0	0	(2,121)	(2,121)		600	L
30241L-10-9	FEI COMPANY	08/19/2002	BANC OF AMERICA SECURITIES	1,600.000	31,637		34,933	34,933	(4,283)	0	0	(3,296)	(3,296)		0	L
31430F-10-1	FELCOR LODGING TRUST INC	07/11/2002	Various	9,400.000	178,599		214,152	214,152	41,662	0	0	(35,553)	(35,553)		0	L
315405-10-0	FERRO CORP.	08/19/2002	BANC OF AMERICA SECURITIES	1,100.000	31,395		22,793	22,793	(10,372)	0	0	8,602	8,602		160	L
81369Y-60-5	FINANCIAL SELECT SECTOR SPR FUND	09/25/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	10,400.000	215,164		229,996	229,996	0	0	0	(14,832)	(14,832)		0	L
320960-10-7	FIRST HEALTH GROUP CORPORATION	09/06/2002	Various	3,600.000	95,835		80,471	80,471	(20,473)	0	0	15,364	15,364		0	L
34354P-10-5	FLOWSERVE CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	2,700.000	48,978		65,206	65,206	(15,254)	0	0	(16,228)	(16,228)		0	L
30249U-10-1	FMC TECHNLOGIES INC	08/19/2002	BANC OF AMERICA SECURITIES	3,300.000	66,027		52,709	52,709	(15,799)	0	0	13,318	13,318		0	L
344849-10-4	FOOT LOCKER INC	09/04/2002	FRANKEL, STUART, & CO., INC	326,300.000	3,065,877		5,153,237	5,153,237	438,202	0	0	(2,087,360)	(2,087,360)		0	L
345370-86-0	FORD MOTOR COMPANY	07/11/2002	BERNSTEIN (SANFORD C.) & CO., INC.	228,400.000	2,993,617		4,096,971	4,096,971	442,571	0	0	(1,103,354)	(1,103,354)		0	L
345838-10-6	FOREST LABORATORIES, INC.	07/30/2002	BERNSTEIN (SANFORD C.) & CO., INC.	26,600.000	1,975,433		2,021,021	2,021,021	137,741	0	0	(45,588)	(45,588)		0	L
346091-70-5	FOREST OIL CORP.	08/19/2002	BANC OF AMERICA SECURITIES	3,000.000	74,263		79,470	79,470	(5,820)	0	0	(5,207)	(5,207)		0	L
35671D-85-7	FREEPORT-MCMORAN - COPPER B	08/20/2002	CANTOR, FITZGERALD & CO.	16,900.000	265,995		322,302	322,302	20,637	0	0	(56,307)	(56,307)		0	L
359694-10-6	FULLER (H.B.) CO.	08/19/2002	BANC OF AMERICA SECURITIES	1,900.000	49,657		32,697	32,697	(22,954)	0	0	16,960	16,960		209	L
360921-10-0	FURNITURE BRANDS	08/19/2002	BANC OF AMERICA SECURITIES	2,800.000	74,139		46,455	46,455	(38,245)	0	0	27,684	27,684		0	L
363576-10-9	GALLAGHER (ARTHUR J & CO)	08/19/2002	BANC OF AMERICA SECURITIES	3,400.000	101,548		111,355	111,355	(6,455)	0	0	(9,807)	(9,807)		510	L
364760-10-8	GAP STORES, INC. (THE)	09/06/2002	Various	135,600.000	1,615,659		1,930,041	1,930,041	4,521	0	0	(314,383)	(314,383)		0	L
366651-20-6	GARTNER INC	08/19/2002	BANC OF AMERICA SECURITIES	2,900.000	26,744		24,703	24,703	(2,557)	0	0	2,041	2,041		0	L
367626-10-8	GATEWAY INC	08/12/2002	BANC OF AMERICA SECURITIES	17,700.000	68,497		608,637	400,755	322,167	0	0	(332,258)	(332,258)		0	L
361448-10-3	GATX CORP.	08/19/2002	BANC OF AMERICA SECURITIES	3,200.000	76,836		151,927	151,927	55,607	0	0	(75,091)	(75,091)		1,024	L
369604-10-3	GENERAL ELECTRIC CO.	09/06/2002	Various	288,300.000	7,860,423		9,668,093	9,668,093	1,292,978	0	0	(1,807,671)	(1,807,671)		54,776	L
370021-10-7	GENERAL GROWTH PROPERTIES, INC	07/02/2002	DISTRIBUTION	0.000	21,979		21,979	21,979	21,979	0	0	0	0		0	L
370334-10-4	GENERAL MILLS, INC.	07/01/2002	GOLDMAN, SACHS & CO.	36,700.000	1,619,063		1,571,531	1,571,531	(46,205)	0	0	47,533	47,533		0	L
370442-10-5	GENERAL MOTORS CORP	08/07/2002	Various	123,200.000	5,450,470		6,258,925	6,258,925	(326,115)	0	0	(808,455)	(808,455)		0	L
370442-74-1	GENERAL MOTORS SERIES A	07/01/2002	Various	1,661,152.190	1,661,152		1,661,152	1,661,152	110,752	0	0	0	0		0	A
371901-10-9	GENTEX CORP	08/19/2002	BANC OF AMERICA SECURITIES	3,300.000	98,834		86,625	86,625	(4,026)	0	0	12,209	12,209		0	L
373298-10-8	GEORGIA-PACIFIC CORP.	08/06/2002	Various	188,600.000	4,115,997		4,705,136	4,705,136	69,348	0	0	(589,138)	(589,138)		0	L
375558-10-3	GILEAD	08/20/2002	Various	42,900.000	1,495,425		1,225,643	1,225,643	(184,909)	0	0	269,781	269,781		0	L
377316-10-4	GLATFELTER	08/19/2002	BANC OF AMERICA SECURITIES	1,600.000	21,955		18,400	18,400	(11,680)	0	0	3,555	3,555		280	L
384313-10-2	GRAFTECH INTERNATIONAL LTD	08/19/2002	BANC OF AMERICA SECURITIES	2,900.000	22,728		30,946	30,946	(4,724)	0	0	(8,217)	(8,217)		0	L
387328-10-7	GRANITE CONSTRUCTION INC	08/19/2002	BANC OF AMERICA SECURITIES	2,500.000	49,685		48,366	48,366	(14,884)	0	0	1,319	1,319		200	L
38821G-10-1	GRANT PRIDECO INC	08/19/2002	BANC OF AMERICA SECURITIES	5,900.000	61,452		103,183	103,183	22,943	0	0	(41,731)	(41,731)		0	L
390568-10-3	GREAT LAKES CHEMICAL CORP.	08/12/2002	BANC OF AMERICA SECURITIES	3,000.000	79,228		97,286	97,286	17,816	0	0	(18,059)	(18,059)		240	L
400518-10-6	GTECH HOLDINGS	08/22/2002	Various	5,100.000	98,840		49,283	49,283	(80,971)	0	0	49,557	49,557		0	L
406216-10-1	HALLIBURTON CO.	07/23/2002	MORGAN STANLEY DEAN WITTER	52,900.000	509,501		673,904	673,904	(169,322)	0	0	(164,402)	(164,402)		0	L
410768-10-5	HANOVER COMPRESSOR	09/06/2002	Various	14,000.000	148,907		456,652	456,652	267,652	0	0	(307,744)	(307,744)		0	L
413875-10-5	HARRIS CORP.	08/22/2002	Various	4,200.000	146,730		132,880	132,880	(19,328)	0	0	13,851	13,851		0	L
415864-10-7	HARSCO CORP.	08/19/2002	BANC OF AMERICA SECURITIES	2,700.000	80,704		57,675	57,675	(43,575)	0	0	23,029	23,029		675	L
416196-10-3	HARTE HANKS COMMUNICATIONS	08/19/2002	BANC OF AMERICA SECURITIES	6,000.000	124,728		92,338	92,338	(30,962)	0	0	32,390	32,390		0	L
418056-10-7	HASBRO, INC.	08/12/2002	BANC OF AMERICA SECURITIES	3,800.000	45,109		87,126	87,126	35,598	0	0	(42,018)	(42,018)		114	L
421933-10-2	HEALTH MANAGEMENT	08/12/2002	BANC OF AMERICA SECURITIES	6,800.000	132,052		148,042	148,042	11,022	0	0	(15,990)	(15,990)		0	L
42222G-10-8	HEALTH NET INC	08/19/2002	BANC OF AMERICA SECURITIES	7,100.000	159,159		154,891	154,891	(35,176)	0	0	4,267	4,267		0	L
423452-10-1	HELMERICH & PAYNE, INC.	08/19/2002	BANC OF AMERICA SECURITIES	3,300.000	121,826		110,368	110,368	(7,508)	0	0	11,458	11,458		264	L
426281-10-1	HENRY JACK & ASSOCIATES	08/19/2002	BANC OF AMERICA SECURITIES	5,000.000	80,133		147,188	147,188	63,738	0	0	(67,054)	(67,054)		0	L
427056-10-6	HERCULES, INC.	08/12/2002	BANC OF AMERICA SECURITIES	6,400.000	65,820		133,568	133,568	59,328	0	0	(67,748)	(67,748)		0	L
427866-10-8	HERSHEY FOODS CORP.	09/23/2002	Various	34,300.000	2,570,811		2,247,629	2,247,629	103,879	0	0	323,182	323,182		0	L
42822Q-10-0	HEWITT ASSOCIATES, INC	08/08/2002	GOLDMAN, SACHS & CO.	54,600.000	1,310,313		1,090,209	1,090,209	(181,971)	0	0	220,103	220,103		0	L
428236-10-3	HEWLETT-PACKARD CO.	09/30/2002	Various	154,300.000	1,825,522		4,578,602	4,578,602	2,220,898	0	0	(2,753,080)	(2,753,080)		16,437	L
431573-10-4	HILLENBRAND INDUSTRIES, INC.	08/19/2002	BANC OF AMERICA SECURITIES	3,700.000	210,417		185,387	185,387	(22,368)	0	0	25,030	25,030		0	L
43357B-10-4	HISPANIC BROADCASTING CORP.	08/19/2002	BANC OF AMERICA SECURITIES	5,600.000	116,207		161,689	161,689	15,529	0	0	(45,482)	(45,482)		0	L

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Designation (a)
40425P-10-7	HNC SOFTWARE	08/05/2002	MERGER	6,100.000	110,507		110,507	110,507	8,637	0	0	0	0		0	L
437076-10-2	HOME DEPOT, INC. (THE)	07/12/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	77,800.000	2,270,081		3,584,001	3,584,001	726,407	0	0	(1,313,920)	(1,313,920)		0	L
437306-10-3	HOME PROPERTIES OF NEW YORK, INC	07/02/2002	LEGG MASON	900.000	33,065		31,353	31,353	(2,793)	0	0	1,712	1,712		4,620	L
438092-10-8	HON INDUSTRIES, INC.	08/22/2002	Various	4,300.000	120,009		107,577	107,577	(9,469)	0	0	12,432	12,432		538	L
440327-10-4	HORACE MANN EDUCATORS	08/19/2002	BANC OF AMERICA SECURITIES	2,100.000	34,052		34,323	34,323	(4,884)	0	0	(271)	(271)		0	L
440452-10-0	HORMEL (G.A.) CO.	08/19/2002	BANC OF AMERICA SECURITIES	6,900.000	147,487		129,193	129,193	(35,993)	0	0	18,294	18,294		673	L
44106M-10-2	HOSPITALITY PROPERTY TRUST	08/19/2002	BANC OF AMERICA SECURITIES	3,200.000	107,768		83,456	83,456	(33,344)	0	0	24,312	24,312		2,304	L
441815-10-7	HOUSEHOLD INTERNATIONAL, INC.	09/30/2002	FRANKEL, STUART, & CO., INC	59,300.000	1,646,805		1,781,039	1,781,039	(523,343)	0	0	(134,235)	(134,235)		7,100	L
443510-20-1	HUBBELL, INC. CLASS B	08/19/2002	BANC OF AMERICA SECURITIES	4,100.000	133,008		112,028	112,028	(27,987)	0	0	20,980	20,980		1,353	L
444859-10-2	HUMANA, INC.	09/27/2002	LEHMAN BROTHERS INC.	48,800.000	596,523		833,591	833,591	72,684	0	0	(237,068)	(237,068)		0	L
445658-10-7	HUNT (J.B.) TRANSPORT SERVICES, INC.	08/22/2002	Various	2,200.000	59,468		29,346	29,346	(35,598)	0	0	30,123	30,123		0	L
448924-10-0	ICN PHARMACEUTICALS, INC.	08/22/2002	Various	13,000.000	134,514		442,039	442,039	127,309	0	0	(307,525)	(307,525)		1,008	L
449370-10-5	IDEC PHARMECEUTICALS CORP	09/27/2002	Various	8,200.000	361,946		503,480	503,480	212,790	0	0	(141,534)	(141,534)		0	L
45247T-10-4	IMAGISTICS INTERNATIONAL	08/20/2002	CANTOR, FITZGERALD & CO.	7,200.000	133,299		70,965	70,965	(83,619)	0	0	62,334	62,334		0	L
45245A-10-7	IMATION CORP	08/19/2002	BANC OF AMERICA SECURITIES	2,000.000	63,160		35,145	35,145	(24,375)	0	0	28,014	28,014		0	L
449669-10-0	IMC GLOBAL INC	08/19/2002	BANC OF AMERICA SECURITIES	4,600.000	61,600		54,343	54,343	(3,157)	0	0	7,256	7,256		248	L
452528-10-2	IMMUNEX CORP	07/16/2002	Various	31,100.000	638,483		498,533	498,533	(196,241)	0	0	139,950	139,950		0	L
449934-10-8	IMS HEALTH INC	08/12/2002	BANC OF AMERICA SECURITIES	17,700.000	280,144		297,325	297,325	(20,390)	0	0	(17,181)	(17,181)		354	L
45337C-10-2	INCYTE GENOMICS INC	08/19/2002	BANC OF AMERICA SECURITIES	5,500.000	34,794		155,130	155,130	115,145	0	0	(120,337)	(120,337)		0	L
453414-10-4	INDEPENDENCE COMMUNITY BANK	08/22/2002	Various	6,400.000	202,014		146,880	146,880	(36,992)	0	0	55,134	55,134		832	L
456607-10-0	INDYMAC BANCORP INC	08/19/2002	BANC OF AMERICA SECURITIES	2,900.000	68,526		83,114	83,114	17,342	0	0	(14,588)	(14,588)		0	L
45665B-10-6	INFOCUS CORP	08/19/2002	BANC OF AMERICA SECURITIES	2,200.000	25,140		77,386	77,386	51,470	0	0	(52,246)	(52,246)		0	L
458118-10-6	INTEGRATED DEVISE TECHNOLOGY	08/19/2002	BANC OF AMERICA SECURITIES	5,300.000	83,414		230,257	230,257	134,115	0	0	(146,844)	(146,844)		0	L
458140-10-0	INTEL CORP	08/16/2002	Various	61,000.000	1,142,532		1,860,878	1,860,878	746,408	0	0	(718,346)	(718,346)		5,356	L
459200-10-1	INTERNATIONAL BUSINESS MACHINE	09/20/2002	Various	82,200.000	5,785,152		7,599,293	7,599,293	1,680,893	0	0	(1,814,141)	(1,814,141)		12,330	L
460254-10-5	INTERNATIONAL RECTIFIER CORP	08/19/2002	BANC OF AMERICA SECURITIES	3,200.000	83,717		116,873	116,873	23,593	0	0	(33,156)	(33,156)		0	L
460335-20-1	INTERNATIONAL SPEEDWAY	08/19/2002	BANC OF AMERICA SECURITIES	2,600.000	99,106		96,224	96,224	(8,036)	0	0	2,882	2,882		0	L
46060X-10-7	INTERNET SECURITY SYSTEMS	08/19/2002	BANC OF AMERICA SECURITIES	2,500.000	43,145		81,600	81,600	48,800	0	0	(38,455)	(38,455)		0	L
46069S-10-9	INTERSIL CORP	08/22/2002	Various	15,900.000	323,180		459,074	459,074	119,132	0	0	(135,894)	(135,894)		0	L
46072H-10-8	INTERSTATE BAKERIES CORP.	08/19/2002	BANC OF AMERICA SECURITIES	2,700.000	68,038		41,387	41,387	(36,589)	0	0	26,651	26,651		189	L
461142-10-1	INTERVOICE-BRITE INC.	07/15/2002	CANTOR, FITZGERALD & CO.	7,100.000	7,147		65,949	65,949	54,518	0	0	(58,801)	(58,801)		0	L
46145F-10-5	INVESTMENT TECHNOLOGY GROUP	08/19/2002	BANC OF AMERICA SECURITIES	2,200.000	78,620		50,790	50,790	(21,150)	0	0	27,830	27,830		0	L
469814-10-7	JACOBS ENGINEERING GROUP INC	08/19/2002	BANC OF AMERICA SECURITIES	3,200.000	114,541		70,175	70,175	(41,121)	0	0	44,366	44,366		0	L
832696-40-5	JM SMUCKER COMPANY	09/06/2002	Various	9,225.000	337,583		215,620	215,620	(99,229)	0	0	121,963	121,963		1,531	U
478160-10-4	JOHNSON & JOHNSON	07/01/2002	BERNSTEIN (SANFORD C.) & CO., INC.	20,100.000	1,024,721		1,110,721	1,110,721	60,295	0	0	(85,999)	(85,999)		0	L
478366-10-7	JOHNSON CONTROLS, INC.	08/21/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	4,300.000	368,157		364,308	364,308	13,385	0	0	3,849	3,849		4,620	L
480074-10-3	JONES APPAREL GROUP INC	09/26/2002	INVESTMENT TECHNOLOGY GROUP, INC.	93,200.000	2,891,493		3,055,608	3,055,608	(439,392)	0	0	(164,115)	(164,115)		0	L
48282T-10-4	KADANT INC	08/12/2002	BANC OF AMERICA SECURITIES	648.000	9,733		6,549	6,549	(4,143)	0	0	3,184	3,184		0	L
486587-10-8	KAYDON CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	1,600.000	33,616		35,852	35,852	(1,924)	0	0	(2,236)	(2,236)		264	L
486665-10-2	KEANE INC	08/19/2002	BANC OF AMERICA SECURITIES	4,500.000	38,960		59,142	59,142	3,342	0	0	(20,181)	(20,181)		0	L
488152-20-8	KELLY SERVICES INC. CLASS A	08/19/2002	BANC OF AMERICA SECURITIES	2,400.000	54,517		58,778	58,778	(6,046)	0	0	(4,261)	(4,261)		0	L
488360-10-8	KEMET CORP	08/19/2002	BANC OF AMERICA SECURITIES	4,100.000	55,855		73,872	73,872	646	0	0	(18,016)	(18,016)		0	L
489170-10-0	KENNAMETAL, INC.	08/19/2002	BANC OF AMERICA SECURITIES	2,000.000	66,528		55,001	55,001	(18,199)	0	0	11,527	11,527		340	L
499040-10-3	KNIGHT-RIDDER, INC.	08/06/2002	Various	89,800.000	5,154,572		5,538,583	5,538,583	(114,328)	0	0	(384,011)	(384,011)		22,450	L
500643-20-0	KORN/FERRY INTERNATIONAL	08/19/2002	BANC OF AMERICA SECURITIES	2,200.000	14,951		75,251	75,251	55,231	0	0	(60,300)	(60,300)		0	L
501014-10-4	KRISPY KREME DOUGHNUTS INC	08/19/2002	BANC OF AMERICA SECURITIES	2,800.000	103,107		102,284	102,284	0	0	0	823	823		0	L
502392-10-3	L T X CORP.	08/19/2002	BANC OF AMERICA SECURITIES	2,400.000	25,580		67,800	67,800	33,528	0	0	(42,220)	(42,220)		0	L
502424-10-4	L-3 COMMUNICATIONS HOLDINGS	08/19/2002	BANC OF AMERICA SECURITIES	3,100.000	155,875		105,067	105,067	(62,333)	0	0	50,808	50,808		0	L
505447-10-2	LABRANCHE & CO INC	08/19/2002	BANC OF AMERICA SECURITIES	2,600.000	60,552		123,032	123,032	63,492	0	0	(62,480)	(62,480)		0	L
512807-10-8	LAM RESEARCH CORP	08/19/2002	BANC OF AMERICA SECURITIES	6,400.000	95,528		111,881	111,881	(3,191)	0	0	(16,353)	(16,353)		0	L

SCHEDULE D - PART 4

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513847-10-3	LANCASTER COLONY CORP	08/19/2002	BANC OF AMERICA SECURITIES	2,600.000	101,312		67,884	67,884	(24,832)	0	0	33,429	33,429		0	L
518415-10-4	LATTICE SEMICONDUCTOR	08/19/2002	BANC OF AMERICA SECURITIES	5,400.000	37,935		107,866	107,866	60,670	0	0	(69,930)	(69,930)		0	L
521865-10-5	LEAR SEATING CORP	08/19/2002	Various	65,500.000	2,790,767		3,117,794	3,117,794	88,419	0	0	(327,027)	(327,027)		0	L
523768-10-9	LEE ENTERPRISES, INC.	08/19/2002	BANC OF AMERICA SECURITIES	2,900.000	102,410		83,483	83,483	(18,017)	0	0	18,927	18,927		510	L
524651-10-6	LEGATO SYS INC	08/19/2002	BANC OF AMERICA SECURITIES	6,000.000	16,859		65,671	65,671	44,071	0	0	(48,812)	(48,812)		0	L
524901-10-5	LEGG MASON, INC.	08/19/2002	BANC OF AMERICA SECURITIES	3,400.000	158,495		164,840	164,840	(2,916)	0	0	(6,345)	(6,345)		690	L
524908-10-0	LEHMAN BROTHERS HOLDING INC	07/24/2002	Various	91,300.000	4,958,390		5,364,459	5,364,459	(343,617)	0	0	(406,070)	(406,070)		0	L
53219L-10-9	LIFEPOINT HOSPITALS INC	08/19/2002	BANC OF AMERICA SECURITIES	1,700.000	52,419		67,422	67,422	5,695	0	0	(15,003)	(15,003)		0	L
532457-10-8	LILLY (ELI) & CO	08/20/2002	Various	101,844.000	5,796,423		2,950,303	2,950,303	(2,793,699)	0	0	2,846,120	2,846,120		22,484	L
532791-10-0	LINCARE HOLDINGS INC	08/19/2002	BANC OF AMERICA SECURITIES	5,400.000	182,634		115,847	115,847	(58,573)	0	0	66,787	66,787		0	L
539320-10-1	LIZ CLAIBORNE, INC.	08/21/2002	WARBURG DILLION READ LLC	39,600.000	1,209,530		1,259,759	1,259,759	479	0	0	(50,229)	(50,229)		6,930	L
543162-10-1	LONGS DRUG STORES CORP	08/22/2002	Various	2,800.000	68,809		70,939	70,939	(8,273)	0	0	(2,130)	(2,130)		392	L
543213-10-2	LONGVIEW FIBRE CO	08/19/2002	BANC OF AMERICA SECURITIES	2,300.000	17,071		31,795	31,795	10,129	0	0	(14,724)	(14,724)		0	L
549271-10-4	LUBRIZOL CORP	08/19/2002	BANC OF AMERICA SECURITIES	2,900.000	89,647		62,839	62,839	(34,311)	0	0	26,808	26,808		754	L
552078-10-7	LYONDELL PETROCHEMICAL CO	09/30/2002	Various	191,600.000	2,555,590		3,179,293	3,179,293	286,133	0	0	(623,704)	(623,704)		48,240	L
556100-10-5	MACROMEDIA INC	08/19/2002	BANC OF AMERICA SECURITIES	3,200.000	19,885		212,667	0	(28,384)	0	0	19,885	19,885		0	L
555904-10-1	MACROVISION CORP	09/20/2002	Various	12,600.000	155,477		884,520	884,520	719,334	0	0	(729,043)	(729,043)		0	L
562567-10-7	MANDALAY RESORT GROUP	08/22/2002	Various	4,800.000	144,177		99,374	99,374	(32,962)	0	0	44,803	44,803		0	L
56418H-10-0	MANPOWER, INC.	08/19/2002	BANC OF AMERICA SECURITIES	3,500.000	127,469		113,966	113,966	(14,659)	0	0	13,503	13,503		0	L
571903-20-2	MARRIOTT INTERNATIONAL INC	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	14,400.000	474,903		406,972	406,972	(140,948)	0	0	67,932	67,932		1,008	L
573284-10-6	MARTIN MARIETTA MATERIALS	08/19/2002	BANC OF AMERICA SECURITIES	2,000.000	74,998		80,043	80,043	2,043	0	0	(5,045)	(5,045)		0	L
577081-10-2	MATTEL, INC.	08/21/2002	SALOMON SMITH BARNEY	30,700.000	612,440		644,268	644,268	(2,888)	0	0	(31,828)	(31,828)		0	L
579780-20-6	MCCORMICK & CO., INC.	08/19/2002	BANC OF AMERICA SECURITIES	7,100.000	162,118		125,417	125,417	(57,408)	0	0	36,701	36,701		746	L
580031-20-1	MCDATA CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	5,700.000	57,906		142,842	142,842	92,625	0	0	(84,936)	(84,936)		0	L
580135-10-1	MCDONALD'S CORP	09/25/2002	BERNSTEIN (SANFORD C.) & CO., INC.	301,200.000	5,404,145		8,539,609	8,539,609	(29,531)	0	0	(3,135,464)	(3,135,464)		0	L
583334-10-7	MEADWESTVACO CORP	08/12/2002	BANC OF AMERICA SECURITIES	7,300.000	188,334		190,504	190,504	(54,484)	0	0	(2,169)	(2,169)		1,679	L
584404-10-7	MEDIA GENERAL, INC., CLASS A	08/19/2002	BANC OF AMERICA SECURITIES	1,500.000	76,499		55,396	55,396	(34,604)	0	0	21,103	21,103		0	L
585055-10-6	MEDTRONICS, INC.	09/27/2002	WARBURG DILLION READ LLC	5,000.000	213,894		204,535	204,535	0	0	0	9,359	9,359		0	L
587200-10-6	MENTOR GRAPHICS CORP	08/19/2002	BANC OF AMERICA SECURITIES	3,900.000	27,344		91,519	91,519	36,061	0	0	(64,175)	(64,175)		0	L
589331-10-7	MERCK & CO., INC.	07/03/2002	CANTOR, FITZGERALD & CO	20,900.000	977,455		678,036	678,036	(380,340)	0	0	299,419	299,419		5,304	L
58984Y-10-3	MERISTAR HOSPITALITY CORP	07/10/2002	LEGG MASON	8,800.000	130,361		151,690	151,690	17,490	0	0	(21,329)	(21,329)		0	L
590188-10-8	MERRILL LYNCH & CO., INC.	09/05/2002	FRANKEL, STUART, & CO., INC	95,500.000	3,252,966		4,995,489	4,995,489	1,127,739	0	0	(1,742,522)	(1,742,522)		15,856	L
591520-20-0	METHODE ELECTRONICS CLASS A	07/29/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	58,600.000	545,120		642,965	642,965	(105,357)	0	0	(97,845)	(97,845)		2,930	L
59156R-10-8	METLIFE	09/26/2002	Various	117,400.000	2,809,676		3,898,892	3,898,892	517,772	0	0	(1,089,216)	(1,089,216)		0	L
594087-10-8	MICHAEL'S STORES INC	08/19/2002	BANC OF AMERICA SECURITIES	3,400.000	142,508		50,506	50,506	(82,094)	0	0	92,002	92,002		0	L
594793-10-1	MICREL INC	09/30/2002	Various	20,640.000	153,192		726,477	726,477	429,674	0	0	(573,285)	(573,285)		0	L
595017-10-4	MICROCHIP TECHNOLOGY INC	08/19/2002	BANC OF AMERICA SECURITIES	10,200.000	234,077		177,304	177,304	(102,482)	0	0	56,773	56,773		0	L
595112-10-3	MICRON TECHNOLOGY, INC.	09/25/2002	Various	88,900.000	1,546,566		2,840,062	2,840,062	1,042,504	0	0	(1,293,497)	(1,293,497)		0	L
594918-10-4	MICROSOFT CORP	09/04/2002	Various	95,700.000	4,533,714		5,273,079	5,273,079	38,289	0	0	(739,365)	(739,365)		0	L
600544-10-0	MILLER HERMAN, INC.	08/19/2002	BANC OF AMERICA SECURITIES	2,800.000	44,780		70,027	70,027	13,187	0	0	(25,247)	(25,247)		323	L
603158-10-6	MINERAL TECH INC	08/19/2002	BANC OF AMERICA SECURITIES	700.000	27,207		23,607	23,607	(10,917)	0	0	3,601	3,601		0	L
604567-20-6	MIPS TECHNOLOGIES INC - CL B	09/30/2002	Various	12,200.000	15,736		409,463	409,463	341,509	0	0	(393,727)	(393,727)		0	L
607828-10-0	MODINE MANUFACTURING CO	08/19/2002	BANC OF AMERICA SECURITIES	600.000	12,814		15,973	15,973	1,225	0	0	(3,160)	(3,160)		0	L
608190-10-4	MOHAWK INDUSTRIES INC	08/19/2002	BANC OF AMERICA SECURITIES	3,400.000	167,530		78,869	78,869	(130,333)	0	0	88,661	88,661		0	L
61166W-10-1	MONSANTO COMPANY	09/09/2002	Various	0.370	0		6	6	0	0	0	(6)	(6)		0	L
620076-10-9	MOTOROLA, INC.	09/26/2002	Various	637,000.000	7,088,613		9,423,548	9,423,548	292,139	0	0	(2,334,935)	(2,334,935)		23,588	L
553409-10-3	MPS GROUP INC	08/19/2002	BANC OF AMERICA SECURITIES	5,200.000	26,980		18,892	18,892	(25,308)	0	0	8,088	8,088		0	L
626717-10-2	MURPHY OIL CORP	08/19/2002	BANC OF AMERICA SECURITIES	2,400.000	203,196		143,721	143,721	(54,279)	0	0	59,475	59,475		960	L
628530-10-7	MYLAN LABORATORIES, INC.	09/06/2002	Various	11,000.000	366,931		281,950	281,950	(62,900)	0	0	84,981	84,981		440	L
636518-10-2	NATIONAL INSTRUMENTS CORP	08/19/2002	BANC OF AMERICA SECURITIES	2,600.000	77,062		122,890	122,890	38,234	0	0	(45,828)	(45,828)		0	L
637071-10-1	NATIONAL OILWELL INC	08/19/2002	BANC OF AMERICA SECURITIES	3,600.000	68,475		86,697	86,697	10,917	0	0	(18,222)	(18,222)		0	L
63934E-10-8	NAVISTAR INTERNATIONAL CORP	08/12/2002	Various	133,500.000	3,340,876		5,326,062	5,326,062	1,054,062	0	0	(1,985,186)	(1,985,186)		0	L
628858-10-2	NCO GROUP INC	09/30/2002	Various	6,700.000	85,662		181,375	181,375	35,449	0	0	(95,713)	(95,713)		0	L
640204-30-1	NEIMAN MARCUS GROUP INC	08/12/2002	BANC OF AMERICA SECURITIES	1.000	24		0	0	(32)	0	0	24	24		0	L
640204-20-2	NEIMAN MARCUS GROUP INC	08/19/2002	BANC OF AMERICA SECURITIES	2,400.000	70,556		75,049	75,049	(8,231)	0	0	(4,494)	(4,494)		0	L
640938-10-6	NETWORK ASSOCIATES INC	08/19/2002	BANC OF AMERICA SECURITIES	7,300.000	103,110		115,593	115,593	(25,078)	0	0	(12,483)	(12,483)		0	L
641234-10-9	NEUBERGER BERMAN INC	08/19/2002	BANC OF AMERICA SECURITIES	2,700.000	88,574		139,805	139,805	40,985	0	0	(51,232)	(51,232)		202	L
651639-10-6	NEWMONT MINING CORP	08/20/2002	Various	67,900.000	1,767,696		1,817,144	1,817,144	29,337	0	0	(49,448)	(49,448)		0	L

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
651824-10-4	NEWPORT CORP	08/19/2002	BANC OF AMERICA SECURITIES	2,200.000	36,446		107,525	107,525	73,073	0	0	(71,079)	(71,079)		0	L
655044-10-5	NOBLE ENERGY INC	08/19/2002	BANC OF AMERICA SECURITIES	2,600.000	84,867		105,922	105,922	12,192	0	0	(21,055)	(21,055)		104	L
655663-10-2	NORDSON CORP	08/19/2002	BANC OF AMERICA SECURITIES	2,200.000	56,323		61,132	61,132	6,880	0	0	(4,810)	(4,810)		0	L
670008-10-1	NOVELLUS SYSTEM INC	08/06/2002	GOLDMAN, SACHS & CO	171,300.000	4,407,313		7,493,351	7,493,351	1,669,151	0	0	(3,086,038)	(3,086,038)		0	L
670928-10-0	NUVEEN MUNI VALUE FUND	08/09/2002	FRANKEL, STUART, & CO., INC	2,023,800.000	19,323,302		17,680,458	17,680,458	(1,727,784)	0	0	1,642,844	1,642,844		140,591	L
62944T-10-5	NVR INC	08/21/2002	CANTOR, FITZGERALD & CO	500.000	157,945		76,685	76,685	(84,815)	0	0	81,260	81,260		0	L
674599-10-5	OCCIDENTAL PETROLEUM CORP	09/10/2002	BANC OF AMERICA SECURITIES	15,500.000	451,453		443,706	443,706	2,756	0	0	7,748	7,748		0	L
67481E-10-6	OCEAN ENERGY INC	08/19/2002	BANC OF AMERICA SECURITIES	9,200.000	202,217		135,676	135,676	(63,688)	0	0	66,541	66,541		368	L
676220-10-6	OFFICE DEPOT INC	08/07/2002	JEFFERIES & COMPANY, INC	333,200.000	4,048,963		4,419,902	4,419,902	(1,177,858)	0	0	(370,939)	(370,939)		0	L
680665-20-5	OLIN CORP	08/19/2002	Various	243,700.000	4,512,155		4,359,762	4,359,762	(1,038,193)	0	0	152,393	152,393		20,679	L
681904-10-8	OMNICARE INC	08/19/2002	BANC OF AMERICA SECURITIES	5,300.000	119,726		89,894	89,894	(49,284)	0	0	29,832	29,832		0	L
682680-10-3	ONEOK INC	08/19/2002	BANC OF AMERICA SECURITIES	3,900.000	77,709		65,777	65,777	(19,828)	0	0	11,933	11,933		604	L
68389X-10-5	ORACLE CORP	08/01/2002	BANC OF AMERICA SECURITIES	395,200.000	3,695,015		4,347,822	4,347,822	605,278	0	0	(652,807)	(652,807)		0	L
689899-10-2	OUTBACK STEAKHOUSE INC	08/19/2002	BANC OF AMERICA SECURITIES	3,900.000	122,758		101,727	101,727	(35,163)	0	0	21,031	21,031		0	L
690368-10-5	OVERSEAS SHIPHOLDING GROUP, INC	08/22/2002	Various	3,900.000	78,059		94,159	94,159	11,947	0	0	(16,100)	(16,100)		585	L
691471-10-6	OXFORD HEALTH PLANS INC	08/19/2002	BANC OF AMERICA SECURITIES	4,600.000	176,636		174,904	174,904	(38,812)	0	0	1,732	1,732		0	L
695112-10-2	PACIFICARE HEALTH SYSTEMS	08/19/2002	BANC OF AMERICA SECURITIES	1,700.000	41,582		25,669	25,669	(20,571)	0	0	15,912	15,912		0	L
695156-10-9	PACKAGING CORPORATION OF AMERICA	08/19/2002	BANC OF AMERICA SECURITIES	4,900.000	92,232		96,804	96,804	(657)	0	0	(4,572)	(4,572)		0	L
696642-10-7	PALM INC	08/12/2002	BANC OF AMERICA SECURITIES	34,051.000	21,451		894,065	380,937	321,008	0	0	(359,486)	(359,486)		0	L
698813-10-2	PAPA JOHNS INTL INC	08/22/2002	Various	72,500.000	2,195,560		2,354,865	2,354,865	(65,910)	0	0	(159,305)	(159,305)		0	L
699173-10-0	PARAMETRIC TECHNOLOGY CORP	08/12/2002	BANC OF AMERICA SECURITIES	7,400.000	22,125		193,597	193,597	168,215	0	0	(171,472)	(171,472)		0	L
700690-10-0	PARK PLACE ENTERTAINMENT	08/19/2002	BANC OF AMERICA SECURITIES	16,100.000	154,190		220,709	220,709	55,684	0	0	(66,519)	(66,519)		0	L
701094-10-4	PARKER-HANNIFIN CORP	07/15/2002	FRANKEL, STUART, & CO., INC	50,600.000	2,245,216		2,362,993	2,362,993	(55,181)	0	0	(117,777)	(117,777)		0	L
703412-10-6	PATTERSON DENTAL CO	08/19/2002	BANC OF AMERICA SECURITIES	3,700.000	187,526		112,780	112,780	(73,441)	0	0	74,747	74,747		0	L
703481-10-1	PATTERSON UTI ENERGY INC	08/19/2002	BANC OF AMERICA SECURITIES	3,800.000	99,071		79,844	79,844	(27,430)	0	0	19,227	19,227		0	L
704379-10-6	PAYLESS SHOESOURCE INC	08/19/2002	BANC OF AMERICA SECURITIES	700.000	36,975		44,667	44,667	4,312	0	0	(7,692)	(7,692)		0	L
708160-10-6	PENNEY (J.C.) CO., INC	08/12/2002	BANC OF AMERICA SECURITIES	11,300.000	186,105		411,330	151,024	(97,802)	0	0	35,081	35,081		1,412	L
709323-10-9	PENNZOIL-QUAKER STATE CO	08/19/2002	BANC OF AMERICA SECURITIES	4,600.000	99,619		57,802	57,802	(41,236)	0	0	41,817	41,817		0	L
709631-10-5	PENTAIR, INC	08/19/2002	BANC OF AMERICA SECURITIES	3,000.000	127,912		86,727	86,727	(57,513)	0	0	41,185	41,185		570	L
709668-10-7	PENTON MEDIA INC	07/15/2002	CANTOR, FITZGERALD & CO	7,600.000	8,681		130,032	130,032	113,692	0	0	(121,351)	(121,351)		0	L
71343P-20-0	PEPSIAMERICAS INC	08/19/2002	BANC OF AMERICA SECURITIES	9,100.000	128,246		133,157	133,157	(2,797)	0	0	(4,911)	(4,911)		0	L
713448-10-8	PEPSICO, INC	09/18/2002	Various	164,370.000	7,060,323		6,082,791	6,082,791	(1,839,843)	0	0	977,533	977,533		0	L
714046-10-9	PERKINELMER INC	08/12/2002	BANC OF AMERICA SECURITIES	2,100.000	14,847		55,237	55,237	32,032	0	0	(40,390)	(40,390)		147	L
714290-10-3	PERRIGO COMPANY	08/19/2002	BANC OF AMERICA SECURITIES	3,100.000	30,795		22,664	22,664	(17,636)	0	0	8,131	8,131		0	L
716768-10-6	PETSMART INC	08/19/2002	BANC OF AMERICA SECURITIES	5,900.000	98,643		85,718	85,718	0	0	0	12,925	12,925		0	L
717081-10-3	PFIZER, INC	07/01/2002	MERRILL LYNCH, PIERCE, FENNER, & SMITH	29,800.000	1,014,466		1,129,533	1,129,533	86,533	0	0	(115,068)	(115,068)		0	L
71713U-10-2	PHARMACIA CORPORATION	08/14/2002	Various	91,100.000	3,690,739		4,483,597	4,483,597	864,755	0	0	(792,858)	(792,858)		12,299	L
717265-10-2	PHELPS DODGE CORP	08/20/2002	J. P. MORGAN SECURITIES, INC	10,900.000	346,477		436,905	436,905	(12,175)	0	0	(90,428)	(90,428)		0	L
720279-10-8	PIER 1, INC	08/19/2002	Various	28,725.000	482,713		364,860	364,860	(220,910)	0	0	117,853	117,853		210	L
723787-10-7	PIONEER NATURAL RESOURCES CO	08/19/2002	BANC OF AMERICA SECURITIES	5,900.000	151,286		86,018	86,018	(67,677)	0	0	65,268	65,268		0	L
725701-10-6	PITTSTON BRINK'S GROUP	08/19/2002	BANC OF AMERICA SECURITIES	2,700.000	65,194		41,594	41,594	(23,207)	0	0	23,600	23,600		68	L
727493-10-8	PLANTRONICS INC	08/22/2002	Various	3,100.000	61,918		145,406	145,406	86,475	0	0	(83,488)	(83,488)		0	L
729132-10-0	PLEXUS CORP	08/19/2002	BANC OF AMERICA SECURITIES	2,200.000	33,799		119,900	119,900	80,080	0	0	(86,101)	(86,101)		0	L
73172K-10-4	POLYCOM INC	08/19/2002	BANC OF AMERICA SECURITIES	5,200.000	58,732		210,051	210,051	147,703	0	0	(151,319)	(151,319)		0	L
737628-10-7	POTLATCH CORP	08/19/2002	BANC OF AMERICA SECURITIES	300.000	9,439		9,309	9,309	(897)	0	0	130	130		45	L
739308-10-4	POWER-ONE INC	08/12/2002	BANC OF AMERICA SECURITIES	4,800.000	23,174		392,146	66,392	36,536	0	0	(43,218)	(43,218)		0	L
739363-10-9	POWERWAVE TECHNOLOGIES INC	08/19/2002	BANC OF AMERICA SECURITIES	3,100.000	21,782		26,423	26,423	(1,973)	0	0	(4,641)	(4,641)		0	L
740189-10-5	PRECISION CASTPARTS CORP	08/19/2002	BANC OF AMERICA SECURITIES	2,700.000	63,304		60,880	60,880	(28,220)	0	0	2,424	2,424		186	L
741437-30-5	PRICE COMMUNICATIONS	08/19/2002	BANC OF AMERICA SECURITIES	2,100.000	28,108		39,963	39,963	6,363	0	0	(11,855)	(11,855)		0	L
741530-10-2	PRIDE INTL	08/19/2002	BANC OF AMERICA SECURITIES	7,600.000	101,815		202,730	202,730	83,714	0	0	(100,915)	(100,915)		0	L
742718-10-9	PROCTER & GAMBLE CO	08/07/2002	MORGAN STANLEY DEAN WITTER	74,300.000	6,549,137		6,767,097	6,767,097	160,879	0	0	(217,960)	(217,960)		25,256	L
74346P-10-2	PROQUEST CO	08/01/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	43,600.000	1,298,805		1,543,440	1,543,440	(4,360)	0	0	(244,635)	(244,635)		0	L
74369L-10-3	PROTEIN DESIGN LABS INC	09/20/2002	Various	25,600.000	249,208		1,038,096	1,038,096	760,080	0	0	(788,888)	(788,888)		0	L
744320-10-2	PRUDENTIAL FINANCIAL INC	07/19/2002	FRANKEL, STUART, & CO., INC	103,100.000	3,342,401		3,133,511	3,133,511	(305,905)	0	0	208,891	208,891		0	L
745867-10-1	PULTE HOMES INC	08/12/2002	BANC OF AMERICA SECURITIES	2,500.000	112,113		52,923	52,923	(90,777)	0	0	59,190	59,190		100	L
747525-10-3	QUALCOM	08/01/2002	Various	170,300.000	4,749,865		5,812,055	5,812,055	1,130,508	0	0	(1,062,190)	(1,062,190)		0	L
74762E-10-2	QUANTA SERVICES	08/22/2002	Various	6,300.000	13,184		229,816	229,816	167,635	0	0	(216,632)	(216,632)		0	L
747906-20-4	QUANTUM CORP.-DLT & STORAGE	08/22/2002	Various	19,600.000	64,871		284,249	284,249	201,929	0	0	(219,378)	(219,378)		0	L
74834L-10-0	QUEST DIAGNOSTICS INC	08/21/2002	WEEDEN & COMPANY	27,000.000	1,649,813		2,304,475	2,304,475	(18,875)	0	0	(654,662)	(654,662)		0	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Desig-nation (a)
749941-10-0	R F MICRODEVICES INC	09/20/2002	Various	38,800.000	245,464		1,368,831	1,368,831	1,073,175	0	0	(1,123,367)	(1,123,367)		0	L
749685-10-3	R P M, INC.	08/19/2002	BANC OF AMERICA SECURITIES	7,000.000	104,797		69,085	69,085	(37,665)	0	0	35,712	35,712		875	L
754907-10-3	RAYONIER INC	08/22/2002	Various	2,800.000	140,927		99,505	99,505	(38,059)	0	0	41,422	41,422		0	L
755267-10-1	READERS DIGEST ASSOC., INC.	08/19/2002	BANC OF AMERICA SECURITIES	4,700.000	82,427		131,600	131,600	43,569	0	0	(49,173)	(49,173)		235	L
755246-10-5	READ-RITE CORP	07/02/2002	CANTOR, FITZGERALD & CO.	27,900.000	13,785		215,076	215,076	201,684	0	0	(201,291)	(201,291)		0	L
75621K-10-6	RECKSON ASSOCIATES	07/02/2002	DISTRIBUTION	0.000	70,204		70,204	70,204	70,204	0	0	0	0		0	L
760759-10-0	REPUBLIC SERVICE INC	08/19/2002	BANC OF AMERICA SECURITIES	9,100.000	187,937		175,058	175,058	1,521	0	0	12,879	12,879		0	L
76128Q-10-9	RETEK INC	09/06/2002	Various	2,500.000	14,890		75,177	75,177	14,427	0	0	(60,287)	(60,287)		0	L
761695-10-5	REYNOLDS & REYNOLDS CO., CLASS A	08/19/2002	BANC OF AMERICA SECURITIES	3,800.000	95,121		72,434	72,434	(33,776)	0	0	22,687	22,687		0	L
770323-10-3	ROBERT HALF INTL INC	08/12/2002	BANC OF AMERICA SECURITIES	7,900.000	137,614		252,206	252,206	68,136	0	0	(114,592)	(114,592)		0	L
775711-10-4	ROLLINS, INC	08/19/2002	BANC OF AMERICA SECURITIES	1,300.000	27,273		26,427	26,427	(15)	0	0	846	846		65	L
778296-10-3	ROSS STORES, INC.	08/22/2002	Various	5,000.000	188,902		80,975	80,975	(122,775)	0	0	107,927	107,927		560	L
749719-10-0	RSA SECURITY INC	08/22/2002	Various	9,400.000	31,371		199,586	199,586	154,372	0	0	(168,215)	(168,215)		0	L
781258-10-8	RUDDICK	08/19/2002	BANC OF AMERICA SECURITIES	2,400.000	41,104		29,802	29,802	(10,902)	0	0	11,301	11,301		522	L
784117-10-3	S E I CORP.	08/19/2002	BANC OF AMERICA SECURITIES	5,100.000	151,714		224,149	224,149	80,482	0	0	(72,435)	(72,435)		0	L
595635-10-3	S&P 400 MIDCAP SPDR	08/20/2002	Various	282,900.000	23,376,748		26,811,609	26,811,609	1,477,914	0	0	(3,434,861)	(3,434,861)		59,591	L
79377W-10-8	SAKS HOLDINGS INC	08/19/2002	BANC OF AMERICA SECURITIES	8,100.000	71,994		79,737	79,737	(24,267)	0	0	(7,744)	(7,744)		0	L
80004C-10-1	SANDISK CORP.	08/19/2002	BANC OF AMERICA SECURITIES	3,400.000	52,529		53,658	53,658	0	0	0	(1,129)	(1,129)		0	L
800907-10-7	SANMINA-SCI CORP	09/20/2002	JEFFERIES & COMPANY, INC.	31,000.000	83,189		781,766	781,766	586,156	0	0	(698,577)	(698,577)		0	L
78387G-10-3	SBC COMMUNICATIONS INC.	09/30/2002	Various	312,300.000	7,552,384		11,876,655	11,876,655	2,351,505	0	0	(4,324,271)	(4,324,271)		84,317	L
806407-10-2	SCHEIN HENRY INC	08/19/2002	BANC OF AMERICA SECURITIES	2,500.000	128,653		91,813	91,813	(19,438)	0	0	36,841	36,841		0	L
806857-10-8	SCHLUMBERGER, LTD.	09/06/2002	Various	58,900.000	2,493,159		3,238,084	3,238,084	499,234	0	0	(744,925)	(744,925)		10,706	L
807066-10-5	SCHOLASTIC CORP.	08/19/2002	BANC OF AMERICA SECURITIES	1,800.000	78,787		65,477	65,477	(2,743)	0	0	13,310	13,310		0	L
808194-10-4	SCHULMAN (A.), INC.	08/19/2002	BANC OF AMERICA SECURITIES	1,200.000	24,431		14,253	14,253	(11,485)	0	0	10,178	10,178		162	L
812387-10-8	SEARS ROEBUCK & CO.	08/12/2002	Various	28,200.000	1,213,938		1,520,447	1,520,447	(10,813)	0	0	(306,509)	(306,509)		253	L
816850-10-1	SEMTECH CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	3,200.000	73,086		87,160	87,160	1,720	0	0	(14,074)	(14,074)		0	L
81725T-10-0	SENSIENT TECHNOLOGIES	08/19/2002	BANC OF AMERICA SECURITIES	2,900.000	66,241		66,604	66,604	600	0	0	(362)	(362)		384	L
817315-10-4	SEPRACOR INC	09/20/2002	Various	21,325.000	96,150		1,464,407	1,464,407	1,260,753	0	0	(1,368,257)	(1,368,257)		0	L
817320-10-4	SEQUA CORPORATION	08/19/2002	BANC OF AMERICA SECURITIES	600.000	37,728		27,759	27,759	(11,475)	0	0	9,969	9,969		0	L
825846-10-8	SICOR INC	08/19/2002	BANC OF AMERICA SECURITIES	7,400.000	122,520		103,273	103,273	0	0	0	19,247	19,247		0	L
826170-10-2	SIEBEL SYSTEMS INC	08/12/2002	Various	182,700.000	1,752,415		2,646,363	2,646,363	48,369	0	0	(893,948)	(893,948)		0	L
826552-10-1	SIGMA-ALDRICH CORP.	08/12/2002	BANC OF AMERICA SECURITIES	4,600.000	225,570		115,208	115,208	(115,482)	0	0	110,362	110,362		0	L
828806-10-9	SIMON PROPERTY GROUP INC	08/14/2002	Various	66,700.000	2,512,916		1,576,814	1,580,423	(571,509)	0	0	932,493	932,493		0	L
83001P-10-9	SIX FLAGS INC.	08/19/2002	BANC OF AMERICA SECURITIES	5,300.000	24,590		77,250	77,250	665	0	0	(52,660)	(52,660)		0	L
83088M-10-2	SKYWORKS SOLUTIONS INC	07/02/2002	FRACTION	0.700	0		79	79	0	0	0	(79)	(79)		0	L
832110-10-0	SMITH INTERNATIONAL, INC.	08/19/2002	BANC OF AMERICA SECURITIES	5,400.000	188,090		185,209	185,209	1,096	0	0	2,881	2,881		0	L
832248-10-8	SMITHFIELD FOODS, INC.	08/19/2002	BANC OF AMERICA SECURITIES	6,100.000	105,779		100,058	100,058	(13,097)	0	0	5,722	5,722		0	L
834376-10-5	SOLUTIA INC	08/19/2002	BANC OF AMERICA SECURITIES	5,500.000	33,485		67,027	67,027	28,417	0	0	(33,542)	(33,542)		0	L
835495-10-2	SONOCO PRODUCTS CO.	08/19/2002	BANC OF AMERICA SECURITIES	4,500.000	105,483		77,985	77,985	(49,455)	0	0	27,498	27,498		945	L
835898-10-7	SOTHEBY HLDGS INC	09/06/2002	Various	3,000.000	31,037		65,321	65,321	22,571	0	0	(34,285)	(34,285)		0	L
846247-10-4	SPACELABS MED INC	07/03/2002	CANTOR, FITZGERALD & CO.	4,300.000	60,808		57,314	57,314	(3,746)	0	0	3,494	3,494		0	L
784635-10-4	SPX CORP	08/19/2002	BANC OF AMERICA SECURITIES	2,000.000	217,439		228,062	228,062	(6,938)	0	0	(10,623)	(10,623)		0	L
852891-10-0	STANCORP FINANCIAL GROUP INC	08/19/2002	BANC OF AMERICA SECURITIES	2,000.000	114,882		87,387	87,387	(23,613)	0	0	27,495	27,495		0	L
859152-10-0	STERIS CORP	08/19/2002	BANC OF AMERICA SECURITIES	4,400.000	95,946		68,701	68,701	(15,383)	0	0	27,245	27,245		0	L
860342-10-4	STEWART & STEVENSON SERVICES, INC.	09/30/2002	Various	9,300.000	96,636		217,901	217,901	52,919	0	0	(121,264)	(121,264)		791	L
861012-10-2	STMICROELECTRONICS NV	07/29/2002	WARBURG DILLION READ LLC	74,400.000	1,557,660		2,380,613	2,380,613	570,461	0	0	(822,953)	(822,953)		0	L
862111-20-0	STORAGE TECHNOLOGY CORP.	08/19/2002	BANC OF AMERICA SECURITIES	6,500.000	83,665		68,796	68,796	(35,009)	0	0	14,869	14,869		0	L
863667-10-1	STRYKER CORP.	08/12/2002	BANC OF AMERICA SECURITIES	600.000	32,123		31,143	31,143	(963)	0	0	980	980		0	L
866239-10-6	SUMMIT PROPERTIES INC	09/27/2002	CANTOR, FITZGERALD & CO.	3,500.000	68,145		90,696	90,696	8,971	0	0	(22,551)	(22,551)		1,662	L
86764P-10-9	SUN CO., INC.	08/12/2002	BANC OF AMERICA SECURITIES	800.000	28,105		28,900	28,900	396	0	0	(795)	(795)		200	L
866674-10-4	SUN COMMUNITIES	07/09/2002	DISTRIBUTION	0.000	16,001		16,001	16,001	16,001	0	0	0	0		0	L
866810-10-4	SUN MICROSYSTEMS, INC.	09/20/2002	Various	858,000.000	3,252,029		6,581,446	6,581,446	2,282,866	0	0	(3,329,417)	(3,329,417)		0	L
867363-10-3	SUNGARD DATA SYSTEMS	07/19/2002	CANTOR, FITZGERALD & CO.	71,600.000	1,479,927		1,232,870	1,232,870	(663,098)	0	0	247,058	247,058		0	L
868168-10-5	SUPERIOR INDUSTRIES INTERNATIONAL, INC.	08/19/2002	BANC OF AMERICA SECURITIES	900.000	43,124		30,389	30,389	(11,236)	0	0	12,736	12,736		113	L
870756-10-3	SWIFT TRANSPORTATION CO INC	08/19/2002	BANC OF AMERICA SECURITIES	1,100.000	20,348		19,047	19,047	(6,583)	0	0	1,301	1,301		0	L
78503N-10-7	SWS GROUP INC	07/01/2002	DISTRIBUTION	0.000	10,325		10,325	10,325	10,325	0	0	0	0		0	L
871130-10-0	SYBASE INC	08/19/2002	BANC OF AMERICA SECURITIES	6,000.000	87,121		132,847	132,847	69,547	0	0	(45,726)	(45,726)		0	L
871237-10-3	SYKES ENTERPRISES INC	08/19/2002	BANC OF AMERICA SECURITIES	2,100.000	14,062		11,706	11,706	(4,441)	0	0	2,356	2,356		0	L
871399-10-1	SYLVAN KEE SYSTEMS	08/19/2002	BANC OF AMERICA SECURITIES	1,600.000	22,291		25,867	25,867	0	0	0	(3,575)	(3,575)		0	L

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
871503-10-8	SYMANTEC CORP	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	3,300.000	106,972		73,618	73,618	(34,787)	0	0	33,354	33,354		0	L
871607-10-7	SYNOPSYS INC	08/19/2002	BANC OF AMERICA SECURITIES	3,700.000	165,765		135,361	135,361	(67,436)	0	0	30,403	30,403		0	L
876664-10-3	TAUBMAN CENTERS INC	07/10/2002	Various	33,700.000	490,479		524,266	524,266	10,341	0	0	(33,787)	(33,787)		5,182	L
878237-10-6	TECH DATA CORP	08/19/2002	BANC OF AMERICA SECURITIES	3,400.000	123,287		108,427	108,427	(20,263)	0	0	14,860	14,860		0	L
878895-20-0	TECUMSEH PRODUCTS CO - CL A	08/22/2002	Various	1,500.000	74,844		66,131	66,131	(13,489)	0	0	8,713	8,713		0	L
879369-10-6	TELEFLEX, INC	08/19/2002	BANC OF AMERICA SECURITIES	2,300.000	114,742		93,197	93,197	(38,248)	0	0	21,545	21,545		0	L
879433-10-0	TELEPHONE & DATA SYSTEMS, INC	08/19/2002	BANC OF AMERICA SECURITIES	3,000.000	178,941		278,030	278,030	96,380	0	0	(99,089)	(99,089)		0	L
88033G-10-0	TENET HEALTHCARE CORP	07/10/2002	FRACTION	0.000	0		0	0	0	0	0	0	0		0	L
880770-10-2	TERADYNE, INC	08/12/2002	BANC OF AMERICA SECURITIES	9,700.000	134,888		372,871	372,871	144,921	0	0	(237,983)	(237,983)		0	L
88162G-10-3	TETRA TECH INC	08/07/2002	Various	181,000.000	1,574,527		2,663,920	2,663,920	3,220	0	0	(1,089,393)	(1,089,393)		0	L
882508-10-4	TEXAS INSTRUMENTS, INC	08/16/2002	Various	177,500.000	3,888,827		5,747,058	5,747,058	1,540,308	0	0	(1,858,231)	(1,858,231)		2,892	L
884425-10-9	THOMAS INDUSTRIES INC	09/04/2002	CANTOR, FITZGERALD & CO	1,300.000	33,501		27,439	27,439	(10,001)	0	0	6,062	6,062		133	L
886423-10-2	TIDEWATER, INC	08/19/2002	BANC OF AMERICA SECURITIES	2,500.000	71,635		94,593	94,593	12,293	0	0	(22,958)	(22,958)		375	L
886547-10-8	TIFFANY & CO	08/12/2002	BANC OF AMERICA SECURITIES	8,800.000	193,549		283,932	283,932	(25,828)	0	0	(90,383)	(90,383)		352	L
887100-10-5	TIMBERLAND COMPANY - CL A	08/19/2002	BANC OF AMERICA SECURITIES	1,700.000	64,013		88,507	88,507	27,613	0	0	(24,494)	(24,494)		0	L
888266-10-3	TITAN CORP	08/19/2002	Various	3,300.000	84,487		100,355	100,355	39,998	0	0	(15,868)	(15,868)		0	L
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC	09/06/2002	Various	6,800.000	228,293		342,732	342,732	80,524	0	0	(114,438)	(114,438)		1,120	L
892335-10-0	TOYS R US, INC	09/06/2002	Various	8,900.000	116,377		126,690	126,690	(28,793)	0	0	(10,313)	(10,313)		0	L
89579K-10-9	TRIAD HOSPITALS INC	09/09/2002	Various	86,800.000	3,277,313		3,301,213	3,301,213	(377,371)	0	0	(23,900)	(23,900)		0	L
89618L-10-0	TRIGON HEALTHCARE INC	07/31/2002	CANTOR, FITZGERALD & CO	9,345.000	950,171		675,605	675,605	(264,315)	0	0	274,566	274,566		0	L
896522-10-9	TRINITY INDS INC	08/19/2002	BANC OF AMERICA SECURITIES	2,500.000	46,309		63,929	63,929	12,129	0	0	(17,620)	(17,620)		150	L
89674K-10-3	TRIQUENT SEMICONDUCTOR	09/06/2002	Various	13,300.000	73,481		97,620	97,620	8,922	0	0	(24,140)	(24,140)		0	L
902124-10-6	TYCO INTERNATIONAL LTD	07/17/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	461,600.000	4,802,018		6,785,992	6,785,992	549,776	0	0	(1,983,975)	(1,983,975)		5,181	L
902494-10-3	TYSON FOODS, INC. CLASS A	08/19/2002	BANC OF AMERICA SECURITIES	18,700.000	198,524		233,977	233,977	(56,060)	0	0	(35,453)	(35,453)		0	L
904677-10-1	UNIFI, INC	08/19/2002	BANC OF AMERICA SECURITIES	2,700.000	23,230		24,012	24,012	(5,418)	0	0	(783)	(783)		0	L
911363-10-9	UNITED RENTALS INC	08/19/2002	BANC OF AMERICA SECURITIES	4,200.000	63,173		71,133	71,133	(20,427)	0	0	(7,960)	(7,960)		0	L
912909-10-8	UNITED STATES STEEL CORP	08/12/2002	BANC OF AMERICA SECURITIES	4,300.000	67,680		130,602	130,602	45,075	0	0	(62,922)	(62,922)		0	L
913017-10-9	UNITED TECHNOLOGIES CORP	08/13/2002	J. P. MORGAN SECURITIES, INC	19,400.000	1,240,529		1,354,319	1,354,319	37,059	0	0	(113,790)	(113,790)		0	L
91324P-10-2	UNITEDHEALTH GROUP INC	08/22/2002	BERNSTEIN (SANFORD C.) & CO., INC	68,400.000	6,063,599		4,534,266	4,534,266	(1,727,754)	0	0	1,529,332	1,529,332		0	L
913275-10-3	UNITRIN, INC	08/22/2002	Various	6,700.000	221,347		218,853	218,853	(20,806)	0	0	2,495	2,495		2,781	L
913903-10-0	UNIVERSAL HEALTH SERVICES INC	08/19/2002	BANC OF AMERICA SECURITIES	3,000.000	138,427		125,364	125,364	(21,636)	0	0	13,063	13,063		0	L
918076-10-0	UTSTARCOM INC	08/05/2002	BANC OF AMERICA SECURITIES	123,500.000	1,857,248		1,969,971	1,969,971	(521,024)	0	0	(112,723)	(112,723)		0	L
918204-10-8	V F CORP	09/25/2002	Various	35,200.000	1,337,121		1,386,915	1,386,915	6,723	0	0	(49,795)	(49,795)		14,496	L
918866-10-4	VALASSIS COMMUNICATION	08/19/2002	BANC OF AMERICA SECURITIES	2,200.000	87,210		62,568	62,568	(17,732)	0	0	24,642	24,642		0	L
91913Y-10-0	VALERO ENERGY CORP	08/19/2002	BANC OF AMERICA SECURITIES	6,000.000	206,793		180,931	180,931	(43,589)	0	0	25,861	25,861		600	L
920355-10-4	VALSPAR CORP	08/19/2002	BANC OF AMERICA SECURITIES	2,300.000	94,019		62,292	62,292	(41,530)	0	0	31,727	31,727		322	L
922122-10-6	VARCO INTERNATIONAL INC	08/19/2002	BANC OF AMERICA SECURITIES	6,200.000	110,267		115,054	115,054	6,306	0	0	(4,787)	(4,787)		0	L
92220P-10-5	VARIAN MEDICAL SYSTEMS INC	08/19/2002	BANC OF AMERICA SECURITIES	3,700.000	159,160		117,162	117,162	(32,874)	0	0	41,999	41,999		0	L
923436-10-9	VERITAS SOFTWARE CORP	09/25/2002	Various	4,000.000	70,970		79,329	79,329	169	0	0	(8,359)	(8,359)		0	L
92532F-10-0	VERTEX PHARMACEUTICALS	08/22/2002	Various	6,000.000	130,063		112,157	112,157	14,477	0	0	17,906	17,906		0	L
925524-30-8	VIACOM - CLASS B	09/06/2002	CREDIT SUISSE FIRST BOSTON CORPORATION	5,100.000	211,749		169,306	169,306	(56,981)	0	0	42,443	42,443		0	L
92552R-10-9	VIAD CORP	08/19/2002	BANC OF AMERICA SECURITIES	5,300.000	118,239		120,795	120,795	(17,005)	0	0	(2,556)	(2,556)		909	L
928298-10-8	VISHAY INTERTECHNOLOGY, INC	08/19/2002	BANC OF AMERICA SECURITIES	8,300.000	140,899		214,410	214,410	31,810	0	0	(73,510)	(73,510)		0	L
92844S-10-5	VISX INC	08/19/2002	BANC OF AMERICA SECURITIES	3,700.000	30,599		74,206	74,206	33,876	0	0	(43,608)	(43,608)		0	L
929042-10-9	VORNADO, INC	08/12/2002	CANTOR, FITZGERALD & CO	119,900.000	4,565,673		4,884,934	4,887,966	(651,414)	0	0	(322,293)	(322,293)		79,124	L
930059-10-0	WADDELL & REED FINANCIAL	08/19/2002	BANC OF AMERICA SECURITIES	2,300.000	44,370		68,889	68,889	16,173	0	0	(24,519)	(24,519)		305	L
932270-10-1	WALLACE COMPUTER SERVICES, INC	08/19/2002	BANC OF AMERICA SECURITIES	2,700.000	51,129		43,069	43,069	(14,981)	0	0	8,060	8,060		0	L
931142-10-3	WAL-MART STORES, INC	08/21/2002	Various	24,300.000	1,291,904		1,342,761	1,342,761	6,018	0	0	(50,857)	(50,857)		1,823	L
939640-10-8	WASHINGTON POST CO. (THE)	08/19/2002	BANC OF AMERICA SECURITIES	100.000	66,701		56,187	56,187	1,687	0	0	10,513	10,513		140	L
943315-10-1	WAUSAU-MOSINEE PAPER CORP	08/19/2002	BANC OF AMERICA SECURITIES	2,200.000	22,537		19,318	19,318	(7,192)	0	0	3,220	3,220		187	L
961765-10-4	WESTWOOD HOLDINGS GROUP	07/09/2002	FRACTION	0.750	0		18	18	0	0	0	(18)	(18)		0	L
961815-10-7	WESTWOOD ONE, INC	08/19/2002	BANC OF AMERICA SECURITIES	5,400.000	194,894		92,210	92,210	(88,258)	0	0	102,684	102,684		0	L
966837-10-6	WHOLE FOODS MARKET INC	08/19/2002	BANC OF AMERICA SECURITIES	3,200.000	151,483		71,588	71,588	(82,717)	0	0	79,896	79,896		0	L
969904-10-1	WILLIAMS SONOMA, INC	08/19/2002	BANC OF AMERICA SECURITIES	6,200.000	155,950		56,780	56,780	(133,312)	0	0	99,170	99,170		0	L
982526-10-5	WRIGLEY (WM.) JR., CO	08/12/2002	BANC OF AMERICA SECURITIES	1,100.000	56,846		37,210	37,210	(23,675)	0	0	19,636	19,636		226	L
983024-10-0	WYETH	09/19/2002	Various	124,800.000	4,648,165		7,303,707	7,303,707	913,947	0	0	(2,655,542)	(2,655,542)		13,846	L
983919-10-1	XILINX INC	08/12/2002	BANC OF AMERICA SECURITIES	143,200.000	2,296,991		3,996,664	3,996,664	784,688	0	0	(1,699,673)	(1,699,673)		0	L

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Book/Adjusted Carrying Value at Disposal Date	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Interest on Bonds Received During Year	16 Dividends on Stocks Received During Year	17 NAIC Desig-nation (a)
98385X-10-6	XTO ENERGY INC	09/30/2002	WACHOVIA SECURITIES	141,650.000	2,878,737		2,551,908	2,551,908	(366,082)	0	0	326,829	326,829		1,416	L
986670-10-7	YORK INTERNATIONAL CORP	08/22/2002	Various	3,300.000	106,550		88,841	88,841	(22,666)	0	0	17,709	17,709		0	L
988498-10-1	YUM BRANDS INC	08/21/2002	CANTOR, FITZGERALD & CO	8,500.000	254,442		267,260	267,260	15,475	0	0	(12,819)	(12,819)		0	L
Totals - UNITED STATES					495,492,832	XXX	613,179,443	611,298,450	44,205,062	0	0	(115,805,618)	(115,805,618)	XXX	1,430,726	XXX
CANADA																
013716-10-5	ALCAN INC	07/19/2002	CANTOR, FITZGERALD & CO	19,500.000	605,272		616,442	616,442	(115,198)	0	0	(11,170)	(11,170)		0	L
067901-10-8	BARRICK GOLD CORP	08/20/2002	JEFFERIES & COMPANY, INC	63,200.000	952,345		1,296,200	1,296,200	96,032	0	0	(343,855)	(343,855)		0	L
453258-40-2	INCO, LTD	08/20/2002	Various	30,800.000	569,211		577,520	577,520	(119,792)	0	0	(8,309)	(8,309)		0	L
656568-10-2	NORTEL NETWORKS CORP	08/19/2002	CIBC WORLD MARKETS	175,000.000	148,745		326,900	326,900	73,150	0	0	(178,155)	(178,155)		0	L
725906-10-1	PLACER DOME, INC	08/22/2002	Various	42,300.000	362,271		534,844	534,844	60,661	0	0	(172,573)	(172,573)		1,265	L
Totals - CANADA					2,637,843	XXX	3,351,906	3,351,906	(5,147)	0	0	(714,063)	(714,063)	XXX	1,265	XXX
OTHER COUNTRIES																
Q18193-12-0	BHP BILLITON LTD	07/02/2002	DISTRIBUTION	0.000	29,427		29,427	29,427	29,427	0	0	0	0		0	U
G1150G-11-1	ACCENTURE LTD	07/02/2002	SALOMON SMITH BARNEY	156,300.000	2,708,210		3,675,504	3,675,504	705,804	0	0	(967,294)	(967,294)		0	L
G4776G-10-1	INGERSOLL-RAND CO, CLASS A	09/18/2002	J. P. MORGAN SECURITIES, INC	96,200.000	3,537,063		4,736,366	4,736,366	343,874	0	0	(1,199,303)	(1,199,303)		16,354	L
G6359F-10-3	NABORS INDUSTRIES LTD	08/12/2002	BANC OF AMERICA SECURITIES	8,800.000	257,441		468,864	468,864	158,224	0	0	(211,423)	(211,423)		0	L
G95089-10-1	WEATHERFORD INTERNATIONAL LTD	08/19/2002	BANC OF AMERICA SECURITIES	6,200.000	270,063		93,089	93,089	(174,751)	0	0	176,973	176,973		0	L
G98255-10-5	XL CAPITAL LTD	08/12/2002	BANC OF AMERICA SECURITIES	800.000	59,494		58,582	58,582	(9,178)	0	0	912	912		376	L
G65422-10-0	NOBLE CORP	08/12/2002	BANC OF AMERICA SECURITIES	8,400.000	255,184		348,684	348,684	24,444	0	0	(93,500)	(93,500)		0	L
G90078-10-9	TRANSOCEAN INC	08/07/2002	WEEDEN & COMPANY	100,300.000	2,122,294		5,041,189	5,041,189	1,916,844	0	0	(2,918,895)	(2,918,895)		0	L
F78209-19-8	AVENTIS	08/20/2002	SOCIETE GENERALE	30,000.000	1,874,495		1,298,091	1,298,091	(1,104,689)	276,917	(113,631)	690,036	576,404		1,999	U
F80343-10-0	CIE. DE SAINT-GOBAIN	07/30/2002	JPP EUROSECURITIES	60,856.000	1,749,840		1,771,562	1,771,562	(1,471,413)	511,298	(246,263)	224,541	(21,722)		76,009	U
F12033-13-4	GROUPE DANONE	08/20/2002	SOCIETE GENERALE	8,000.000	1,017,703		1,066,082	1,066,082	1,494	(35,228)	18,836	(67,216)	(48,379)		2,265	L
D52400-11-2	MARSCHOLLEK(MLP)	08/15/2002	CHEUVREUX DE VIRIEU GMBH	22,720.000	330,368		1,227,473	1,227,473	563,128	(44,723)	71,475	(968,579)	(897,105)		0	U
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.	09/25/2002	INTERMOBILIA RE SECURITIES SIM	126,851.000	1,869,554		3,541,169	3,541,169	62,425	471,995	(526,070)	(1,145,545)	(1,671,615)		0	A
J20454-12-0	HITACHI	09/13/2002	Various	278,000.000	1,432,939		3,127,254	2,158,846	267,909	78,932	(116,119)	(609,788)	(725,907)		0	U
J22848-10-5	HOYA CORPORATION	09/06/2002	GOLDMAN, SACHS & CO	5,400.000	326,299		404,701	404,701	41,003	(29,173)	36,256	(114,658)	(78,403)		0	U
J37479-11-0	KYOCERA CORP	09/06/2002	GOLDMAN, SACHS & CO	5,200.000	351,718		378,237	378,237	13,749	(15,132)	19,122	(45,641)	(26,519)		0	U
J61933-12-3	ORIX CORP	07/24/2002	DEUTSCHE BANK CAPITAL CORP	17,100.000	1,088,207		1,364,937	1,364,937	66,225	(80,915)	121,495	(398,225)	(276,730)		0	L
J72810-12-0	SHIN ETSU CHEMICAL CO	09/06/2002	GOLDMAN, SACHS & CO	7,900.000	259,049		320,279	320,279	(2,362)	(16,806)	19,765	(80,995)	(61,231)		0	L
J75734-10-3	SMC CORP	09/06/2002	DAIWA SECURITIES AMERICA INC	3,900.000	364,055		764,583	434,332	(67,374)	40,629	(31,709)	(38,569)	(70,278)		618	L
J76379-10-6	SONY CORP	09/06/2002	DAIWA SECURITIES AMERICA INC	9,400.000	383,531		512,698	512,698	58,395	(20,867)	28,260	(157,427)	(129,167)		0	L
J86957-11-5	TOKYO ELECTRON	08/05/2002	DEUTSCHE BANK CAPITAL CORP	30,900.000	1,549,226		2,018,395	2,018,395	140,835	(135,945)	175,908	(645,078)	(469,169)		0	U
N56369-10-6	KONINKLIJKE NUMICO	08/16/2002	KEMPEN AND COMPANY NV	63,975.000	1,188,841		1,516,839	1,516,839	(176,452)	258,398	(178,974)	(149,024)	(327,998)		15,989	U
780257-80-4	ROYAL DUTCH PETROLEUM CO	09/04/2002	Various	343,800.000	15,134,179		14,572,480	14,572,480	(4,429,346)	0	0	561,699	561,699		319,833	L
904784-70-9	UNILEVER N. V.	08/30/2002	Various	95,307.000	5,589,567		4,784,871	4,784,871	(1,391,022)	0	0	804,695	804,695		89,307	L
W26049-11-9	ERICSSON	08/14/2002	ENSKILDA SECURITIES, LTD	263,550.000	162,964		68,542	68,542	(393,601)	63,392	1,777	92,644	94,422		0	U
G17416-12-7	CABLE & WIRELESS GROUP, PLC	08/20/2002	DRESDNER, KLEINWORT, BENSON	159,564.000	377,371		364,606	364,606	(16,027)	(26,096)	17,715	(4,949)	12,766		9,619	U
G8054L-18-7	SSL INT'L	08/20/2002	DRESDNER, KLEINWORT, BENSON	151,800.000	615,237		1,561,628	711,976	(443,365)	(13,518)	9,085	(105,824)	(96,739)		18,784	L
Totals - OTHER COUNTRIES					44,904,319	XXX	55,116,135	52,967,825	(5,285,800)	1,283,157	(693,073)	(7,370,432)	(8,063,505)	XXX	551,153	XXX
6899999 - Common Stocks - Industrial and Miscellaneous					543,034,995	XXX	671,647,484	667,618,181	38,914,114	1,283,157	(693,073)	(123,890,113)	(124,583,186)	XXX	1,983,144	XXX
PARENT, SUBSIDIARIES, AND AFFILIATES OTHER COUNTRIES																
L5983#-10-3	LEND LEASE ASIA PROPERTIES, SICAF	07/05/2002	Various	0.000	0		0	0	118,711	0	0	0	0		0	A
Totals - OTHER COUNTRIES					0	XXX	0	0	118,711	0	0	0	0	XXX	0	XXX
6999999 - Common Stocks - Parent, Subsidiaries and Affiliates					0	XXX	0	0	118,711	0	0	0	0	XXX	0	XXX
7099997 - Common Stocks - Part 4					661,528,303	XXX	808,783,485	805,459,454	42,454,716	1,694,511	(1,104,342)	(142,826,809)	(143,931,151)	XXX	2,540,953	XXX
7099998 - Common Stocks - Part 5					348,249,362	XXX	364,341,991	364,899,989	704,487	0	(874)	(16,649,753)	(16,650,627)	XXX	225,502	XXX
7099999 - Total - Common Stocks					1,009,777,665	XXX	1,173,125,476	1,170,359,443	43,159,203	1,694,511	(1,105,216)	(159,476,562)	(160,581,778)	XXX	2,766,455	XXX
7199999 - Total - Preferred and Common Stocks					1,057,052,719	XXX	1,225,105,189	1,222,314,874	43,048,033	1,694,511	(1,105,216)	(164,156,939)	(165,262,155)	XXX	3,209,038	XXX
7299999 Totals					3,742,732,156	XXX	3,896,432,709	3,864,100,575	56,499,268	1,694,511	(1,105,216)	(120,263,203)	(121,368,419)	50,005,501	3,209,038	XXX

(a) For all common stock bearing the NAIC designation "U" provide: the number of such issues ....19 .

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
NONE													
2599999 - Subtotal - Hedging Transactions								XXX					
2799999 - Subtotal - Other Derivative Transactions								XXX					
9999999 - Totals								XXX					

SCHEDULE DB - PART B - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
0199999 - Subtotal - Call Options - Hedging Transactions						0	0	XXX	0	0	0	0	0
PGJS - PROCTER & GAMBLE OCTOBER 95	40,900	10/18/2002	95.00	09/18/2002	Goldman Sachs	56,469	56,469		12,270	12,270			
PGJS - PROCTER & GAMBLE OCTOBER 95	35,100	10/18/2002	95.00	09/17/2002	Goldman Sachs	60,370	60,370		10,530	10,530			
0299999 - Subtotal - Call Options - Income Generation Transactions						116,839	116,839	XXX	22,800	22,800			
0499999 - Subtotal - Call Options						116,839	116,839	XXX	22,800	22,800	0	0	0
2599999 - Subtotal - Hedging Transactions						0	0	XXX	0	0	0	0	0
2699999 - Subtotal - Income Generation Transactions						116,839	116,839	XXX	22,800	22,800			
2799999 - Subtotal - Other Derivative Transactions								XXX					
9999999 - Totals						116,839	116,839	XXX	22,800	22,800	0	0	0

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
Currency Swap #169 on GBP 5.3125 / (6m Libor + .10%) on Variable Rate Securities	30,632,625	11/08/2002	1.10564	11/19/1998	GEN RE			@		2,144,908				50,066
0599999 - Subtotal - Swaps - Hedging Transactions								XXX		2,144,908				50,066
0899999 - Subtotal - Swaps								XXX		2,144,908				50,066
2599999 - Subtotal - Hedging Transactions								XXX		2,144,908				50,066
2799999 - Subtotal - Other Derivative Transactions								XXX						
9999999 - Totals								XXX		2,144,908				50,066

SCHEDULE DB - PART D - SECTION 1

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

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
INDEX FUTURES - RUSSELL 2000	106	12/19/2002	20,368,706	19,217,800	(1,150,906)	09/13/2002	CME			(1,150,906)		1,272,000
INDEX FUTURES - S&P 500	151	12/19/2002	33,266,310	30,766,250	(2,500,060)	09/13/2002	CME			(2,500,060)		2,151,750
0199999 - Subtotal - Long Futures - Hedging Transactions			53,635,016	49,984,050	(3,650,966)	XXX	XXX			(3,650,966)		3,423,750
0499999 - Subtotal - Long Futures			53,635,016	49,984,050	(3,650,966)	XXX	XXX			(3,650,966)		3,423,750
INDEX RATE FUTURES - GOV'T TNOTES	2,500	12/16/2002	278,851,894	289,765,625	(10,913,731)	08/29/2002	CBT		(10,913,731)			3,250,000
INDEX RATE FUTURES - GOV'T 2YR NOTES	550	12/16/2002	116,991,138	118,198,443	(1,207,305)	08/30/2002	CBT		(1,207,305)			495,000
0599999 - Subtotal - Short Futures - Hedging Transactions			395,843,032	407,964,068	(12,121,036)	XXX	XXX		(12,121,036)			3,745,000
0899999 - Subtotal - Short Futures			395,843,032	407,964,068	(12,121,036)	XXX	XXX		(12,121,036)			3,745,000
2599999 - Subtotal - Hedging Transactions			449,478,048	457,948,118	(15,772,002)	XXX	XXX		(12,121,036)	(3,650,966)		7,168,750
2799999 - Subtotal - Other Derivative Transactions						XXX	XXX					
9999999 - Totals			449,478,048	457,948,118	(15,772,002)	XXX	XXX		(12,121,036)	(3,650,966)		7,168,750

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	Book Balance at End of Each Month During Current Quarter			8
			Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	5	6	7	
Depository		Rate of Interest			First Month	Second Month	Third Month	*
Allstate Bank	Vernon Hills, Illinois				(13,509,423)	(7,577,363)	1,553,120	
Banco Popular	San Juan, Puerto Rico				49,977	66,298	75,735	
Bank of America	Chicago, Illinois				(704,117,180)	(710,151,965)	(695,323,916)	
Bank of America, NTSA	Sacramento, California				2,080,571	2,410,798	2,132,499	
Bank of Montreal	Toronto, Canada		4,893	0	1,403,354	371,193	585,203	
Bank of New York	New York, New York		7,700		(666,696)	(36,465,348)	(76,985,507)	
Bank of Oklahoma	Tulsa, Oklahoma				411,883	255,679	373,869	
Bank One - CNA	Chicago, Illinois				(63,784,991)	(60,266,815)	(59,568,588)	
Bank One, N.A.	Chicago, Illinois				(9,207,362)	770,584	1,762,192	
Bank One, Columbus, N.A.	Columbus, Ohio				4,595,954	3,857,750	2,573,237	
Bank One, Indiana	Indianapolis, Indiana				102,226	102,355	102,480	
Bank One, Kentucky	Louisville, Kentucky				29,128,744	44,085,634	47,171,865	
Bank One, Texas	Dallas, Texas				107,645	133,466	152,383	
Broadway Federal Bank	Los Angeles, California			121,529	3,972,959	3,972,959	3,972,959	
Carver Federal Savings Bank	New York, New York		25,951	41,531	4,021,687	4,021,687	4,021,687	
Chase Manhattan Bank	New York, New York		42,080	13,596	3,757,859	3,361,622	3,419,191	
Chemical Bank	New York, New York				1,091,375	1,006,209	1,459,076	
Citibank, N.A.	New York, New York				50,803,532	54,797,303	54,866,791	
Columbia Bank and Trust	Columbia, Georgia				11,028,982	8,624,100	6,717,400	
Comerica Bank	Detroit, Michigan				199,955	234,448	246,255	
Commerce Bank, N.A.	Kansas City, Missouri				276,971	262,981	410,633	
Crestar	Richmond, Virginia				281,521	230,270	397,886	
Deposit Guarantee	Jackson, Mississippi				252,896	240,398	411,207	
Fifth Third Bank	Cincinnati, Ohio				343,838	526,093	518,487	
First Depository Bank	Elk Grove Village, Illinois				146,246	143,320	293,950	
First Hawaiian Bank	Honolulu, Hawaii				321,154	118,843	556,784	
First Interstate Bank of California	San Francisco, California				46,484	10,376	24,872	
First National Bank of Anchorage	Anchorage, Alaska				420,781	246,739	357,013	
First National Bank of Maryland	Baltimore, Maryland				387,854	291,932	405,535	
First of America Bank	Oak Brook, Illinois				181,811	216,608	280,504	
First Tennessee	Memphis, Tennessee				130,523	154,012	119,797	
First Union National Bank of Florida	Jacksonville, Florida				1,267,312	1,186,018	2,114,715	
First Virginia Bank	Falls Church, Virginia				170,504	172,632	267,149	
Firstar Bank, N.A.	Milwaukee, Wisconsin				147,860	55,629	111,955	
Fleet Bank	Albany, New York				876,249	819,502	1,297,804	
Hancock Bank	Gulfport, Mississippi				80,142	184,089	195,646	
Harris Trust and Savings Bank	Chicago, Illinois				1,654,324	1,968,443	3,125,730	
Hibernia National Bank	New Orleans, Louisiana				461,729	379,895	709,019	
Huntington Bank	Indianapolis, Indiana				317,891	125,310	409,131	
Industrial Bank, N.A.	Washington, D.C.		0	69,680	4,061,185	4,061,185	4,061,185	
Intrust Bank, N.A.	Wichita, Kansas				23,957	73,970	96,381	
Key Bank - Ohio	Cleveland, Ohio				689,920	613,636	776,870	
M & I Isley	Milwaukee, Wisconsin				134,057	129,356	104,232	
Marine Midland Bank, N.A.	New York, New York				390,193	354,700	802,671	
Michigan National Bank	Farmington Hills, Michigan				176,246	248,631	209,044	
Montreal Trust Company of Canada	Toronto, Canada				21,788	21,788	44,447,554	
National City Bank - Cleveland	Cleveland, Ohio				829,110	710,676	813,719	
Nations Bank of Texas, N.A.	Dallas, Texas				31,778,238	30,351,165	47,456,960	
Norwest Bank - Minnesota, N.A.	Minneapolis, Minnesota				595,294	624,608	475,383	
PNC Bank, N.A.	Pittsburgh, Pennsylvania				349,955	470,645	498,617	
PNC Bank, N. A.	Mt. Laurel, New Jersey				145,286	174,480	215,478	
Regions Bank	Birmingham, Alabama				689,772	1,083,501	506,227	
Seaway National Bank	Chicago, Illinois		66,213	8,699	6,305,294	6,238,280	6,435,140	
Shore Bank and Trust	Cleveland, Ohio		0	42,092	2,304,599	2,304,599	2,304,599	
South Trust Bank, N.A.	Atlanta, Georgia				288,576	244,134	308,783	
Sun Bank, N.A.	Orlando, Florida				349,474	456,643	460,651	
Suntrust	Orlando, Florida				364,036	386,357	469,238	
The South Shore Bank of Chicago	Chicago, Illinois		0	1,025	45,564	45,564	45,564	
Union Bank of California	Los Angeles, California				226,220	260,228	268,785	
U. S. Bank - Nevada	Reno, Nevada				905,759	901,584	1,131,411	
Wachovia Bank of North Carolina, N.A.	Charlotte, North Carolina		15,635	3,672	(142,417,357)	(111,361,822)	(115,931,442)	
Wells Fargo	San Francisco, California				2,024,199	5,773,216	2,235,448	
0199998 Deposits in .... depositories which do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories		XXX					0	XXX
0199999 Totals - Open Depositories		XXX	162,472	301,824	(760,481,496)	(734,889,190)	(690,491,750)	XXX
0399999 Total Cash on Deposit		XXX	162,472	301,824	(760,481,496)	(734,889,190)	(690,491,750)	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	4,197,420	6,822,856	2,633,995	XXX
0599999 Total Cash		XXX	162,472	301,824	(756,284,076)	(728,066,334)	(687,857,755)	XXX